

(註：本中文簡譯本僅供參考。讀者應併同年報原文參閱其內容。本中文簡譯本並未包含年報原文所有部份，也可能未能完全或忠實反映年報原文之涵義，如本中文簡譯本與年報原文有任何差異，應以年報原文為準。)

(都柏林) 法盛國際基金 I 有限公司
年度報告及經查核之財務報表中文簡譯本
截至2022年12月31日止之會計年度

1. (都柏林) 法盛國際基金 I-法盛－盧米斯賽勒斯債券基金
2. (都柏林) 法盛國際基金 I-法盛－盧米斯賽勒斯全球機會債券基金
3. (都柏林) 法盛國際基金 I-法盛－盧米斯賽勒斯非投資等級債券基金

致（都柏林）法盛國際基金 I 有限公司成員之獨立會計師報告

財務報表查核報告

意見

依本事務所之意見，（都柏林）法盛國際基金 I 有限公司之財務報表：

- 就該公司及基金截至 2022 年 12 月 31 日之資產、負債及財務狀況，暨截至該日之該年度成果及現金流，提供真實且公允之看法；
- 已依據歐盟採用之國際財務報告準則（下稱「國際財務報告準則」）之規定適當編製；以及
- 已依據 2014 年公司法以及 2011 年歐洲共同體（可轉讓證券集體投資事業）法規（及其修訂）之規定適當編製。

本所已查核「年度報告及經查核之財務報表」內之財務報表，包括：

- 截至 2022 年 12 月 31 日之財務狀況表；
- 當年度之綜合收益表；
- 當年度之現金流量表；
- 當年度之可歸屬於可贖回參與股東之淨資產變動表；
- 各基金截至 2022 年 12 月 31 日之投資組合表；以及
- 該公司及基金之財務報表附註，包括重要會計政策之說明。

意見基礎

本會計師事務所係依國際審計準則（愛爾蘭）（簡稱「ISA（愛爾蘭）」）及適用之法律進行查核。

有關本事務所依據 ISA（愛爾蘭）所應負之責任，本事務所報告中「會計師查核財務報表的責任」乙節有更進一步之說明。本事務所相信所取得之查核證據可對所表示之意見提供充分合理之依據。

獨立性

依據與本事務所查核財務報表有關之愛爾蘭道德規範，包括 IAASA 之道德標準，本事務所對該公司維持獨立性，且本事務所已依據該等規定履行其他道德責任。

持續經營之結論

依本事務所已完成之工作，本事務所未發現可能單獨或共同對公司及基金自財務報表授權發布之日起算至少 12 個月的期間內之繼續持續經營之能力產生重大懷疑之事件或狀況之任何相關重大不確定性。

本事務所查核財務報表時已得出結論即董事於編制財務報表所使用之持續經營會計基礎係恰當的。

然而，由於並非所有未來事件或狀況皆得預測，此結論並非保證公司及基金繼續持續經營之能力。

本事務所之責任及董事關於持續經營之責任係載於本報告相關章節。

其他資訊之報告

其他資訊包括「年度報告及經查核之財務報表」中除了財務報表以及本事務所查核報告以外的所有資訊。董事應對其他資訊負責。本所對財務報表之意見並未涵蓋其他資訊，因此，本所對其不表示查核意見，且除於本報告另有明示之範圍，本所對其不為任何形式之保證。就財務報表之查核而言，本事務所之責任係閱讀其他資訊，並在此過程中考量其他資訊是否與財務報表或本事務所在查核過程中所了解的情況存有重大抵觸或者存在重大不實陳述。倘使發現明顯的重大抵觸或重大不實陳述，本所須執行程序，做出財務報表中是否有重大不實陳述或是其他資訊有重大不實陳述之結論。基於本事務所已執行的工作，倘若本事務所認為其他資訊存在重大不實陳述，本事務所必需報告此事實。就此，本事務所並無應報告之事項。

就董事報告而言，本所亦已考量是否已納入 2014 年公司法規定之應揭露事項。

基於上述責任以及本所於查核過程中從事之工作，ISA (愛爾蘭) 與 2014 年公司法規定本所亦須呈報下列意見及事項：

- 依據查核過程中所從事之工作，本所認為截至 2022 年 12 月 31 日止之該年度董事報告內之資訊與財務報表相符，且已依據適用法規編製。
- 依據本所於查核過程中所獲得對公司及其環境的認知和瞭解，本所並未發現董事報告有任何重大不實陳述。

對財務報表及查核之責任

董事對財務報表之責任

詳如第 22 頁有關董事責任聲明之更完整說明，董事應負責依據所適用架構編製財務報表提供真實及公允之看法。

董事亦應負責其認為編製財務報表所必要的內部控制，以避免因詐欺或錯誤而導致財務報表之編製有重大不實陳述。

於編製財務報告時，除了董事有意清算公司或停止營運或無實際之替代方案而必須如此外，董事應負責評估公司及基金繼續持續經營之能力，於適用時揭露與持續經營相關之事項，並採用持續經營會計基礎。

會計師查核財務報表的責任

本事務所查核的目標是對財務報表整體是否不存在由於詐欺或錯誤而導致重大不實陳述取得合理確信，並出具包括本事務所意見的查核報告。合理確信是高度的確認，但不能保證凡依照 ISA (愛爾蘭) 所進行的查核總能發現重大錯誤陳述之存在。不實陳述可能來自於詐欺或錯誤，倘若就個別或整體而言，能夠合理預期其會影響財務報表使用者基於此等財務報表所作的經濟決定，該不實陳述就被認為是重大的。

本事務所查核測試可能包括測試特定交易及餘額之完整抽樣總體，可能使用數據查核技術。惟此通常涉及選擇數量有限之項目進行測試，而非測試完整的抽樣總體。本事務所將時常依其規模或風險特徵，尋求針對特別的項目進行測試。於其他情況下，本事務所將使用查核抽樣，以得出關於從中選擇樣本的抽樣總體之結論。

關於本所查核財務報表的責任，詳情請連結至 IAASA 網站：
https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf.

此說明為本事務所查核報告之一部分。

本報告之使用

本報告(包括意見)係依據 2014 年公司法第 391 條並僅以公司成員為對象而編製，概無其他目的。除經本事務所事前明確書面同意外，本事務所不因出具此意見，而為任何其他目的或對經提示本報告或取得本報告之其他任何人士接受或承擔責任。

其他應報告事項

2014 年公司法下對其他事項的意見

- 本事務所業已取得本所進行查核所需之所有必要資料與說明。
- 本事務所認為，公司之會計記錄足以對財務報表進行快速正確的查核。
- 財務報表與會計記錄一致。

2014 年公司法之例外報告

董事薪酬與交易

依據 2014 年公司法，倘若本所認為依該法第 305 條至第 312 條所規定之董事薪酬與交易並未被揭露，本所應向您報告。本所基於此責任並無應報告之例外事項。

其他事項

除了本事務所依愛爾蘭法律及 ISA (愛爾蘭)對財務報表進行查核並表示意見之責任外，董事已要求本事務所依美國註冊會計師協會（即「AICPA」）發布之美國一般公認審計準則，對財務報表表示意見，以符合美國 1940 年投資顧問法第 206(4)-2 條（下稱「信託規則」）之要求。本事務所就此已另行於第 30 頁報告。

Patricia Johnston

代表資誠聯合會計師事務所

特許會計師暨法定查核事務所

都柏林

2023 年 4 月 27 日

(都柏林)法盛國際基金 I 有限公司
 財務狀況表
 截至 2022 年 12 月 31 日

| | 附註 | 總計 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 非投資等級債券基金 美元 | (都柏林)法盛國際基金 I-法盛 盧米斯賽勒斯 全球機會債券基金 美元 |
|------------------------|------------|----------------------|--|---|--|
| 流動資產 | | | | | |
| 銀行現金 | 1(a)(i),5 | 17,328,750 | 5,787,909 | 242,955 | 1,322,082 |
| 於證券經紀商作為金融衍生性商品擔保品之存款 | 1(i),5(a) | 5,600,004 | 385,360 | - | - |
| 借方 | 6 | 14,321,839 | 6,506,064 | 86,176 | 475,668 |
| 投資： | | | | | |
| 以公平價格記入損益帳之金融資產 | 1(d),4 | 1,220,173,238 | 583,653,653 | 8,506,967 | 58,202,162 |
| 總資產 | | 1,257,423,831 | 596,332,986 | 8,836,098 | 59,999,912 |
| 流動負債 | | | | | |
| 證券經紀商作為金融衍生性商品擔保品之到期存款 | 1(i), 5(a) | (41,198) | - | - | (41,198) |
| 貸方- (會計年度一年內到期金額) | 7 | (6,475,534) | (2,973,395) | (208,775) | (200,258) |
| 投資： | | | | | |
| 以公平價格記入損益帳之金融負債 | 1(d),4 | (3,771,093) | (573,309) | (188) | (1,026,200) |
| 可歸屬於可贖回參與股東之淨資產 | | 1,247,136,006 | 592,786,282 | 8,627,135 | 58,732,256 |
| 截至2022年 12 月 31 日 | | 1,247,136,006 | 592,786,282 | 8,627,135 | 58,732,256 |
| 截至2021年 12 月 31 日 | | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 |
| 截至2020 年 12 月 31 日 | | 1,243,074,340 | 1,000,775,311 | 18,692,099 | 192,280,202 |

代表董事會

董事

董事

2023年4月13日

第40頁至122頁之附註說明亦構成本財務報表之一部分。

(都柏林)法盛國際基金 I 有限公司
 財務狀況表 (續)
 截至 2021 年 12 月 31 日

| | 附註 | 總計 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 非投資等級債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 全球機會債券基金 美元 |
|------------------------|-----------|----------------------|--|---|--|
| 流動資產 | | | | | |
| 銀行現金 | 1(a)(i),5 | 32,170,279 | 21,716,826 | 156,323 | 2,247,861 |
| 於證券經紀商作為金融衍生性商品擔保品之存款 | 1(i),5(a) | 4,025,043 | 952,223 | - | 264,618 |
| 借方 | 6 | 18,684,567 | 7,798,510 | 294,957 | 4,000,860 |
| 投資： | | | | | |
| 以公平價格記入損益帳之金融資產 | 1(d),4 | 1,290,355,835 | 799,706,310 | 16,207,779 | 80,090,590 |
| 總資產 | | 1,345,235,724 | 830,173,869 | 16,659,059 | 86,603,929 |
| 流動負債 | | | | | |
| 貸方- (會計年度一年內到期金額) | 7 | (15,514,683) | (9,259,894) | (167,172) | (5,104,361) |
| 投資： | | | | | |
| 以公平價格記入損益帳之金融負債 | 1(d),4 | (2,246,166) | (1,138,946) | (2,390) | (224,421) |
| 可歸屬於可贖回參與股東之淨資產 | | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 |
| 截至2021年 12 月 31 日 | | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 |
| 截至2020年 12 月 31 日 | | 1,243,074,340 | 1,000,775,311 | 18,692,099 | 192,280,202 |
| 截至2019年 12 月 31 日 | | 1,250,596,821 | 1,022,695,050 | 36,546,151 | 191,355,620 |

第40頁至122頁之附註說明亦構成本財務報表之一部分。

(都柏林)法盛國際基金 I 有限公司
綜合收益表

截至 2022 年 12 月 31 日

| | | 總計 | (都柏林)法盛國際基金 I- 盛盧米斯賽勒斯 債券基金 | (都柏林)法盛國際基金 I- 盛盧米斯賽勒斯 非投資等級債券基金 | (都柏林)法盛國際基金 I- 法盛盧米斯賽勒斯 全球機會債券基金 |
|--------------------------------------|----|-----------------------------|-----------------------------------|--|--|
| | 附註 | 美元 | 美元 | 美元 | 美元 |
| 投資收入 | 2 | 37,466,133 | 25,613,590 | 661,455 | 1,744,994 |
| 以公平價格計入損益帳之金融資產及金融負債之淨(損失) | 4 | (218,581,718) | (126,057,445) | (2,760,051) | (16,163,074) |
| 總投資收入 | | <u>(181,115,585)</u> | <u>(100,443,855)</u> | <u>(2,098,596)</u> | <u>(14,418,080)</u> |
| 營運費用 | 3 | (12,762,929) | (8,306,427) | (320,275) | (735,724) |
| 費用償還 | 3 | 2,559,271 | 247,188 | 161,817 | 191,833 |
| 淨營運費用 | | <u>(10,203,658)</u> | <u>(8,059,239)</u> | <u>(158,458)</u> | <u>(543,891)</u> |
| 計算財務成本前之淨營運收入(損失) | | <u>(191,319,243)</u> | <u>(108,503,094)</u> | <u>(2,257,054)</u> | <u>(14,961,971)</u> |
| 財務成本 | | | | | |
| 可贖回參與股東配息 | 18 | (10,181,456) | (4,095,783) | (909,961) | (5,175,712) |
| 總財務成本 | | <u>(10,181,456)</u> | <u>(4,095,783)</u> | <u>(909,961)</u> | <u>(5,175,712)</u> |
| 稅前收入 | | <u>(201,500,699)</u> | <u>(112,598,877)</u> | <u>(3,167,015)</u> | <u>(20,137,683)</u> |
| 扣繳稅款 | 11 | (335,120) | (206,565) | (3,802) | (23,550) |
| 因營運所致可歸屬於可贖回參與股東淨資產之淨(減少)/ 增加 | | <u><u>(201,835,819)</u></u> | <u><u>(112,805,442)</u></u> | <u><u>(3,170,817)</u></u> | <u><u>(20,161,233)</u></u> |

除於本綜合收益表中所示，本基金並無其他收益或損失。揭示於上表之金額，皆因財務期間內之持續營運所致。

第40頁至122頁之附註說明亦構成本財務報表之一部分。

(都柏林)法盛國際基金 I 有限公司
 綜合收益表 (續)
 截至 2021 年 12 月 31 日

| | 附註 | 總計 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 非投資等級債券基金 美元 | (都柏林)法盛國際基金 I- 法盛盧米斯賽勒斯 全球機會債券基金 美元 |
|---|----|----------------------------|--|---|--|
| 投資收入 | 2 | 36,796,505 | 31,888,272 | 948,804 | 2,117,518 |
| 以公平價格計入損益帳之金融資產及金融負債之淨 (損失) | 4 | <u>(39,213,713)</u> | <u>(24,857,133)</u> | <u>(295,259)</u> | <u>(9,456,625)</u> |
| 總投資收入 | | <u>(2,417,208)</u> | <u>7,031,139</u> | <u>653,545</u> | <u>(7,339,107)</u> |
| 營運費用 | 3 | (15,797,160) | (11,761,849) | (463,435) | (1,460,679) |
| 費用償還 | 3 | <u>2,421,671</u> | <u>372,434</u> | <u>207,539</u> | <u>564,457</u> |
| 淨營運費用 | | <u>(13,375,489)</u> | <u>(11,389,415)</u> | <u>(255,896)</u> | <u>(896,222)</u> |
| 計算財務成本前之淨營運收入(損失) | | <u>(15,792,697)</u> | <u>(4,358,276)</u> | <u>397,649</u> | <u>(8,235,329)</u> |
| 財務成本 | | | | | |
| 可贖回參與股東配息 | 18 | <u>(6,863,974)</u> | <u>(5,090,758)</u> | <u>(319,284)</u> | <u>(1,453,932)</u> |
| 總財務成本 | | <u>(6,863,974)</u> | <u>(5,090,758)</u> | <u>(319,284)</u> | <u>(1,453,932)</u> |
| 稅前收入 | | <u>(22,656,671)</u> | <u>(9,449,034)</u> | <u>78,365</u> | <u>(9,689,261)</u> |
| 扣繳稅款 | 11 | <u>(685,472)</u> | <u>(534,255)</u> | <u>(8,524)</u> | <u>(66,505)</u> |
| 因營運所致可歸屬於可贖回參與股東淨資產之淨(減 少)/ 增加 | | <u><u>(23,342,143)</u></u> | <u><u>(9,983,289)</u></u> | <u><u>69,841</u></u> | <u><u>(9,755,766)</u></u> |

除於本綜合收益表中所示，本基金並無其他收益或損失。揭示於上表之金額，皆因財務期間內之持續營運所致。

第40頁至122頁之附註說明亦構成本財務報表之一部分。

(都柏林)法盛國際基金 I 有限公司
 可歸屬於可贖回參與股東之淨資產變動表
 截至 2022 年 12 月 31 日

| | 附註 | 總計 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 非投資等級債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 全球機會債券基金 美元 |
|-----------------------------------|----|-----------------------------|--|---|--|
| 可歸屬於可贖回參與股東淨資產—於 2022 年 1 月 1 日 | | <u>1,327,474,875</u> | <u>819,775,029</u> | <u>16,489,497</u> | <u>81,275,147</u> |
| 因營運所致可歸因於可贖回參與股東淨資產之淨減少 | | <u>(201,835,819)</u> | <u>(112,805,442)</u> | <u>(3,170,817)</u> | <u>(20,161,233)</u> |
| 股份交易 | | | | | |
| 可贖回參與股份之發行收入 ¹ | 8 | 573,019,829 | 165,879,957 | 1,604,828 | 12,660,097 |
| 可贖回參與股份之贖回款 ² | 8 | <u>(428,164,096)</u> | <u>(280,063,262)</u> | <u>(6,296,373)</u> | <u>(15,041,755)</u> |
| 因股份交易所致淨資產(減少)/增加總計 | | <u>144,855,733</u> | <u>(114,183,305)</u> | <u>(4,691,545)</u> | <u>(2,381,658)</u> |
| 可歸屬於可贖回參與股東淨資產(減少)/增加總計 | | <u>(56,980,086)</u> | <u>(226,988,747)</u> | <u>(7,862,362)</u> | <u>(22,542,891)</u> |
| 貨幣換算調整 | | (23,358,783) | | | |
| 可歸屬於可贖回參與股東淨資產—於 2022 年 12 月 31 日 | | <u><u>1,247,136,006</u></u> | <u><u>592,786,282</u></u> | <u><u>8,627,135</u></u> | <u><u>58,732,256</u></u> |

¹ 包含法盛盧米斯賽勒斯債券基金801,609美元，法盛盧米斯賽勒斯非投資等級債券基金271,378美元，法盛盧米斯賽勒斯全球機會債券基金780,982美元之再投資配息。

² 可贖回參與股份之發行收入及可贖回參與股份之贖回款，包含法盛盧米斯賽勒斯債券基金(721,405)美元、法盛盧米斯賽勒斯非投資等級債券基金(16,032)美元及法盛盧米斯賽勒斯全球機會債券基金(11,060)美元之收入均等化調整。

第40頁至122頁之附註說明亦構成本財務報表之一部分。

(都柏林)法盛國際基金 I 有限公司
 可歸屬於可贖回參與股東之淨資產變動表 (續)
 截至 2021 年 12 月 31 日

| | 附註 | 總計 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 非投資等級債券基金 美元 | (都柏林)法盛國際基金 I-法 盛盧米斯賽勒斯 全球機會債券基金 美元 |
|-----------------------------------|----|-----------------------------|--|---|--|
| 可歸屬於可贖回參與股東淨資產—於 2021 年 1 月 1 日 | | <u>1,243,074,340</u> | <u>1,000,775,311</u> | <u>18,692,099</u> | <u>192,280,202</u> |
| 因營運所致可歸因於可贖回參與股東淨資產之淨(減少)/增加 | | <u>(23,342,143)</u> | <u>(9,983,289)</u> | <u>69,841</u> | <u>(9,755,766)</u> |
| 股份交易 | | | | | |
| 可贖回參與股份之發行收入 ¹ | 8 | 624,328,716 | 144,533,613 | 2,065,934 | 33,352,452 |
| 可贖回參與股份之贖回款 ² | 8 | <u>(516,586,038)</u> | <u>(315,550,606)</u> | <u>(4,338,377)</u> | <u>(134,601,741)</u> |
| 因股份交易所致淨資產增加/(減少)總計 | | <u>107,742,678</u> | <u>(171,016,993)</u> | <u>(2,272,443)</u> | <u>(101,249,289)</u> |
| 可歸屬於可贖回參與股東淨資產增加/(減少)總計 | | <u>84,400,535</u> | <u>(181,000,282)</u> | <u>(2,202,602)</u> | <u>(111,005,055)</u> |
| 可歸屬於可贖回參與股東淨資產—於 2021 年 12 月 31 日 | | <u><u>1,327,474,875</u></u> | <u><u>819,775,029</u></u> | <u><u>16,489,497</u></u> | <u><u>81,275,147</u></u> |

¹ 包含法盛盧米斯賽勒斯債券基金1,006,824美元，法盛盧米斯賽勒斯非投資等級債券基金89,311美元，法盛盧米斯賽勒斯全球機會債券基金236,941美元之再投資配息。

² 可贖回參與股份之發行收入及可贖回參與股份之贖回款，包含法盛盧米斯賽勒斯債券基金783,247美元，法盛盧米斯賽勒斯非投資等級債券基金7,486美元，法盛盧米斯賽勒斯全球機會債券基金(547,472)美元之收入均等化調整。

第40頁至122頁之附註說明亦構成本財務報表之一部分。

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

**(an umbrella investment company with variable capital having segregated liability between its Funds
incorporated with limited liability in Ireland under registration number 267219)**

ANNUAL REPORT AND

AUDITED FINANCIAL STATEMENTS

For the financial year ended 31 December 2022

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

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Organisation

Board of Directors*

Daniel Morrissey (Irish)**
Jason Trepanier (US)**+
Lynda Wood (née Schweitzer) (US)**
John Nolan (Irish)**
Christopher Yiannakou (UK)**** (appointed on 8 June 2022)

* See Directors' Report – Corporate Governance Statement and Composition of the Board of Directors

** Director Independent of the Investment Manager

*** Executive of the Investment Manager

**** Executive of Loomis Sayles Investments Limited, UK (a wholly owned subsidiary of the Investment Manager)

+ Executive Director of the Management Company and Promoter and Distributor

Registered Office

6th Floor
2 Grand Canal Square
Dublin
D02 A342
Ireland

Administrator, Registrar and Transfer Agent

Brown Brothers Harriman Fund Administration Services (Ireland) Limited
30 Herbert Street
Dublin
D02 W329
Ireland

Depositary

Brown Brothers Harriman Trustee Services (Ireland) Limited
30 Herbert Street
Dublin
D02 W329
Ireland

Secretary

Wilton Secretarial Limited
6th Floor
2 Grand Canal Square
Dublin
D02 A342
Ireland

Management Company and Promoter*****

Natixis Investment Managers S.A.
2 rue Jean Monnet
L- 2180 Luxembourg
Grand Duchy of Luxembourg

***** On 21 January 2022, Natixis Investment Managers S.A was appointed as management company to the Company.

Distributor

Natixis Investment Managers
International 43, avenue Pierre
Mendès-France
CS 41432
75648 Paris cedex 13
France

Investment Manager

Loomis, Sayles & Company, L.P.
One Financial Center
Boston
Massachusetts 02111
USA

Legal Adviser to the Company

William Fry LLP
2 Grand Canal Square
Dublin
D02 A342
Ireland

Independent Auditors

PricewaterhouseCoopers
Chartered Accountants & Registered Auditors
One Spencer Dock
International Financial Services Centre
Dublin
D01 X9R7
Ireland

Hong Kong Representative

Brown Brothers Harriman (Hong Kong) Limited
Level 13, Man Yee Building,
68 Des Voeux Road,
Central
Hong Kong

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company

The following information is derived from and should be read in conjunction with the full texts and definitions section of the Prospectus.

Natixis International Funds (Dublin) I plc (the “Company”) is structured as an open-ended umbrella investment company with variable capital and segregated liability between its funds, incorporated under the laws of Ireland on 26 June 1997 as a public limited company pursuant to the Companies Act 2014. The Company has been authorised by the Central Bank of Ireland (the “Central Bank”) as an investment company pursuant to the provisions of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended) (the “UCITS Regulations”). The Company commenced operations on 30 June 1997.

The Fund’s Key Investor Information Documents (“KIID”) are structured by share class type focusing on the representative share for a given class. There are currently Redeemable Participating Shares of seven Funds (the “Funds”) in issue, Natixis International Funds (Dublin) I - Loomis Sayles Multisector Income Fund* (hereafter “Loomis Sayles Multisector Income Fund”), Natixis International Funds (Dublin) I - Loomis Sayles High Income Fund** (hereafter “Loomis Sayles High Income Fund”), Natixis International Funds (Dublin) I - Loomis Sayles Global Opportunistic Bond Fund** (hereafter “Loomis Sayles Global Opportunistic Bond Fund”), Natixis International Funds (Dublin) I - Loomis Sayles Alternative Risk Premia Fund** (hereafter “Loomis Sayles Alternative Risk Premia Fund”), Natixis International Funds (Dublin) I - Loomis Sayles Euro High Yield Fund** (hereafter “Loomis Sayles Euro High Yield Fund”), Natixis International Funds (Dublin) I - Loomis Sayles Euro Credit Fund** (hereafter “Loomis Sayles Euro Credit Fund”) and Natixis International Funds (Dublin) I - Loomis Sayles Sustainable Euro Credit Fund** (hereafter “Loomis Sayles Sustainable Euro Credit Fund”).

These KIID were submitted to the Central Bank on the following dates:

- Loomis Sayles Multisector Income Fund – 14 February 2022
- Loomis Sayles High Income Fund – 14 February 2022
- Loomis Sayles Global Opportunistic Bond Fund – 14 February 2022
- Loomis Sayles Alternative Risk Premia Fund – 14 February 2022
- Loomis Sayles Euro High Yield Fund – 14 February 2022
- Loomis Sayles Euro Credit Fund – 14 February 2022
- Loomis Sayles Sustainable Euro Credit Fund – 14 February 2022

* Authorized in Hong Kong and available to the public in Hong Kong.

** Not authorized in Hong Kong and not available to the public in Hong Kong.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

At 31 December 2022, the Company offered the following share classes for subscription in each of the Funds:

| Loomis Sayles Multisector Income Fund | Loomis Sayles High Income Fund | Loomis Sayles Global Opportunistic Bond Fund | Loomis Sayles Alternative Risk Premia Fund | Loomis Sayles Euro High Yield Fund | Loomis Sayles Euro Credit Fund | Loomis Sayles Sustainable Euro Credit Fund |
|--|---------------------------------------|---|---|---|---------------------------------------|---|
| Class C/A(USD) Shares | Class C/A(USD) Shares | Class C/A(USD) Shares | Class H-R/D(EUR) Shares | Class I/A(EUR) Shares | Class I/A(EUR) Shares | Class I/A(EUR) Shares |
| Class C/D(USD) Shares | Class C/D(USD) Shares | Class C/D(USD) Shares | Class H-RE/A(EUR) Shares | Class I/D(EUR) Shares | Class I/D(EUR) Shares | Class I/D(EUR) Shares |
| Class CT/A(USD) Shares | Class CT/DM(USD) Shares | Class F/D(USD) Shares | Class H-RE/D(EUR) Shares | Class H-I/A(GBP) Shares | Class H-I/A(GBP) Shares | Class H-I/A(GBP) Shares |
| Class CT/DG(USD) Shares | Class F/A(USD) Shares | Class I/A(EUR) Shares | Class I/A(USD) Shares | Class H-I/D(GBP) Shares | Class H-I/D(GBP) Shares | Class H-I/D(GBP) Shares |
| Class CT/DM(USD) Shares | Class I/A(EUR) Shares | Class I/A(USD) Shares | Class I/A(GBP) Shares | Class H-I/A(CHF) Shares | Class H-I/A(CHF) Shares | Class H-I/A(CHF) Shares |
| Class CW/A(EUR) Shares | Class I/A(USD) Shares | Class I/A(SGD) Shares | Class I/D(USD) Shares | Class N/A(EUR) Shares | Class N/A(EUR) Shares | Class N/A(EUR) Shares |
| Class H-CW/A(EUR) Shares | Class I/A(SGD) Shares | Class I/D(GBP) Shares | Class N/A(USD) Shares | Class N/D(EUR) Shares | Class N/D(EUR) Shares | Class N/D(EUR) Shares |
| Class F/A(USD) Shares | Class I/D(GBP) Shares | Class I/D(USD) Shares | Class N/A(EUR) Shares | Class H-N/A(GBP) Shares | Class H-N/A(GBP) Shares | Class H-N/A(GBP) Shares |
| Class F/DM(USD) Shares | Class I/D(USD) Shares | Class I/D(SGD) Shares | Class R/A(USD) Shares | Class H-N/D(GBP) Shares | Class H-N/D(GBP) Shares | Class H-N/D(GBP) Shares |
| Class I/A(EUR) Shares | Class I/D(JPY) Shares | Class H-I/A(EUR) Shares | Class S/A(EUR) Shares | Class H-N/A(CHF) Shares | Class H-N/A(CHF) Shares | Class H-N/A(CHF) Shares |
| Class I/A(USD) Shares | Class I/D(SGD) Shares | Class H-I/A(USD) Shares | Class S/A(USD) Shares | Class R/A(EUR) Shares | Class R/A(EUR) Shares | Class R/A(EUR) Shares |
| Class I/A(SGD) Shares | Class H-I/A(EUR) Shares | Class H-I/A(SGD) Shares | Class S/A(GBP) Shares | Class R/D(EUR) Shares | Class R/D(EUR) Shares | Class R/D(EUR) Shares |
| Class I/D(GBP) Shares | Class H-I/A(CHF) Shares | Class H-I/A(AUD) Shares | Class S/D(USD) Shares | Class H-R/A(CHF) Shares | Class H-R/A(CHF) Shares | Class H-R/A(CHF) Shares |
| Class I/D(USD) Shares | Class H-I/A(SGD) Shares | Class H-I/A(SEK) Shares | Class H-Q/A(EUR) Shares | Class RE/A(EUR) Shares | Class RE/A(EUR) Shares | Class RE/A(EUR) Shares |
| Class I/D(SGD) Shares | Class H-I/D(EUR) Shares | Class H-I/D(EUR) Shares | Class H-I/A(EUR) Shares | Class RE/D(EUR) Shares | Class RE/D(EUR) Shares | Class RE/D(EUR) Shares |
| Class I/DG(USD) Shares | Class H-I/D(GBP) Shares | Class H-I/D(GBP) Shares | Class H-R/A(EUR) Shares | Class H-RE/A(CHF) Shares | Class H-RE/A(CHF) Shares | Class H-RE/A(CHF) Shares |
| Class H-I/A(EUR) Shares | Class H-I/D(SGD) Shares | Class H-I/D(SGD) Shares | | Class S/A(EUR) Shares | Class S/A(EUR) Shares | Class S/A(EUR) Shares |
| Class H-I/A(SGD) Shares | Class N/A(USD) Shares | Class N/A(USD) Shares | | Class S/D(EUR) Shares | Class S/D(EUR) Shares | Class S/D(EUR) Shares |
| Class H-I/A(SEK) Shares | Class N/A(EUR) Shares | Class N/A(EUR) Shares | | Class H-S/A(GBP) Shares | Class H-S/A(GBP) Shares | Class H-S/A(GBP) Shares |
| Class H-I/D(EUR) Shares | Class N/DM(USD) Shares | Class N/DM(USD) Shares | | Class H-S/D(GBP) Shares | Class H-S/D(GBP) Shares | Class H-S/D(GBP) Shares |
| Class H-I/D(GBP) Shares | Class H-N/A(EUR) Shares | Class H-N/A(EUR) Shares | | Class H-S/A(CHF) Shares | Class H-S/A(CHF) Shares | Class H-S/A(CHF) Shares |
| Class H-I/D(SGD) Shares | Class H-N/A(GBP) Shares | Class H-N/A(GBP) Shares | | Class S2/A(EUR) Shares | Class S2/A(EUR) Shares | Class S2/A(EUR) Shares |
| Class H-I/D(SEK) Shares | Class H-N/A(CHF) Shares | Class H-N/A(CHF) Shares | | Class S2/D(EUR) Shares | Class S2/D(EUR) Shares | Class S2/D(EUR) Shares |
| Class J/DM(USD) Shares | Class H-N/D(EUR) Shares | Class H-N/D(EUR) Shares | | Class H-S2/A(GBP) Shares | Class H-S2/A(GBP) Shares | Class S3/A(EUR) Shares |
| Class N/A(USD) Shares | Class H-N/D(GBP) Shares | Class H-N/D(GBP) Shares | | Class H-S2/D(GBP) Shares | Class H-S2/D(GBP) Shares | Class S3/D(EUR) Shares |
| Class N/A(EUR) Shares | Class H-N/D(CHF) Shares | Class H-N/D(CHF) Shares | | Class H-S2/A(CHF) Shares | Class H-S2/A(CHF) Shares | Class H-S2/A(GBP) Shares |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

| Loomis Sayles Multisector Income Fund | Loomis Sayles High Income Fund | Loomis Sayles Global Opportunistic Bond Fund | Loomis Sayles Euro High Yield Fund | Loomis Sayles Euro Credit Fund | Loomis Sayles Sustainable Euro Credit Fund |
|--|---------------------------------------|---|---|---------------------------------------|---|
| Class N/DM(USD) Shares | Class H-N/DM(GBP) Shares | Class H-N/DM(GBP) Shares | Class Q/A(EUR) Shares | Class Q/A(EUR) Shares | Class H-S2/D(GBP) Shares |
| Class H-N/A(EUR) Shares | Class N1/A(USD) Shares | Class N1/A(USD) Shares | | | Class H-S2/A(CHF) Shares |
| Class H-N/A(CHF) Shares | Class H-N1/A(EUR) Shares | Class N1/A(EUR) Shares | | | Class Q/A(EUR) Shares |
| Class H-N/A(GBP) Shares | Class H-N1/A(CHF) Shares | Class R/A(EUR) Shares | | | |
| Class H-N/D(EUR) Shares | Class R/A(EUR) Shares | Class R/A(USD) Shares | | | |
| Class H-N/D(GBP) Shares | Class R/A(USD) Shares | Class R/A(SGD) Shares | | | |
| Class H-N/D(CHF) Shares | Class R/A(SGD) Shares | Class R/D(EUR) Shares | | | |
| Class H-N/DM(GBP) Shares | Class R/D(EUR) Shares | Class R/D(GBP) Shares | | | |
| Class N1/A(USD) Shares | Class R/D(GBP) Shares | Class R/D(USD) Shares | | | |
| Class N1/A(EUR) Shares | Class R/D(USD) Shares | Class R/D(SGD) Shares | | | |
| Class N1/D(USD) Shares | Class R/D(SGD) Shares | Class H-R/A(EUR) Shares | | | |
| Class H-N1/A(EUR) Shares | Class R/DM(USD) Shares | Class H-R/A(SGD) Shares | | | |
| Class R/A(EUR) Shares | Class H-R/A(EUR) Shares | Class H-R/A(SEK) Shares | | | |
| Class R/A(USD) Shares | Class H-R/A(SGD) Shares | Class H-R/D(EUR) Shares | | | |
| Class R/A(SGD) Shares | Class H-R/D(EUR) Shares | Class H-R/D(SGD) Shares | | | |
| Class R/D(EUR) Shares | Class H-R/D(SGD) Shares | Class RE/A(EUR) Shares | | | |
| Class R/D(GBP) Shares | Class RE/A(EUR) Shares | Class RE/A(USD) Shares | | | |
| Class R/D(USD) Shares | Class RE/A(USD) Shares | Class RE/D(EUR) Shares | | | |
| Class R/D(SGD) Shares | Class RE/D(EUR) Shares | Class RE/D(USD) Shares | | | |
| Class R/DG(USD) Shares | Class RE/D(USD) Shares | Class RE/DM(USD) Shares | | | |
| Class R/DM(USD) Shares | Class H-RE/A(EUR) Shares | Class H-RE/A(EUR) Shares | | | |
| Class H-R/A(EUR) Shares | Class H-RE/D(EUR) Shares | Class H-RE/D(EUR) Shares | | | |
| Class H-R/A(SGD) Shares | Class S/A(EUR) Shares | Class S/A(EUR) Shares | | | |
| Class H-R/A(SEK) Shares | Class S/A(USD) Shares | Class S/A(USD) Shares | | | |
| Class H-R/D(EUR) Shares | Class S/A(SGD) Shares | Class S/A(SGD) Shares | | | |
| Class H-R/D(SGD) Shares | Class S/D(GBP) Shares | Class S/D(GBP) Shares | | | |
| Class H-R/D(SEK) Shares | Class S/D(USD) Shares | Class S/D(USD) Shares | | | |
| Class H-R/DM(AUD) Shares | Class S/D(JPY) Shares | Class S/D(SGD) Shares | | | |
| Class H-R/DM(SGD) Shares | Class S/D(SGD) Shares | Class H-S/A(EUR) Shares | | | |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

| Loomis Sayles Multisector Income Fund | Loomis Sayles High Income Fund | Loomis Sayles Global Opportunistic Bond Fund |
|--|---------------------------------------|---|
| Class RE/A(EUR) Shares | Class H-S/A(EUR) Shares | Class H-S/A(USD) Shares |
| Class RE/A(USD) Shares | Class H-S/A(CHF) Shares | Class H-S/A(SGD) Shares |
| Class RE/D(EUR) Shares | Class H-S/A(SGD) Shares | Class H-S/A(NOK) Shares |
| Class RE/D(USD) Shares | Class H-S/D(EUR) Shares | Class H-S/A(AUD) Shares |
| Class RE/DM(USD) Shares | Class H-S/D(GBP) Shares | Class H-S/A(SEK) Shares |
| Class H-RE/A(EUR) Shares | | Class H-S/D(EUR) Shares |
| Class H-RE/D(EUR) Shares | | Class H-S/D(GBP) Shares |
| Class H-RE/DM(AUD) Shares | | Class H-S/D(SGD) Shares |
| Class S/A(EUR) Shares | | |
| Class S/A(USD) Shares | | |
| Class S/A(SGD) Shares | | |
| Class S/D(GBP) Shares | | |
| Class S/D(USD) Shares | | |
| Class S/D(SGD) Shares | | |
| Class H-S/A(EUR) Shares | | |
| Class H-S/A(SGD) Shares | | |
| Class H-S/A(SEK) Shares | | |
| Class H-S/D(EUR) Shares | | |
| Class H-S/D(GBP) Shares | | |
| Class H-S/D(SEK) Shares | | |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Each share class is being offered to specific targeted investors:

| Targeted Investors | Share Class Offered |
|-------------------------|---|
| Retail Investors | Class C, Class CT, Class CW, Class F, Class N, Class N1, Class R and Class RE |
| Institutional Investors | Class I, Class J, Class S, Class S2 and Class Q |

The functional currency of Loomis Sayles Multisector Income Fund, Loomis Sayles High Income Fund, Loomis Sayles Global Opportunistic Bond Fund and Loomis Sayles Alternative Risk Premia Fund is currently U.S. Dollar (USD).

The functional currency of Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund and Loomis Sayles Sustainable Euro Credit Fund is currently Euro (EUR).

The share classes of each Fund were denominated as at 31 December 2022:

| Currency | Share Class |
|-------------------------|---|
| U.S. Dollar (USD) | Class C, Class CT, Class F, Class H-I, Class H-S, Class I, Class J, Class N, Class N1, Class R, Class RE and Class S |
| Euro (EUR) | Class CW, Class H-CW, Class H-I, Class H-N, Class H-N1, Class H-Q, Class H-R, Class H-RE, Class H-S, Class I, Class N, Class N1, Class Q, Class R, Class RE, Class S, Class S2 and Class S3 |
| Sterling (GBP) | Class H-I, Class H-N, Class H-S, Class H-S2, Class I, Class R and Class S |
| Norwegian Krone (NOK) | Class H-S |
| Swedish Krona (SEK) | Class H-I, Class H-R and Class H-S |
| Singapore Dollar (SGD) | Class H-I, Class H-R, Class H-S, Class I, Class R and Class S |
| Japanese Yen (JPY) | Class I and Class S |
| Swiss Franc (CHF) | Class H-I, Class H-N, Class H-N1, Class H-R, Class H-RE, Class H-S and Class H-S2 |
| Australian Dollar (AUD) | Class H-I, Class H-S, Class H-R and Class H-RE |

As at 31 December 2022, there were no CW and no J share classes in issue.

Investment Objectives and Policies

Loomis Sayles Multisector Income Fund

The investment objective of Loomis Sayles Multisector Income Fund (the “Fund”) is high total investment return through a combination of current income and capital appreciation. The Fund invests at least 80% of its Net Asset Value in bonds and other related fixed income securities issued or guaranteed by the U.S. Government or its authorities or instrumentalities or fixed income securities issued by supranational entities (e.g. the World Bank) as well as commercial paper, zero coupon securities, asset-backed securities, mortgage-backed securities (including collateralised mortgage obligations), when-issued securities, Regulation S Securities, Rule 144A securities, structured notes and convertible securities in accordance with the UCITS Regulations.

The Fund may invest up to 20% of its Net Asset Value in securities other than those described above, such as common stocks, preferred stocks, and closed-ended U.S. real estate investment trusts (“REITS”). The Fund may invest up to 10% of its Net Asset Value in units of undertakings for collective investment. The Fund may invest any amount of its assets in securities of U.S. and Canadian issuers (such securities being listed or traded on a global basis on the markets set out in the Prospectus) and up to 30% of its Net Asset Value in securities of other non-U.S. or non-Canadian issuers including issuers in emerging markets. The Fund may invest any amount of its Net Asset Value in securities issued by supranational issuers. The Fund may invest in securities denominated in any currency including currencies of emerging markets countries. The Fund may invest in securities of any maturity. The Fund may also invest up to 35% of its Net Asset Value in securities of below investment grade quality. Securities of below investment grade quality are securities rated less than BBB- (Standard & Poor’s Rating Services), Baa3 (Moody’s Investor Service, Inc.), an equivalent rating by Fitch Ratings or, if unrated, determined by the Management Company or any Investment Manager to be of equivalent quality. The Fund does not impose limits on the amount of its assets invested in cash or money market instruments.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

Loomis Sayles High Income Fund

The investment objective of Loomis Sayles High Income Fund (the “Fund”) is high total investment return through a combination of current income and capital appreciation. The Fund invests at least 51% of its Net Asset Value in fixed income securities, which are listed or traded on a global basis on the markets set out in the Prospectus. The fixed income securities in which the Fund may invest include corporate securities, securities issued or guaranteed by the U.S. Government or its authorities or instrumentalities (“U.S. Government Securities”), or supranational entities (e.g. the World Bank), commercial paper, zero coupon securities, mortgage-backed securities, collateralised mortgage obligations, asset-backed securities, U.S. real estate investment trust (“REITS”), Regulation S Securities, Rule 144A securities and convertible securities in accordance with the UCITS Regulations.

The Fund may invest up to 49% of its Net Asset Value in cash or securities other than those described above. The Fund invests no more than 20% of its Net Asset Value in preferred stocks and no more than 10% of its Net Asset Value in common stocks and up to 10% of its Net Asset Value in units of undertakings for collective investment. It may also invest any portion of its Net Asset Value in securities of U.S., Canadian and supranational issuers and up to 50% of its Net Asset Value in the securities of other non-U.S., non-Canadian and non-supranational issuers. The Fund may invest any portion of its assets in securities of below investment grade quality.

Loomis Sayles Global Opportunistic Bond Fund

The investment objective of Loomis Sayles Global Opportunistic Bond Fund (the “Fund”) is high total investment return through a combination of high current income and capital appreciation. The Fund invests primarily in fixed income securities of issuers located in any country of the world, selected on an opportunistic basis. The Fund invests at least two-thirds of its Net Asset Value in investment grade fixed income securities issued by issuers on a world-wide basis, such securities being listed or traded on a global basis on the markets set out in the Prospectus and, for hedging and efficient portfolio management purposes, in global currencies including currency exchange transactions. Fixed income securities in which the Fund may invest include corporate fixed income securities, fixed income securities issued or guaranteed by sovereign governments or public international bodies as well as zero coupon securities, Regulation S Securities, Rule 144A securities, asset-backed securities and mortgage-backed securities. Investment grade fixed income securities are securities rated at least BBB- (Standard & Poor’s Ratings Services), Baa3 (Moody’s Investors Service, Inc.), an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality.

The Fund may invest in fixed income securities that may be denominated in any currency and may be issued by issuers located in countries with emerging securities markets. The Fund may invest in fixed-income securities of any maturity. The Fund may invest in currencies other than the Base Currency.

The Fund may invest up to one-third of its Net Asset Value in cash or securities other than those described above, such as hybrid bonds, commercial paper, collateralised mortgage obligations, convertible securities, equities and other equity-type securities in accordance with the UCITS Regulations and up to 20% of its Net Asset Value in securities of below investment grade quality (commonly known as “junk bonds”). The Fund may invest up to 10% of its Net Asset Value in units of undertakings for collective investment. The Fund may invest up to 10% of its total assets in fixed income securities listed on the China Interbank Bond Market through the mutual bond market access between mainland China and Hong Kong (the “Bond Connect”). The Fund may not invest more than 25% of its Net Asset Value in convertible bonds and no more than 10% of its Net Asset Value in equities and other equity-type securities such as common stocks, warrants, depositary receipts for any of those equity securities.

Loomis Sayles Alternative Risk Premia Fund

The investment objective of Loomis Sayles Alternative Risk Premia Fund (the “Fund”) is to seek positive absolute returns and capital growth. The Fund will seek to achieve this investment objective by aiming to capture risk premia linked to several investment factors across a broad range of asset classes.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

The Fund will seek to invest globally in the full spectrum of permitted investments namely debt securities, equity securities, shares or units of undertakings for collective investment (including exchange traded funds), derivatives, cash and near cash instruments. The Fund may make significant use of derivative instruments. The Fund may also have exposure to commodities through eligible exchange traded notes (ETNs) that qualify as transferable securities within the meaning of Regulation 3(1) of the Regulations and through Total Return Swaps (TRS) on commodity indices.

The debt securities in which the Fund may invest include public debt obligations (for example government bonds) or private debt obligations (for example corporate bonds). They are issued or guaranteed by issuers anywhere in the world, including but not limited to corporations, governments (including their agencies, instrumentalities and sponsored entities) and supranational entities (e.g. the World Bank). The Fund may invest in floating-rate securities, commercial paper, Regulation S Securities, Rule 144A securities and convertible securities issued by corporate issuers.

The Fund may invest any portion of its Net Asset Value in investment grade and below investment grade securities. Investment grade securities are securities rated greater than BBB- (Standard & Poor's Ratings Services), Baa3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality. Below investment grade securities are securities rated less than BBB- (Standard & Poor's Ratings Services), Baa3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality.

The equity securities in which the Fund may invest are common stocks, preferred stocks, equity-related instruments on an ancillary basis such as warrants and equity-linked notes whose value is derived from the value of any of those equity securities, and depositary receipts for any of those equity investments.

The Fund may invest up to 10% of its Net Asset Value in undertakings for collective investment, including but not limited to, exchange traded funds that qualify as UCITS.

For investment and efficient portfolio management purposes, the Fund may:

- enter into futures contracts and options on financial indices, equities, debt securities and interest rates in order to gain exposure globally across the full range of permitted assets including equity and debt securities;
- enter into futures contracts and options on currencies and currency forwards allowing the Fund to gain exposure to various currencies;
- enter into TRS on financial indices in order to gain exposure to commodities or assets that may otherwise be inefficient or costly to access through traditional investments in physical securities;
- engage in the credit derivatives market by entering into credit default swaps and obtaining exposures to credit-based indices through futures and options on such indices in order to sell and buy protection;
- enter into interest rate swaps in order to adequately extract rate premium from global markets by swapping fixed-rate interest payments (in a bull market) for floating-rate interest payments (in a bear market) or vice versa (as market movements dictate); and
- invest in ETNs in order to gain indirect exposure to commodities.

To support the Fund's use of derivative instruments, the Fund may invest in money market instruments, short-term debt securities and hold cash. Money market instruments, short-term debt securities, cash and cash equivalents may include, among others, certificates of deposit, commercial paper, U.S. treasury bills, corporate debt securities (such as corporate bonds) and short-term bonds issued or guaranteed by sovereign governments, public international bodies or other public issuers and time deposits.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

In addition to taking long positions in respect of each of the asset classes named above, the Fund may take synthetic short positions through derivatives in any asset class. The Fund is not permitted to enter into “physical short sales”. The Fund will generally invest in a portfolio of up to 250% of its Net Asset Value in long positions, and up to 250% of its Net Asset Value in short positions. The Investment Manager may aim to generate positive returns from both long and short positions, although short positions may also be used to hedge out certain risk exposures in the portfolio (for example, currency or interest rate risk).

Loomis Sayles Euro High Yield Fund

The investment objective of Loomis Sayles Euro High Yield Fund (the “Fund”) is to seek return through a combination of income and capital appreciation.

The Fund may invest any portion of its Net Asset Value in below investment grade, debt securities issued by companies (such as corporate bonds) denominated in Euro. The debt securities in which the Fund invests may be issued by companies anywhere in the world, which are also listed or traded on Regulated Markets. Below investment grade debt securities are securities rated less than BBB- (Standard & Poor's Ratings Services), Baa3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality. No more than 10% of the Fund's Net Asset Value may be invested in below investment grade debt securities of a highly speculative nature, being securities rated either B+, B or B- (Standard & Poor's Ratings Services), B1, B2 or B3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality. The Fund may invest up to 30% of its Net Asset Value in investment grade debt securities; being securities rated greater than or equal to BBB- (Standard & Poor's Ratings Services), Baa3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality. In the instance of a split-rated issue, the average of the ratings will apply.

The Fund may invest no more than 20% of its Net Asset Value in investment grade and/or below investment grade public debt securities (such as government bonds). They are issued or guaranteed by issuers anywhere in the world, including but not limited to governments (including their agencies, instrumentalities and sponsored entities) and supranational entities (e.g. the World Bank). The Fund may invest up to 10% of its Net Asset Value, at time of purchase, in debt securities denominated in currencies other than Euro.

The Fund may not invest in asset backed securities and will not invest in any equity securities. The Fund may invest up to 10% of its Net Asset Value in units of undertakings for collective investment.

The Fund may not invest in debt securities rated at or below CCC+ (Standard & Poor's Ratings Services), Caa1 (Moody's Investors Service, Inc.), an equivalent rating by Fitch Ratings or if unrated, determined by the Investment Manager to be equivalent. If the credit ratings of any debt securities are downgraded below B- (Standard & Poor's Ratings Services), B3 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings, the Fund may continue to hold the affected debt securities. Subject to state of the markets at the relevant time and provided it is in the best interests of investors, the affected security shall be sold within six months from the downgrade unless a subsequent upgrade restores the credit rating to a level meeting the relevant limit as set out above during this same period.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

For investment purposes and for the purposes of efficient portfolio management, the Fund may:

- use futures, swaps, currency options and forward contracts in order to expose its assets to, or hedge its assets against, risks linked to interest rates, exchange rates or credit, within the limits described in Appendix II of the Prospectus, under the Section entitled "Investment in Financial Derivative Instruments ("FDIs") – Efficient Portfolio Management/Direct Investment";
- enter into interest rate swaps in order to adequately extract rate premium from global markets by swapping fixed-rate interest payments (in a bull market) for floating-rate interest payments (in a bear market) or vice versa (as market movements dictate);
- access the credit derivatives market by entering into, among other things, credit default swaps in order to sell and buy protection. The Fund may use credit derivatives in order to hedge the specific credit risks of certain issuers in its portfolio by buying protection. In addition, the Fund may, provided it is in its best interest, buy protection using credit derivatives without holding the underlying assets. Provided it is in its best interest, the Fund may also sell protection using credit derivatives in order to acquire a specific credit exposure; and
- on an ancillary basis, invest in financial derivative instruments linked to one or more credit indices such as, but not limited to, Markit iTraxx® Europe Main Index and Markit iTraxx® Crossover Index. Information related to these indices may be obtained from the Markit website (www.markit.com). The constituents of such indices are generally rebalanced on a semi-annual basis. The costs associated with the rebalancing of such indices are generally expected to be negligible.

To support the Fund's use of derivative instruments, the Fund may invest in money market instruments, short-term debt securities and hold cash. Financial derivative instruments may be used for investment purposes and for efficient portfolio management subject to compliance with the conditions and limits set out in Appendix II of the Prospectus. Please see the section on the "Use of Financial Derivative Instruments" of the Prospectus for further details. The Fund may be leveraged up to 100% of its Net Asset Value using the Commitment Approach.

The maximum proportion of the Fund's Net Asset Value that can be subject to TRS is 100%. The expected proportion of the Fund's Net Asset Value that will be subject to TRS is 0%. The maximum proportion of the Fund's Net Asset Value that can be subject to SFTs is 100%. The expected proportion of the Fund's Net Asset Value that will be subject to SFTs is 0%. Please refer to the Section entitled Appendix II of the Prospectus, under the Section entitled "Investment in Financial Derivative Instruments ("FDIs") – Efficient Portfolio Management/Direct Investment" for additional information on TRSs and SFTs.

If the investment limit percentages set forth above are exceeded for reasons beyond the control of the Fund or as a result of the exercise of subscription rights, the Fund will adopt as a priority objective for its sales transactions the remedying of that situation, taking due account of the interests of Shareholders.

Loomis Sayles Euro Credit Fund

The investment objective of Loomis Sayles Euro Credit Fund (the "Fund") is to seek return through a combination of income and capital appreciation.

The Fund may invest any portion of its Net Asset Value in investment grade, debt securities issued by companies (such as corporate bonds) denominated in Euro. The debt securities in which the Fund invests may be issued by companies anywhere in the world, which are also listed or traded on Regulated Markets. Investment grade debt securities are securities rated greater than or equal to BBB- (Standard & Poor's Ratings Services), Baa3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality. In the instance of a split-rated issue, the lower of the ratings will apply. The Fund may also invest any portion of its Net Asset Value in investment grade public debt securities (such as government bonds) issued by governments (including their agencies, instrumentalities and sponsored entities) and supranational entities (e.g. the World Bank).

The Fund may invest up to 10% of its assets in securities rated below investment grade; however such securities must be rated no lower than BB- (Standard & Poor's Ratings Services), Ba3 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings at the time of purchase. The Fund may invest up to 10% of its Net Asset Value, at time of purchase, in debt securities denominated in currencies other than Euro.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

The Fund may not invest in asset backed securities and will not invest in any equity securities. The Fund may invest up to 10% of its Net Asset Value in units of undertakings for collective investment.

The Fund may not invest in debt securities rated at or below B+ (Standard & Poor's Ratings Services), B1 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings. If the credit ratings of any debt securities are downgraded below BB- (standard & Poor's Ratings Services), Ba3 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings, the Fund may continue to hold the affected debt securities. Subject to state of the markets at the relevant time and provided it is in the best interests of investors, the affected security shall be sold within six months from the downgrade unless a subsequent upgrade restores the credit rating to a level meeting the relevant limit as set out above during this same period.

For investment purposes and for the purposes of efficient portfolio management, the Fund may:

- use futures, swaps, currency options and forward contracts in order to expose its assets to, or hedge its assets against, risks linked to interest rates, exchange rates or credit, within the limits described in Appendix II of the Prospectus, under the Section entitled "Investment in Financial Derivative Instruments ("FDIs") – Efficient Portfolio Management/Direct Investment";
- enter into interest rate swaps in order to adequately extract rate premium from global markets by swapping fixed-rate interest payments (in a bull market) for floating-rate interest payments (in a bear market) or vice versa (as market movements dictate);
- access the credit derivatives market by entering into, among other things, credit default swaps in order to sell and buy protection. The Fund may use credit derivatives in order to hedge the specific credit risks of certain issuers in its portfolio by buying protection. In addition, the Fund may, provided it is in its best interest, buy protection using credit derivatives without holding the underlying assets. Provided it is in its best interest, the Fund may also sell protection using credit derivatives in order to acquire a specific credit exposure; and
- on an ancillary basis, invest in financial derivative instruments linked to one or more credit indices such as, but not limited to, Markit iTraxx® Europe Main Index and Markit iTraxx® Crossover Index. Information related to these indices may be obtained from the Markit website (www.markit.com). The constituents of such indices are generally rebalanced on a semi-annual basis. The costs associated with the rebalancing of such indices are generally expected to be negligible.

To support the Fund's use of derivative instruments, the Fund may invest in money market instruments, short-term debt securities and hold cash. Financial derivative instruments may be used for investment purposes and for efficient portfolio management subject to compliance with the conditions and limits set out in Appendix II of the Prospectus. Please see the section on the "Use of Financial Derivative Instruments" of the Prospectus for further details. The Fund may be leveraged up to 100% of its Net Asset Value using the Commitment Approach.

The maximum proportion of the Fund's Net Asset Value that will be subject to TRS is 0%. The maximum proportion of the Fund's Net Asset Value that can be subject to SFTs is 100%. The expected proportion of the Fund's Net Asset Value that will be subject to SFTs is 0%. Please refer to the Section entitled Appendix II of the Prospectus, under the Section entitled "Investment in Financial Derivative Instruments ("FDIs") – Efficient Portfolio Management/Direct Investment" for additional information on TRSs and SFTs.

If the investment limit percentages set forth above are exceeded for reasons beyond the control of the Fund or as a result of the exercise of subscription rights, the Fund will adopt as a priority objective for its sales transactions the remedying of that situation, taking due account of the interests of Shareholders.

Loomis Sayles Sustainable Euro Credit Fund

The investment objective of Loomis Sayles Sustainable Euro Credit Fund (the "Fund") is to seek to create investment return in the form of capital appreciation and income, through an investment process that includes Environmental, Social and Governance ('ESG') considerations.

The Fund may invest any portion of its Net Asset Value in investment grade, debt securities issued by companies (i.e. corporate bonds) denominated in Euro. The debt securities in which the Fund invests may be issued by companies anywhere in the world, which are also listed or traded on Regulated Markets.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

The debt securities in which the Fund invests may also be Green Bonds, subject to the Principal Investment Strategy described above and the specifications set out in this Investment Policy. Investment grade debt securities are securities rated greater than or equal to BBB- (Standard & Poor's Ratings Services), Baa3 (Moody's Investors Service, Inc.) or an equivalent rating by Fitch Ratings, or if unrated, determined by the Investment Manager to be of equivalent quality. In the instance of a split-rated issue, the lower of the ratings will apply. The Fund may also invest any portion of its Net Asset Value in investment grade public debt securities (such as government bonds) issued by governments (including their agencies, instrumentalities and sponsored entities) and supranational entities (e.g. the World Bank).

The Fund may invest up to 10% of its assets in securities rated below investment grade; however such securities must be rated no lower than BB- (Standard & Poor's Ratings Services), Ba3 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings at the time of purchase. The Fund may invest up to 10% of its Net Asset Value, at time of purchase, in debt securities denominated in currencies other than Euro.

The Fund may not invest in asset backed securities and will not invest in any equity securities. The Fund may invest up to 10% of its Net Asset Value in units of undertakings for collective investment.

The Fund may not invest in debt securities rated at or below B+ (Standard & Poor's Ratings Services), B1 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings. If the credit ratings of any debt securities are downgraded below BB- (standard & Poor's Ratings Services), Ba3 (Moody's Investors Services, Inc.), or an equivalent rating by Fitch Ratings, the Fund may continue to hold the affected debt securities. Subject to state of the markets at the relevant time and provided it is in the best interests of investors, the affected security shall be sold within six months from the downgrade unless a subsequent upgrade restores the credit rating to a level meeting the relevant limit as set out above during this same period.

For investment purposes and for the purposes of efficient portfolio management, the Fund may:

- use futures, swaps, currency options and forward contracts in order to expose its assets to, or hedge its assets against, risks linked to interest rates, exchange rates or credit, within the limits described in Appendix II of the Prospectus, under the Section entitled "Investment in Financial Derivative Instruments ("FDIs") – Efficient Portfolio Management/Direct Investment";
- enter into interest rate swaps in order to adequately extract rate premium from global markets by swapping fixed-rate interest payments (in a bull market) for floating-rate interest payments (in a bear market) or vice versa (as market movements dictate);
- access the credit derivatives market by entering into credit default swaps in order to sell and buy protection. The Fund may use credit default swaps in order to hedge the specific credit risks of certain issuers in its portfolio by buying protection. In addition, the Fund may, provided it is in its best interest, buy protection using credit default swaps without holding the underlying assets. Provided it is in its best interest, the Fund may also sell protection using credit default swaps in order to acquire a specific credit exposure; and
- on an ancillary basis, invest in financial derivative instruments linked to one or more credit indices such as, but not limited to, Markit iTraxx® Europe Main Index and Markit iTraxx® Crossover Index. Information related to these indices may be obtained from the Markit website (www.markit.com). The constituents of such indices are generally rebalanced on a semi-annual basis. The costs associated with the rebalancing of such indices are generally expected to be negligible.

To support the Fund's use of derivative instruments, the Fund may invest in money market instruments, short-term debt securities and hold cash. Financial derivative instruments may be used for investment purposes and for efficient portfolio management subject to compliance with the conditions and limits set out in Appendix II of the Prospectus. Please see the section on the "Use of Financial Derivative Instruments" of the Prospectus for further details. The Fund may be leveraged up to 100% of its Net Asset Value using the Commitment Approach.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Background to the Company (Continued)

Investment Objectives and Policies (Continued)

The maximum proportion of the Fund's Net Asset Value that can be subject to TRS is 100%. The expected proportion of the Fund's Net Asset Value that will be subject to TRS is 0%. The maximum proportion of the Fund's Net Asset Value that can be subject to SFTs is 100%. The expected proportion of the Fund's Net Asset Value that will be subject to SFTs is 0%. Please refer to the Section entitled Appendix II of the Prospectus, under the Section entitled "Investment in Financial Derivative Instruments ("FDIs") – Efficient Portfolio Management/Direct Investment" for additional information on TRSs and SFTs.

If the investment limit percentages set forth above are exceeded for reasons beyond the control of the Fund or as a result of the exercise of subscription rights, the Fund will adopt as a priority objective for its sales transactions the remedying of that situation, taking due account of the interests of Shareholders.

Efficient Portfolio Management

Each Fund may engage in financial derivative instruments for the purposes of efficient portfolio management. Loomis Sayles Multisector Income Fund may also engage in repurchase agreements for the above purpose.

Other Relevant Information

Audited annual reports and unaudited half-yearly reports are available from Brown Brothers Harriman Fund Administration Services (Ireland) Limited (the "Administrator") at the address listed under "Organisation" on page 1 and are sent to shareholders upon request at their registered address. The latest version of the Prospectus is also available from the Administrator at the address listed on page 1.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports

Loomis Sayles Multisector Income Fund

| 1 Year Performance | |
|---|----------|
| Loomis Sayles Multisector Income Fund (Class I/D (USD))* | -12.83 % |
| Bloomberg Barclays U.S. Government/Credit Bond Index (Total Return) | -13.58 % |

For indicative purposes, the Fund's performance is compared to the Bloomberg Barclays U.S. Government/Credit Bond Index (Total Return) (the "Reference Index"). The Fund outperformed its Reference Index in the 12 months ended 31 December 2022.

- Yield curve positioning was the primary source of outperformance given the duration of the Fund was lower than the index.
- Performance was aided by defensive, reserve-like positions such as cash and short term treasuries as risk-off sentiment prevailed.
- An allocation to emerging market credit was a detractor particularly Chinese property developers.
- High yield detracted, including a handful of higher conviction positions in the communications sector.

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

Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports (Continued)

Loomis Sayles High Income Fund

| 1 Year Performance | |
|--|----------|
| Loomis Sayles High Income Fund (Class I/D (USD))* | -14.03 % |
| Bloomberg Barclays U.S. Corporate High-Yield Bond Index (Total Return) | -11.19 % |

For indicative purposes, the Fund's performance is compared to the Bloomberg Barclays U.S. Corporate High-Yield Bond Index (Total Return) (the "Reference Index"). The Fund underperformed its Reference Index in the 12 months ended 31 December 2022.

- Security selection within high yield credit was the primary source of underperformance, in particular a handful of higher conviction positions, particularly in the communications and consumer non-cyclical sectors.
- Emerging market corporate credit detracted, particularly in Asia credit.
- An allocation to defensive, reserve-like positions and US Treasuries was beneficial as risk-off sentiment prevailed.

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Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports (Continued)

Loomis Sayles Global Opportunistic Bond Fund

| 1 Year Performance | |
|---|----------|
| Loomis Sayles Global Opportunistic Bond Fund (Class I/D (USD))* | -17.18 % |
| Bloomberg Barclays Global Aggregate Index (Total Return) | -16.25 % |

For indicative purposes, the Fund's performance is compared to the Bloomberg Barclays Global Aggregate Index (Total Return) (the "Reference Index"). The Fund underperformed its Reference Index in the 12 months ended 31 December 2022.

- Local market positioning in the US dollar, British Pound Sterling, and Australian dollar-pay markets were primary contributors. The duration underweight in the US was beneficial as yields surged throughout the year.
- Overweight allocation to corporate credit sectors detracted, in particular, risk-adjusted overweights to banking, financial other, and transportation.
- Conversely, underweights to agency MBS and sovereign issuers contributed positively to relative performance. Currency allocation detracted driven by allocation to the Swedish krona, Japanese yen, and euro.

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Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports (Continued)

Loomis Sayles Alternative Risk Premia Fund

| 1 Year Performance | |
|--|----------------|
| Loomis Sayles Alternative Risk Premia Fund (Class I/A (USD))* | -2.74 % |
| No reference index | |

- The Fund had a negative return.
- All portfolio decisions are systematically implemented based on current conditions and how the model optimizes this data into the most appropriate allocation.
- Rates and Commodities were the best asset classes.
- Credit and Equities were the largest detractors.

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

Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports (Continued)

Loomis Sayles Euro High Yield Fund

| 1 Year Performance | |
|--|----------|
| Loomis Sayles Euro High Yield Fund (Class I/A (EUR))* | -9.11 % |
| 85% ICE BofA BB Euro High Yield Non-Financial Constrained Index (Total Return), 15% ICE BofA Euro Subordinated Financial Index (Total Return) | -11.56 % |

For indicative purposes, the Fund's performance is compared to the 85% ICE BofA BB Euro High Yield Non-Financial Constrained Index and 15% ICE BofA Euro Subordinated Financial Index (the "Reference Index"). The Fund outperformed its Reference Index in the 12 months ended 31 December 2022.

- The Fund outperformed its Reference Index due to security selection.
- The industries that contributed the most were industrial goods & services, oil & gas, insurance, health care and automotive.
- The industries that detracted the most were real estate, food & beverage and technology.
- Positioning in Citycon, CPI Property, Goodyear Tire, Ardagh Metal Packaging and Samhallsbyggnadsbolaget i Norden, detracted the most from relative returns.
- Positioning in Gazprom, ZF Friedrichshafen, International Consolidated Airlines Group, Fosun International and IHO Verwaltungs, contributed the most to relative returns.

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

Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports (Continued)

Loomis Sayles Euro Credit Fund

| 1 Year Performance | |
|--|----------|
| Loomis Sayles Euro Credit Fund (Class I/A (EUR))* | -13.14 % |
| iBoxx Euro Corporates Overall Index (Total Return) | -14.17 % |

For indicative purposes, the Fund's performance is compared to the iBoxx Euro Corporates Overall Index (Total Return) (the "Reference Index"). The Fund outperformed its Reference Index in the 12 months ended 31 December 2022.

- The Fund outperformed its Reference Index due to security selection.
- All industries contributed positively to performance. The largest industry contributors were oil & gas, banks, utilities and insurance.
- Positioning in Samhallsbyggnadsbolaget i Norden, Fortum, CK Hutchison, BNP Paribas and Akelius Residential Property, were the largest detractors from relative returns.
- Positioning in Unibail-Rodamco, Banque Federative du Credit Mutuel, TenneT Holding, ENI and Credit Suisse, were the largest contributors to relative returns.

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

Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Investment Manager's Reports (Continued)

Loomis Sayles Sustainable Euro Credit Fund

| 1 Year Performance | |
|---|----------|
| Loomis Sayles Sustainable Euro Credit Fund (Class I/A (EUR))* | -13.46 % |
| iBoxx Euro Corporates Overall Index (Total Return) | -14.17 % |

For indicative purposes, the Fund's performance is compared to the iBoxx Euro Corporates Overall Index (Total Return) (the "Reference Index"). The Fund outperformed its Reference Index in the 12 months ended 31 December 2022.

- The Fund outperformed its Reference Index largely due to security selection.
- The industries that contributed the most were oil & gas (excluded on ESG grounds), banks, utilities and insurance.
- The industries that detracted the most were media, technology and food & beverage.
- Positioning in Samhallsbyggnadsbolaget i Norden, JDE Peet's, BNP Paribas and Molnlycke Holding Property, detracted the most from relative returns.
- Positioning in Unibail-Rodamco, Banque Federative du Credit Mutuel, TenneT Holding, AXA and Societe Generale, contributed the most to relative returns.

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

Loomis, Sayles & Company, L.P.
13 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Report of the Depositary to the Shareholders

We have enquired into the conduct of Natixis International Funds (Dublin) I plc (“the Company”) for the financial year ended 31 December 2022, in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the shareholders in the Company as a body, in accordance with Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended, (“the UCITS Regulations”), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

Responsibilities of the Depositary

Our duties and responsibilities are outlined in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that period in accordance with the provisions of the Company’s Memorandum and Articles of Association and the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not so complied, we as Depositary must state why this is the case and outline the steps which we have taken to rectify the situation.

Basis of Depositary Opinion

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the constitutional documentation and the appropriate regulations and (ii) otherwise in accordance with the Company’s constitutional documentation and the appropriate regulations.

Opinion

In our opinion, the Company has been managed during the financial year, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019 (‘the Central Bank UCITS Regulations’); and
- (ii) otherwise in accordance with the provisions of the Memorandum & Articles of Association, the UCITS Regulations and the Central Bank UCITS Regulations.

Brown Brothers Harriman Trustee Services (Ireland) Limited
30 Herbert Street, Dublin
D02 W329
Ireland



27 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Directors' Report

The Directors submit their annual report together with the audited financial statements of Natixis International Funds (Dublin) I plc (the "Company") for the financial year ended 31 December 2022.

Statement of Directors' Responsibilities

The Directors are responsible for preparing the annual report and the audited financial statements in accordance with applicable Irish law and International Financial Reporting Standards as adopted by the European Union (EU).

Irish company law requires the Directors to prepare financial statements for each financial year which give a true and fair view of the Company's assets, liabilities and financial position as at the end of the financial year and of the profit or loss of the Company for that financial year. In preparing these financial statements, the Directors are required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and estimates that are reasonable and prudent;
- state whether the financial statements have been prepared in accordance with applicable accounting standards and identify the standards in question, subject to any material departures from those standards being disclosed and explained in the notes to the financial statements; and
- prepare the financial statements on the going concern basis unless it is inappropriate to presume that the Company will continue in business.

The Directors confirm that they have complied with the above requirements in preparing the financial statements.

The Directors are also responsible for safeguarding the assets of the Company and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities. Under the UCITS Regulations, the Directors are required to entrust the assets of the Company to a Depositary for safekeeping. In carrying out this duty, the Company has entrusted safekeeping of the Company's assets to Brown Brothers Harriman Trustee Services (Ireland) Limited (the "Depositary"). The Depositary is regulated by and under the supervision of the Central Bank of Ireland.

Directors' Compliance Statement

It is the policy of the Company to comply with its relevant obligations (as defined in the Companies Act 2014). As required by Section 225(2) of the Companies Act 2014, the Directors acknowledge that they are responsible for securing the Company's compliance with the relevant obligations as set out in Section 225 of the Companies Act 2014. The Directors have drawn up a compliance policy statement as defined in Section 225(3)(a) of the Companies Act 2014 and a compliance policy which refers to the arrangements and structures that are in place and which are, in the Directors' opinion, designed to secure material compliance with the Company's relevant obligations and which arrangements and structures have been reviewed during the reporting period. In discharging their responsibilities under Section 225, the Directors relied upon, among other things, the services provided, advice and/or representations from third parties whom the Directors believe have the requisite knowledge and experience in order to secure material compliance with the Company's relevant obligations. These relevant obligations under Section 225 of the Companies Act 2014 are separate from and additional to the legal and regulatory requirements to which the Company is subject by virtue of its regulation by the Central Bank of Ireland.

Accounting records

The measures taken by the Directors to secure compliance with the Company's obligations to keep adequate accounting records are the use of appropriate systems and procedures and the appointment of experienced administrators and service providers. To this end, the Directors have appointed Brown Brothers Harriman Fund Administration Services (Ireland) Limited ("the Administrator") to provide fund accounting, fund administration and transfer agency services. The accounting records are kept by Brown Brothers Harriman Fund Administration Services (Ireland) Limited, at 30 Herbert Street, Dublin D02 W329, Ireland. The Administrator is regulated by and under the supervision of the Central Bank of Ireland.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Directors' Report (Continued)

Principal Activities

The Company was originally authorised by the Central Bank as an investment company pursuant to Part 24 of the Companies Act 2014. On 24 August 2000, the Company was granted approval by the Central Bank as an investment company pursuant to the UCITS Regulations.

The investment objectives and policies of each Fund are outlined on pages 6 to 13.

Review of Business and Future Developments

The Investment Manager's Reports on pages 14 to 20 contain a review of the factors which contributed to the performance of each Fund for the financial year. The value of Net Assets of Loomis Sayles Multisector Income Fund decreased by USD 227 million, a percentage decrease of 28 %. The value of Net Assets of Loomis Sayles High Income Fund decreased by USD 8 million, a percentage decrease of 48 %. The value of Net Assets of Loomis Sayles Global Opportunistic Bond Fund decreased by USD 23 million, a percentage decrease of 28 %. The value of Net Assets of Loomis Alternative Risk Premia Fund decreased by USD 5 million, a percentage decrease of 17 %. The value of Net Assets of Loomis Sayles Euro High Yield Fund decreased by EUR 5 million, a percentage decrease of 15 %. The value of Net Assets of Loomis Sayles Euro Credit Fund decreased by EUR 19 million, a percentage decrease of 16 %. The value of Net Assets of Loomis Sayles Sustainable Euro Credit Fund increased by EUR 216 million, a percentage increase of 120 %.

The Directors do not anticipate any changes in the structure or investment objectives of the Loomis Sayles Multisector Income Fund, Loomis Sayles High Income Fund, Loomis Sayles Global Opportunistic Bond Fund, Loomis Sayles Alternative Risk Premia Fund, Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund and Loomis Sayles Sustainable Euro Credit Fund. Our standard practice includes periodic review of the Funds' structures, investment objectives and performance in the context of the current market landscape and the interests of investors.

Information relating to each of the Funds' year-to-date performance may be found on www.im.natixis.com.

Risk Management - Objectives and Policies

Investment in the Company carries with it a degree of risk including, but not limited to, the risks referred to in Note 13 of these financial statements and those described in the Company's Prospectus.

Results and Dividends

It is intended that each Fund will declare and pay dividends on the distributing shares of each Fund equal to the net operating income of that Fund. Each Fund will also distribute the excess of realised capital gains over realised capital losses in respect of investments of the Company.

Details of dividends declared by the Company during the financial year are disclosed in the Statement of Comprehensive Income.

The results for the financial year are set out in the Statement of Comprehensive Income on page 34.

Directors

The names of the persons who were Directors at any time during the financial year ended 31 December 2022 are set out below.

Daniel Morrissey (Irish)
Jason Trepanier (US)
Lynda Wood (née Schweitzer) (US)
John Nolan (Irish)
Christopher Yiannakou (UK) (appointed on 8 June 2022)

Directors' and Secretary's Interests

The Directors and Secretary and their families did not hold any interest in the shares of the Company during the financial year ended 31 December 2022.

Directors' Report (Continued)

Transactions Involving Directors and Secretary

Apart from the transactions disclosed in Note 12 to the financial statements, the Board of Directors is not aware of any other contracts or arrangements of any significance in relation to the business of the Company in which the Directors or Secretary had any interest as defined in the Companies Act 2014 at any time during the financial year ended 31 December 2022.

As contemplated by the Corporate Governance Code issued by Irish Funds (see overleaf), Letters of Appointment have been entered into between the Company and each of the Directors, all terminable on three months notice.

The fees paid to Directors during the financial year are disclosed in Note 3 to the financial statements.

Employees

There were no employees of the Company throughout the financial year ended 31 December 2022.

Relevant Audit Information

The Directors in office at the date of this report have each confirmed that:

- as far as he/she is aware, there is no relevant audit information, being information needed by the auditor in connection with preparing its report, of which the Company's auditor is unaware; and
- he/she has taken all the steps that he/she ought to have taken as a Director in order to make himself/herself aware of any relevant audit information and to establish that the Company's auditor is aware of that information.

Audit committee

The Board of Directors acknowledge that they are required, under Section 167 of the Companies Act 2014, to consider the establishment of an audit committee. The Directors have decided not to establish an audit committee because in the Directors' opinion, at this time, the responsibilities of an audit committee under Section 167 (i.e. the monitoring of internal control, internal audit, risk management, the financial reporting process, statutory audit and statutory financial statements, the review and monitoring of the independence of the auditors and the provision by the auditors of additional services to the Company) are already being fulfilled by virtue of the Board's corporate governance regime and the existing arrangements and structures in place (including, in particular, those arrangements in place at the level of the Company's promoter and delegate, Natixis Investment Managers S.A.) designed to secure compliance with the extensive legal and regulatory obligations imposed on UCITS investment companies in relation to the Company's management.

Remuneration

The Company has adopted a remuneration policy in order to meet the requirements of the UCITS V Directive in a way and to the extent that it is considered to be appropriate to the Company's size, internal organisation and the nature, scope and complexity of its activities.

The total amount of remuneration paid by the Company for the financial year relates to fixed remuneration only. No variable remuneration was paid during the reporting period.

Fixed remuneration paid by the Company to identified staff comprises Directors' fees only, paid solely to Mr Daniel Morrissey and Mr John Nolan in their capacity as non-executive Directors. Directors who are also employees within Natixis Investment Managers International Distribution, (Jason Trepanier) and Loomis, Sayles & Company, L.P., the Investment Manager (Lynda Wood (née Schweitzer) and Christopher Yiannakou), do not receive any remuneration from the Company. Details of the Directors' fees paid are disclosed in Note 3.

The Directors' fees are calculated on the basis of an agreed annual fee. The remuneration policy has been subject to internal review and no changes have been made to the policy during the financial year. Please refer to Appendix I for copies of the remuneration policies of the Company and the Investment Manager.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Directors' Report (Continued)

Independent Auditors

PricewaterhouseCoopers, Chartered Accountants and Registered Auditors, have indicated their willingness to continue in office in accordance with Section 383(2) of the Companies Act 2014.

Material Events During the Financial Year

The 2022 reporting period has seen a high level of volatility of all financial markets due to the Russian/Ukrainian crisis, the mid-year inflation and interest rates rises and the concerns over global recession and monetary tightening. There were no material events affecting the Company during the financial year other than those disclosed in Note 17.

Post Balance Sheet Events

There were no subsequent events after the financial year end other than those detailed in Note 19.

Corporate Governance Statement

The Company is subject to and complies with Irish statute comprising the Companies Act 2014 and with the Central Bank UCITS Regulations.

The Board has adopted and operated on a voluntary basis the corporate governance code of Irish Funds ("Irish Funds Code") which came into effect on 1 January 2012, demonstrating the Company has robust governance arrangements, which include a clear organisational structure with well defined, transparent and consistent lines of responsibility, effective processes to identify, manage, monitor and report the risks it is or might be exposed to, and adequate internal control mechanisms, including sound administrative and accounting procedures that are consistent with and promote sound and effective risk management. The Irish Funds Code is available on the Irish Funds website¹.

Connected Persons

The UCITS Regulations states that, inter alia, any transaction carried out with a UCITS by the management company or depositary; and the delegates or sub-delegates of such a management company or depositary (excluding any non-group company sub-custodians appointed by a depositary); and any associated or group company of these ("connected persons") must be carried out as if negotiated at arm's length. Transactions must be in the best interests of the shareholders of the Company. Those transactions include transactions carried out by connected persons on behalf of the Company to which the Directors have no direct access and in respect of which the Directors must rely upon assurances from its delegates that the connected persons carrying out those transactions do carry them out on a similar basis.

Shareholders should have regard to the governance structure of the Company as more particularly described in the corporate governance section of this Directors' Report and the roles and responsibilities of the Company's respective delegates subject to the overall supervision of the Board. Further, Shareholders should refer to the Prospectus which identifies many of the connected party transactions and the general nature of the contractual arrangements with the principal connected persons but it is not exhaustive of all connected party transactions. Shareholders should also refer to the provisions of the Prospectus dealing with conflicts of interest.

Therefore, having regard to confirmations from the Company's management and its relevant delegates, the Directors of the Company are satisfied that:

- (i) there are arrangements (evidenced by written procedures) in place, to ensure that the obligations set out in the UCITS Regulation are applied to all transactions with connected persons; and
- (ii) transactions with connected persons entered into during the period complied with the obligations set out in the UCITS Regulation.

¹ <https://files.irishfunds.ie/1432820468-corporate-governance-code-for-collective-investment-schemes-and-management-companies.pdf>

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

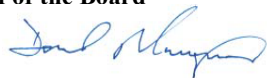
Directors' Report (Continued)

Connected Persons (Continued)

Note 12 details related party transactions in the financial year as required by applicable financial reporting standards. However, Shareholders should understand that not all “connected persons” are related parties as such latter expression is defined by those financial reporting standards. Details of the fees paid to related parties and certain connected persons are set out in notes 3, 6, 7, 9 and 12.

On behalf of the Board

Director



Daniel Morrissey

Director



Christopher Yiannakou

27 April 2023



Independent auditors' report to the members of Natixis International Funds (Dublin) I plc

Report on the audit of the financial statements

Opinion

In our opinion, Natixis International Funds (Dublin) I plc's financial statements:

- give a true and fair view of the Company's and Funds' assets, liabilities and financial position as at 31 December 2022 and of their results and cash flows for the year then ended;
- have been properly prepared in accordance with International Financial Reporting Standards ("IFRSs") as adopted by the European Union; and
- have been properly prepared in accordance with the requirements of the Companies Act 2014 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended).

We have audited the financial statements, included within the Annual Report and Audited Financial Statements, which comprise:

- the Statement of Financial Position as at 31 December 2022;
- the Statement of Comprehensive Income for the year then ended;
- the Statement of Cash Flows for the year then ended;
- the Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders for the year then ended;
- the Schedule of Investments for each of the Funds as at 31 December 2022; and
- the notes to the financial statements for the Company and for each of its Funds, which include a description of the significant accounting policies.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) ("ISAs (Ireland)") and applicable law.

Our responsibilities under ISAs (Ireland) are further described in the Auditors' responsibilities for the audit of the financial statements section of our report. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We remained independent of the Company in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, which includes IAASA's Ethical Standard, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

Conclusions relating to going concern

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's and Funds' ability to continue as a going concern for a period of at least twelve months from the date on which the financial statements are authorised for issue.

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

However, because not all future events or conditions can be predicted, this conclusion is not a guarantee as to the Company's and Funds' ability to continue as a going concern.



Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

Reporting on other information

The other information comprises all of the information in the Annual Report and Audited Financial Statements other than the financial statements and our auditors' report thereon. The directors are responsible for the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except to the extent otherwise explicitly stated in this report, any form of assurance thereon. In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If we identify an apparent material inconsistency or material misstatement, we are required to perform procedures to conclude whether there is a material misstatement of the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report based on these responsibilities.

With respect to the Directors' Report, we also considered whether the disclosures required by the Companies Act 2014 have been included.

Based on the responsibilities described above and our work undertaken in the course of the audit, ISAs (Ireland) and the Companies Act 2014 require us to also report certain opinions and matters as described below:

- In our opinion, based on the work undertaken in the course of the audit, the information given in the Directors' Report for the year ended 31 December 2022 is consistent with the financial statements and has been prepared in accordance with applicable legal requirements.
- Based on our knowledge and understanding of the Company and its environment obtained in the course of the audit, we have not identified any material misstatements in the Directors' Report.

Responsibilities for the financial statements and the audit

Responsibilities of the directors for the financial statements

As explained more fully in the Statement of Directors' Responsibilities set out on page 22, the directors are responsible for the preparation of the financial statements in accordance with the applicable framework and for being satisfied that they give a true and fair view.

The directors are also responsible for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's and Funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless the directors either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

Our audit testing might include testing complete populations of certain transactions and balances, possibly using data auditing techniques. However, it typically involves selecting a limited number of items for testing, rather than testing complete populations. We will often seek to target particular items for testing based on their size or risk characteristics. In other cases, we will use audit sampling to enable us to draw a conclusion about the population from which the sample is selected.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA website at:

https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description_of_auditors_responsibilities_for_audit.pdf



This description forms part of our auditors' report.

Use of this report

This report, including the opinions, has been prepared for and only for the Company's members as a body in accordance with section 391 of the Companies Act 2014 and for no other purpose. We do not, in giving these opinions, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

Other required reporting

Companies Act 2014 opinions on other matters

- We have obtained all the information and explanations which we consider necessary for the purposes of our audit.
- In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited.
- The financial statements are in agreement with the accounting records.

Companies Act 2014 exception reporting

Directors' remuneration and transactions

Under the Companies Act 2014 we are required to report to you if, in our opinion, the disclosures of directors' remuneration and transactions specified by sections 305 to 312 of that Act have not been made. We have no exceptions to report arising from this responsibility.

Other matter

In addition to our responsibility to audit and express an opinion on the financial statements in accordance with Irish law and ISAs (Ireland), we have been requested by the directors to express an opinion on the financial statements in accordance with generally accepted auditing standards in the United States of America as issued by the AICPA, in order to meet the requirements of Rule 206(4)-2 under the Investment Advisers Act of 1940 (the "Custody Rule"). We have reported separately in this respect on page 30 and 31.

A handwritten signature in black ink that reads 'Patricia Johnston'.

Patricia Johnston
for and on behalf of PricewaterhouseCoopers
Chartered Accountants and Statutory Audit Firm
Dublin, Ireland
27 April 2023



Report of Independent Auditors

To the Directors of Natixis International Funds (Dublin) I plc

Opinion

We have audited the accompanying financial statements of the Company and each of its Funds, which comprise the Statement of Financial Position for the Company and Funds, including the Schedule of Investments for each of the Funds, as of 31 December 2022 and 31 December 2021 and the related Statement of Comprehensive Income, Statements of Changes in Net Assets Attributable to Redeemable Participating Shareholders, Statement of Cash Flows for the Company and each of its Funds including the related notes for the years then ended (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the financial position of the Company and each of its Funds as of 31 December 2022 and 31 December 2021, and the results of their operations, changes in their net assets, and their cash flows for the years then ended in accordance with International Financial Reporting Standards ("IFRSs") as adopted by the European Union.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Company and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with Irish law and IFRSs as adopted by the European Union, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is responsible for assessing the Company's and Funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless management either intends to liquidate the Company or to cease operations, or has no realistic alternative but to do so.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with US GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with US GAAS, we:

- Exercise professional judgement and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company and each of its Funds' internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.



- Conclude whether, in our judgement, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's and Funds' ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Other Information

Management is responsible for the other information included in the Annual Report and Audited Financial Statements (the "annual report"). The other information comprises the information included in the annual report, but does not include the financial statements and our auditor's reports thereon. Our opinion on the financial statements does not cover the other information, and we do not express an opinion or any form of assurance thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and consider whether a material inconsistency exists between the other information and the financial statements or the other information otherwise appears to be materially misstated. If, based on the work performed, we conclude that an uncorrected material misstatement of the other information exists, we are required to describe it in our report.

Restriction of Use

This report, including the opinion, has been prepared for and only for the directors in relation to the requirements of Rule 206(4)-2 of the Investment Advisers Act of 1940 (the "Custody Rule") as it applies to the Company and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

PricewaterhouseCoopers

PricewaterhouseCoopers
Dublin, Ireland
27 April 2023

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Financial Position

As at 31 December 2022

| | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|---|------------|---------------|---|--|--|---|--|---|---|
| CURRENT ASSETS | | | | | | | | | |
| Cash at bank | 1(a)(i),5 | 17,328,750 | 5,787,909 | 242,955 | 1,322,082 | 2,012,911 | 1,155,055 | 1,177,081 | 5,128,996 |
| Deposits with Broker for Derivatives Collateral | 1(i),5(a) | 5,600,004 | 385,360 | – | – | 3,077,260 | 68,164 | 548,463 | 1,386,075 |
| Debtors | 6 | 14,321,839 | 6,506,064 | 86,176 | 475,668 | 1,175,793 | 392,172 | 907,844 | 4,395,124 |
| Investments: Financial assets at fair value through profit or loss | 1(d),4 | 1,220,173,238 | 583,653,653 | 8,506,967 | 58,202,162 | 20,808,345 | 26,020,249 | 99,591,878 | 388,796,035 |
| Total Assets | | 1,257,423,831 | 596,332,986 | 8,836,098 | 59,999,912 | 27,074,309 | 27,635,640 | 102,225,266 | 399,706,230 |
| CURRENT LIABILITIES | | | | | | | | | |
| Deposits due to Broker for Derivatives Collateral | 1(i), 5(a) | (41,198) | – | – | (41,198) | – | – | – | – |
| Creditors - (Amounts falling due within one financial year) | 7 | (6,475,534) | (2,973,395) | (208,775) | (200,258) | (1,441,353) | (132,538) | (193,303) | (1,221,831) |
| Investments: Financial liabilities at fair value through profit or loss | 1(d),4 | (3,771,093) | (573,309) | (188) | (1,026,200) | (587,857) | (61,116) | (369,193) | (1,053,447) |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | | | | | | | | | |
| | | 1,247,136,006 | 592,786,282 | 8,627,135 | 58,732,256 | 25,045,099 | 27,441,986 | 101,662,770 | 397,430,952 |
| As at 31 December 2022 | | 1,247,136,006 | 592,786,282 | 8,627,135 | 58,732,256 | 25,045,099 | 27,441,986 | 101,662,770 | 397,430,952 |
| As at 31 December 2021 | | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 | 30,183,827 | 32,273,023 | 120,603,868 | 181,058,544 |
| As at 31 December 2020 | | 1,243,074,340 | 1,000,775,311 | 18,692,099 | 192,280,202 | 31,326,728 | | | |

On Behalf of the Board

Director



Daniel Morrissey

Director



Christopher Yiannakou

27 April 2023

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Financial Position (Continued)

As at 31 December 2021

| | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|---|-----------|---------------|--|--|---|---|--|--|--|
| CURRENT ASSETS | | | | | | | | | |
| Cash at bank | 1(a)(i),5 | 32,170,279 | 21,716,826 | 156,323 | 2,247,861 | 3,803,850 | 497,167 | 1,969,680 | 1,266,374 |
| Deposits with Broker for Derivatives Collateral | 1(i),5(a) | 4,025,043 | 952,223 | – | 264,618 | 2,399,168 | 37,422 | 156,031 | 166,232 |
| Debtors | 6 | 18,684,567 | 7,798,510 | 294,957 | 4,000,860 | 155,039 | 425,502 | 1,100,035 | 4,133,275 |
| Investments: Financial assets at fair value through profit or loss | 1(d),4 | 1,290,355,835 | 799,706,310 | 16,207,779 | 80,090,590 | 24,488,662 | 31,374,419 | 117,638,757 | 176,226,444 |
| Total Assets | | 1,345,235,724 | 830,173,869 | 16,659,059 | 86,603,929 | 30,846,719 | 32,334,510 | 120,864,503 | 181,792,325 |
| CURRENT LIABILITIES | | | | | | | | | |
| Creditors - (Amounts falling due within one financial year) | 7 | (15,514,683) | (9,259,894) | (167,172) | (5,104,361) | (100,569) | (58,512) | (138,060) | (579,621) |
| Investments: Financial liabilities at fair value through profit or loss | 1(d),4 | (2,246,166) | (1,138,946) | (2,390) | (224,421) | (562,323) | (2,975) | (122,575) | (154,160) |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | | | | | | | | | |
| | | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 | 30,183,827 | 32,273,023 | 120,603,868 | 181,058,544 |
| As at 31 December 2021 | | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 | 30,183,827 | 32,273,023 | 120,603,868 | 181,058,544 |
| As at 31 December 2020 | | 1,243,074,340 | 1,000,775,311 | 18,692,099 | 192,280,202 | 31,326,728 | | | |
| As at 31 December 2019 | | 1,250,596,821 | 1,022,695,050 | 36,546,151 | 191,355,620 | | | | |

* Fund launched on 9 February 2021.

** Fund launched on 2 February 2021.

*** Fund launched on 19 May 2021.

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Comprehensive Income

For the Year Ended 31 December 2022

| | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|--|-------|----------------------|---|---|--|---|--|---|---|
| Investment income | 2 | 37,466,133 | 25,613,590 | 661,455 | 1,744,994 | 821,226 | 834,201 | 1,515,589 | 5,731,606 |
| Net (loss) on Financial Assets and Financial Liabilities at fair value through profit or loss | 4 | (218,581,718) | (126,057,445) | (2,760,051) | (16,163,074) | (3,972,752) | (3,861,591) | (16,992,076) | (44,387,276) |
| Total Investment Income | | <u>(181,115,585)</u> | <u>(100,443,855)</u> | <u>(2,098,596)</u> | <u>(14,418,080)</u> | <u>(3,151,526)</u> | <u>(3,027,390)</u> | <u>(15,476,487)</u> | <u>(38,655,670)</u> |
| Operating Expenses | 3 | (12,762,929) | (8,306,427) | (320,275) | (735,724) | (295,232) | (218,093) | (543,955) | (2,147,552) |
| Expense Reimbursement | 3 | 2,559,271 | 247,188 | 161,817 | 191,833 | 168,969 | 115,676 | 257,823 | 1,303,206 |
| Net Operating Expenses | | <u>(10,203,658)</u> | <u>(8,059,239)</u> | <u>(158,458)</u> | <u>(543,891)</u> | <u>(126,263)</u> | <u>(102,417)</u> | <u>(286,132)</u> | <u>(844,346)</u> |
| Net Income/(Loss) from Operations before Finance Costs | | (191,319,243) | (108,503,094) | (2,257,054) | (14,961,971) | (3,277,789) | (3,129,807) | (15,762,619) | (39,500,016) |
| Finance Costs | | | | | | | | | |
| Distributions to Redeemable Participating Shareholders | 18 | (10,181,456) | (4,095,783) | (909,961) | (5,175,712) | – | – | – | – |
| Total Finance Costs | | <u>(10,181,456)</u> | <u>(4,095,783)</u> | <u>(909,961)</u> | <u>(5,175,712)</u> | <u>–</u> | <u>–</u> | <u>–</u> | <u>–</u> |
| Profit before Tax | | (201,500,699) | (112,598,877) | (3,167,015) | (20,137,683) | (3,277,789) | (3,129,807) | (15,762,619) | (39,500,016) |
| Withholding Tax | 11 | (335,120) | (206,565) | (3,802) | (23,550) | (70,102) | (902) | (3,743) | (24,497) |
| Net (decrease)/increase in Net Assets Attributable to Redeemable Participating Shareholders resulting from Operations | | <u>(201,835,819)</u> | <u>(112,805,442)</u> | <u>(3,170,817)</u> | <u>(20,161,233)</u> | <u>(3,347,891)</u> | <u>(3,130,709)</u> | <u>(15,766,362)</u> | <u>(39,524,513)</u> |

There are no gains or losses other than those dealt with in the Statement of Comprehensive Income. In arriving at the results for the financial year, all amounts above relate to continuing operations.

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Comprehensive Income (Continued)

For the Year Ended 31 December 2021

| | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|-------|---------------------|--|--|---|---|--|--|--|
| Investment income | 2 | 36,796,505 | 31,888,272 | 948,804 | 2,117,518 | 653,972 | 446,612 | 355,948 | 242,057 |
| Net (loss) on Financial Assets and Financial Liabilities at fair value through profit or loss | 4 | (39,213,713) | (24,857,133) | (295,259) | (9,456,625) | (1,602,025) | (68,652) | (1,133,113) | (1,438,642) |
| Total Investment Income | | <u>(2,417,208)</u> | <u>7,031,139</u> | <u>653,545</u> | <u>(7,339,107)</u> | <u>(948,053)</u> | <u>377,960</u> | <u>(777,165)</u> | <u>(1,196,585)</u> |
| Operating Expenses | 3 | (15,797,160) | (11,761,849) | (463,435) | (1,460,679) | (649,245) | (212,507) | (598,554) | (474,510) |
| Expense Reimbursement | 3 | 2,421,671 | 372,434 | 207,539 | 564,457 | 509,931 | 105,758 | 266,261 | 302,717 |
| Net Operating Expenses | | <u>(13,375,489)</u> | <u>(11,389,415)</u> | <u>(255,896)</u> | <u>(896,222)</u> | <u>(139,314)</u> | <u>(106,749)</u> | <u>(332,293)</u> | <u>(171,793)</u> |
| Net Income/(Loss) from Operations before Finance Costs | | <u>(15,792,697)</u> | <u>(4,358,276)</u> | <u>397,649</u> | <u>(8,235,329)</u> | <u>(1,087,367)</u> | <u>271,211</u> | <u>(1,109,458)</u> | <u>(1,368,378)</u> |
| Finance Costs | | | | | | | | | |
| Distributions to Redeemable Participating Shareholders | 18 | (6,863,974) | (5,090,758) | (319,284) | (1,453,932) | – | – | – | – |
| Total Finance Costs | | <u>(6,863,974)</u> | <u>(5,090,758)</u> | <u>(319,284)</u> | <u>(1,453,932)</u> | <u>–</u> | <u>–</u> | <u>–</u> | <u>–</u> |
| Profit before Tax | | <u>(22,656,671)</u> | <u>(9,449,034)</u> | <u>78,365</u> | <u>(9,689,261)</u> | <u>(1,087,367)</u> | <u>271,211</u> | <u>(1,109,458)</u> | <u>(1,368,378)</u> |
| Withholding Tax | 11 | (685,472) | (534,255) | (8,524) | (66,505) | (61,333) | (342) | (4,512) | (8,209) |
| Net (decrease)/increase in Net Assets Attributable to Redeemable Participating Shareholders resulting from Operations | | <u>(23,342,143)</u> | <u>(9,983,289)</u> | <u>69,841</u> | <u>(9,755,766)</u> | <u>(1,148,700)</u> | <u>270,869</u> | <u>(1,113,970)</u> | <u>(1,376,587)</u> |

There are no gains or losses other than those dealt with in the Statement of Comprehensive Income. In arriving at the results for the financial year, all amounts above relate to continuing operations.

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders

For the Year Ended 31 December 2022

| | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|---|-------|-----------------------------|---|---|--|---|--|---|---|
| Net Assets Attributable to Redeemable Participating Shareholders at 1 January 2022 | | <u>1,327,474,875</u> | <u>819,775,029</u> | <u>16,489,497</u> | <u>81,275,147</u> | <u>30,183,827</u> | <u>32,273,023</u> | <u>120,603,868</u> | <u>181,058,544</u> |
| Net decrease in Net Assets Attributable to Redeemable Participating Shareholders resulting from Operations | | <u>(201,835,819)</u> | <u>(112,805,442)</u> | <u>(3,170,817)</u> | <u>(20,161,233)</u> | <u>(3,347,891)</u> | <u>(3,130,709)</u> | <u>(15,766,362)</u> | <u>(39,524,513)</u> |
| Share Transactions | | | | | | | | | |
| Proceeds from Redeemable Participating Shares issued ¹ | 8 | 573,019,829 | 165,879,957 | 1,604,828 | 12,660,097 | 2,606,874 | 2,213,671 | 33,381,120 | 330,081,547 |
| Redemption proceeds of Redeemable Participating Shares ² | 8 | <u>(428,164,096)</u> | <u>(280,063,262)</u> | <u>(6,296,373)</u> | <u>(15,041,755)</u> | <u>(4,397,711)</u> | <u>(3,913,999)</u> | <u>(36,555,856)</u> | <u>(74,184,626)</u> |
| Total (decrease)/increase in Net Assets resulting from Share Transactions | | <u>144,855,733</u> | <u>(114,183,305)</u> | <u>(4,691,545)</u> | <u>(2,381,658)</u> | <u>(1,790,837)</u> | <u>(1,700,328)</u> | <u>(3,174,736)</u> | <u>255,896,921</u> |
| Total (decrease)/increase in Net Assets Attributable to Redeemable Participating Shareholders | | <u>(56,980,086)</u> | <u>(226,988,747)</u> | <u>(7,862,362)</u> | <u>(22,542,891)</u> | <u>(5,138,728)</u> | <u>(4,831,037)</u> | <u>(18,941,098)</u> | <u>216,372,408</u> |
| Currency translation adjustment | | (23,358,783) | | | | | | | |
| Net Assets Attributable to Redeemable Participating Shareholders at 31 December 2022 | | <u><u>1,247,136,006</u></u> | <u><u>592,786,282</u></u> | <u><u>8,627,135</u></u> | <u><u>58,732,256</u></u> | <u><u>25,045,099</u></u> | <u><u>27,441,986</u></u> | <u><u>101,662,770</u></u> | <u><u>397,430,952</u></u> |

¹ Includes reinvested distributions of USD 801,609 on Loomis Sayles Multisector Income Fund, USD 271,378 on Loomis Sayles High Income Fund, USD 780,982 on Loomis Sayles Global Opportunistic Bond Fund, USD nil on Loomis Sayles Alternative Risk Premia Fund, EUR nil on Loomis Sayles Euro High Yield Fund, EUR nil on Loomis Sayles Euro Credit Fund and EUR nil on Loomis Sayles Sustainable Euro Credit Fund.

² Proceeds from Redeemable Participating Shares issued and Redemption proceeds of Redeemable Participating Shares include income equalisation adjustments of USD (721,405) on Loomis Sayles Multisector Income Fund, USD (16,032) on Loomis Sayles High Income Fund, USD (11,060) on Loomis Sayles Global Opportunistic Bond Fund, USD nil on Loomis Sayles Alternative Risk Premia Fund, EUR nil on Loomis Sayles Euro High Yield Fund, EUR nil on Loomis Sayles Euro Credit Fund and EUR nil on Loomis Sayles Sustainable Euro Credit Fund.

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Changes in Net Assets Attributable to Redeemable Participating Shareholders (Continued)

For the Year Ended 31 December 2021

| Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|-----------------|--|--|---|---|--|--|--|
| Net Assets Attributable to Redeemable Participating Shareholders at 1 January 2021 | 1,243,074,340 | 1,000,775,311 | 18,692,099 | 192,280,202 | 31,326,728 | – | – | – |
| Net (decrease)/increase in Net Assets Attributable to Redeemable Participating Shareholders resulting from Operations | (23,342,143) | (9,983,289) | 69,841 | (9,755,766) | (1,148,700) | 270,869 | (1,113,970) | (1,376,587) |
| Share Transactions | | | | | | | | |
| Proceeds from Redeemable Participating Shares issued ¹ | 8 624,328,716 | 144,533,613 | 2,065,934 | 33,352,452 | 5,799 | 45,433,674 | 122,589,423 | 222,735,714 |
| Redemption proceeds of Redeemable Participating Shares ² | 8 (516,586,038) | (315,550,606) | (4,338,377) | (134,601,741) | – | (13,431,520) | (871,585) | (40,300,583) |
| Total increase/(decrease) in Net Assets resulting from Share Transactions | 107,742,678 | (171,016,993) | (2,272,443) | (101,249,289) | 5,799 | 32,002,154 | 121,717,838 | 182,435,131 |
| Total increase/(decrease) in Net Assets Attributable to Redeemable Participating Shareholders | 84,400,535 | (181,000,282) | (2,202,602) | (111,005,055) | (1,142,901) | 32,273,023 | 120,603,868 | 181,058,544 |
| Net Assets Attributable to Redeemable Participating Shareholders at 31 December 2021 | 1,327,474,875 | 819,775,029 | 16,489,497 | 81,275,147 | 30,183,827 | 32,273,023 | 120,603,868 | 181,058,544 |

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

¹ Includes reinvested distributions of USD 1,006,824 on Loomis Sayles Multisector Income Fund, USD 89,311 on Loomis Sayles High Income Fund, USD 236,941 on Loomis Sayles Global Opportunistic Bond Fund, USD nil on Loomis Sayles Alternative Risk Premia Fund, EUR nil on Loomis Sayles Euro High Yield Fund, EUR nil on Loomis Sayles Euro Credit Fund and EUR nil on Loomis Sayles Sustainable Euro Credit Fund.

² Proceeds from Redeemable Participating Shares issued and Redemption proceeds of Redeemable Participating Shares include income equalisation adjustments of USD 783,247 on Loomis Sayles Multisector Income Fund, USD 7,486 on Loomis Sayles High Income Fund, USD (547,472) on Loomis Sayles Global Opportunistic Bond Fund, USD nil on Loomis Sayles Alternative Risk Premia Fund, EUR nil on Loomis Sayles Euro High Yield Fund, EUR nil on Loomis Sayles Euro Credit Fund and EUR nil on Loomis Sayles Sustainable Euro Credit Fund.

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Cash Flows

For the Year Ended 31 December 2022

| | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|--|----------------------|---|---|--|---|--|---|---|
| Cash flows from operating activities | | | | | | | | |
| Purchase of financial assets and settlement of financial liabilities | (1,665,649,037) | (300,147,125) | (5,925,185) | (72,823,519) | (184,695,577) | (43,451,062) | (205,044,987) | (784,118,269) |
| Proceeds from sale of investments at fair value through profit or loss | 1,494,100,618 | 388,921,351 | 10,929,637 | 78,044,794 | 184,380,710 | 45,001,782 | 206,346,408 | 528,060,689 |
| Bond income received | 34,810,905 | 25,708,470 | 731,698 | 1,792,692 | 577,688 | 851,673 | 1,434,312 | 3,336,275 |
| Deposit interest income received | 237,722 | 177,327 | 3,660 | 14,424 | 72,797 | (2,240) | (10,329) | (15,996) |
| Other income received | 1,542,053 | 946,922 | 109,675 | 116,919 | 324,726 | 16,026 | 558 | 24,467 |
| Operating expenses paid | (9,718,580) | (8,232,497) | (123,393) | (525,503) | 17,646 | (21,571) | (192,699) | (586,699) |
| Net cash (outflow)/inflow from operating activities | (144,676,319) | 107,374,448 | 5,726,092 | 6,619,807 | 677,990 | 2,394,608 | 2,533,263 | (253,299,533) |
| Cash flows from financing activities | | | | | | | | |
| Proceeds from issue of Redeemable Participating Shares | 573,253,489 | 164,659,876 | 1,353,467 | 11,823,885 | 2,606,874 | 2,214,841 | 33,660,616 | 332,182,061 |
| Dividends paid to holders of Redeemable Participating Shares | (10,181,456) | (4,095,783) | (909,961) | (5,175,712) | – | – | – | – |
| Dividends re-invested | 1,853,969 | 801,609 | 271,378 | 780,982 | – | – | – | – |
| Payments on redemptions of Redeemable Participating Shares | (433,271,150) | (285,235,930) | (6,354,344) | (15,280,558) | (4,397,711) | (3,920,819) | (36,594,046) | (73,800,063) |
| Cash inflow/(outflow) from financing activities | 131,654,852 | (123,870,228) | (5,639,460) | (7,851,403) | (1,790,837) | (1,705,978) | (2,933,430) | 258,381,998 |
| Net (decrease)/increase in cash and cash equivalents for the year | (13,021,467) | (16,495,780) | 86,632 | (1,231,596) | (1,112,847) | 688,630 | (400,167) | 5,082,465 |
| Cash and cash equivalents as at 01 January 2022 | 36,195,322 | 22,669,049 | 156,323 | 2,512,480 | 6,203,018 | 534,589 | 2,125,711 | 1,432,606 |
| Currency translation adjustment | (286,299) | | | | | | | |
| Cash and cash equivalents as at 31 December 2022 | 22,887,556 | 6,173,269 | 242,955 | 1,280,884 | 5,090,171 | 1,223,219 | 1,725,544 | 6,515,071 |

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Statement of Cash Flows (Continued)

For the Year Ended 31 December 2021

| | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|----------------------|--|---|---|---|--|---|--|
| Cash flows from operating activities | | | | | | | | |
| Purchase of financial assets and settlement of financial liabilities | (2,077,490,309) | (841,780,677) | (11,098,491) | (327,519,474) | (179,883,123) | (73,863,608) | (261,118,579) | (295,697,154) |
| Proceeds from sale of investments at fair value through profit or loss | 1,947,398,378 | 988,151,813 | 12,813,736 | 432,806,189 | 168,965,175 | 42,423,512 | 142,469,284 | 118,186,228 |
| Bond income received | 34,582,287 | 31,083,958 | 972,367 | 3,654,811 | 339,357 | 44,483 | (410,795) | (924,759) |
| Deposit interest income received | (51,451) | 648 | 28 | 250 | 1,169 | (6,810) | (23,563) | (16,713) |
| Other income received | 2,101,502 | 2,650,324 | (11,378) | (622,746) | 261,868 | (14,931) | (30,762) | (109,571) |
| Operating expenses paid | (13,418,270) | (11,601,057) | (292,269) | (1,032,357) | (76,353) | (64,114) | (247,111) | (54,791) |
| Net cash (outflow)/inflow from operating activities | (106,877,863) | 168,505,009 | 2,383,993 | 107,219,135 | (10,391,907) | (31,481,468) | (119,361,526) | (178,616,760) |
| Cash flows from financing activities | | | | | | | | |
| Proceeds from issue of Redeemable Participating Shares | 624,517,551 | 148,011,279 | 1,956,783 | 33,736,571 | 5,799 | 45,431,700 | 122,305,944 | 219,887,330 |
| Dividends paid to holders of Redeemable Participating Shares | (6,863,974) | (5,090,758) | (319,284) | (1,453,932) | – | – | – | – |
| Dividends re-invested | 1,333,077 | 1,006,824 | 89,312 | 236,941 | – | – | – | – |
| Payments on redemptions of Redeemable Participating Shares | (516,598,274) | (310,951,571) | (4,403,997) | (139,751,671) | – | (13,415,643) | (818,707) | (39,837,964) |
| Cash inflow/(outflow) from financing activities | 102,388,380 | (167,024,226) | (2,677,186) | (107,232,091) | 5,799 | 32,016,057 | 121,487,237 | 180,049,366 |
| Net (decrease)/increase in cash and cash equivalents for the year | (4,489,483) | 1,480,783 | (293,193) | 54,582 | (10,386,108) | 534,589 | 2,125,711 | 1,432,606 |
| Cash and cash equivalents as at 1 January 2021 | 40,684,805 | 21,188,266 | 449,516 | 2,457,897 | 16,589,126 | – | – | – |
| Cash and cash equivalents as at 31 December 2021 | 36,195,322 | 22,669,049 | 156,323 | 2,512,479 | 6,203,018 | 534,589 | 2,125,711 | 1,432,606 |

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

The notes on pages 40 to 122 are an integral part of these financial statements.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022

1. SIGNIFICANT ACCOUNTING POLICIES

The principal accounting policies applied in the preparation of these financial statements are set out below. These policies have been consistently applied to all periods presented, unless otherwise stated in the following text.

a) Basis of Presentation

The financial statements have been prepared in accordance with IFRS, as adopted by the European Union (EU) ("IFRS") and Irish statute comprising the Companies Act 2014 and the UCITS Regulations. The financial statements have been prepared under the historical cost convention as modified by the revaluation of financial assets and financial liabilities held at fair value through profit or loss.

The preparation of financial statements in conformity with IFRS requires the use of certain critical accounting estimates. It also requires the Board of Directors to exercise its judgement in the process of applying the Company's accounting policies. The areas involving a higher degree of judgement or complexity, or areas where assumptions and estimates are significant to the financial statements, are disclosed in Note 1(b).

The Investment Manager is registered with and regulated by the Securities and Exchange Commission ("SEC") in the United States as an investment adviser. The Company evaluates that there are no material differences between IFRS and U.S. Generally Accepted Accounting Principles ("US GAAP") equivalent disclosures to be reconciled for the purpose of SEC Custody Rule 206.

The Loomis Sayles Multisector Income Fund is authorised under the Section 104 of the Hong Kong Securities and Futures Ordinance (the "SFO") and the Fund is subject to the requirements of the Code on Unit Trusts and Mutual Funds.

The Company evaluates that these financial statements are prepared in accordance with Hong Kong law requirements.

(i) Standards and amendments to existing standards effective 1 January 2022.

There are no standards, amendments to standards or interpretations that are effective for annual periods beginning on 1 January 2022 that have a material effect on the financial statements of the Fund.

(ii) New standards, amendments and interpretations effective after 1 January 2022.

There are no new standards, amendments to standards and interpretations that are not yet effective that would have a material effect on the Financial Statements of the Fund.

b) Critical Accounting Estimates and Assumptions

Management makes estimates and assumptions concerning the future. The resulting accounting estimates will, by definition, seldom equal the related actual results and the differences could be material. The estimates and assumptions that have a significant risk of causing a material adjustment to the carrying amounts of assets and liabilities are outlined below.

(i) Fair value of derivative financial instruments

The Company may, from time to time, hold financial instruments that are not quoted in active markets, such as over-the-counter derivatives. The value of any over-the-counter ("OTC") derivatives contracts shall be valued at least daily at a price obtained from the counterparty or by an alternative valuation provided by a competent person (which may be the Investment Manager) appointed by the Company and approved by the Depositary for such purpose, or by any other means provided the value is approved by the Depositary.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

b) Critical Accounting Estimates and Assumptions (Continued)

If a derivative instrument is valued in any other way, the Company will follow international best practice and adhere to the principles on valuation of OTC instruments established by bodies such as International Organisation of Securities Commissions (“IOSCO”) and Alternative Investment Management Association (“AIMA”) and such alternative valuation, provided by a competent person appointed by the Directors and approved for the purpose by the Depositary, shall be reconciled on at least a monthly basis to a valuation provided by the counterparty and any significant difference shall be promptly investigated and explained.

(ii) Fair value of securities not quoted in an active market

The value of any investment which is not quoted, listed or normally dealt in on a regulated market shall be the probable realisable value estimated with care and in good faith by a competent person, firm or association making a market in such investment (approved for the purpose by the Depositary) and/or any other competent person, in the opinion of the Directors (and approved for the purpose by the Depositary).

c) Critical Judgements: Functional Currency

The Board of Directors considers the U.S. Dollar the currency that most faithfully represents the economic effect of the underlying transactions, events and conditions. The U.S. Dollar is the currency in which the Company measures its performance and reports its results.

d) Financial Assets and Financial Liabilities at Fair Value

The Company has classified all investments into the ‘fair value through profit or loss’ category. The category of financial assets and financial liabilities at fair value through profit or loss comprises two sub-categories: financial assets and liabilities held for trading and those designated by Directors at fair value through profit or loss on initial recognition.

Financial assets or liabilities held for trading are acquired and incurred principally for the purpose of selling and repurchasing in the short term. Derivatives are also categorised as held for trading, as the Company does not designate any derivatives (other than forward foreign currency exchange contracts) as hedges in a hedging relationship.

Regular-way purchases and sales of investments are recognised on trade date, the date on which the Funds commit to purchase or sell the asset. Investments are initially recognised at fair value, and transaction costs for all financial assets and financial liabilities carried at fair value through profit or loss are expensed as incurred. Investments are derecognised when the rights to receive cash flows from the investments have expired or the Funds have transferred substantially all risks and rewards of ownership.

Gains and losses arising from changes in the fair value of the financial assets at fair value through profit or loss category are included in the Statement of Comprehensive Income in the period in which they arise. Interest income from financial assets at fair value through profit or loss is calculated using the effective interest method and presented in the Statement of Comprehensive Income.

e) Investments at Fair Value

The fair value of financial instruments traded in active markets (such as publicly traded derivatives and trading securities) is based on quoted market prices at the statement of financial position date. When a Fund holds derivatives with offsetting market risk, it uses mid-market prices as a basis of establishing fair values for the offsetting risk positions. Unlisted securities are valued using external pricing vendors, broker quotations or fair valuation methodologies approved by the Investment Manager’s Pricing Oversight Committee.

If the market for a financial instrument is not active, the Directors may establish fair value by using a valuation technique. The Funds use a variety of methods and make assumptions that are based on market conditions existing at each statement of financial position date.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

e) Investments at Fair Value (Continued)

Valuation techniques include the use of recent arm's length market transactions, reference to the current fair value of another instrument that is substantially the same, discounted cash flow techniques, option pricing models or any other valuation technique that provides a reliable estimate of prices obtained in the actual market.

As at 31 December 2022, there were two investments held by the Loomis Sayles Multisector Income Fund priced using the valuation techniques described above with a market value of USD 91,582 (31 December 2021: three valued at USD 316,596) which is 0.02 % (31 December 2021: 0.04%) of Net Asset Value. There was one investment held by the Loomis Sayles High Income Fund priced using the valuation techniques described above with a market value of USD 46,570 (31 December 2021: one valued at USD 28,056) which is 0.54 % (31 December 2021: 0.17%) of Net Asset Value.

To be Announced Securities

The Company may enter into To Be Announced ("TBA") purchase commitments to purchase securities for a fixed unit price at a future date beyond customary settlement time. Although the unit price has been established, the principal value has not been finalised. The Company holds and maintains until settlement date, cash or high grade debt obligations in an amount sufficient to meet the purchase price, or the Portfolio may enter into offsetting contracts for the forward sale of other securities that they own. Income on the securities will not be earned until settlement date. Unsettled TBA purchase commitments are valued at the current fair value.

The Company may enter into TBA sale commitments to hedge Fund portfolio positions or to sell/owned/held mortgage backed securities under delayed delivery arrangements. Proceeds of TBA sales commitments are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities or an offsetting TBA purchase commitment deliverable on, or before the sale commitment date, are held as "cover" for the transaction. Unsettled TBA sale commitments are valued at current fair value, generally according to the procedures described previously in the accounting policies.

As at 31 December 2022, there were no TBA securities held by Loomis Sayles Global Opportunistic Bond Fund (31 December 2021: two valued at USD 1,308,861 which was 1.61% of Net Asset Value). There were no TBA securities held by Loomis Sayles Multisector Income Fund (31 December 2021: nil), Loomis Sayles High Income Fund (31 December 2021: nil), Loomis Sayles Alternative Risk Premia Fund (31 December 2021: nil), Loomis Sayles Euro High Yield Fund (31 December 2021: nil), Loomis Sayles Euro Credit Fund (31 December 2021: nil) and Loomis Sayles Sustainable Euro Credit Fund (31 December 2021: nil).

Investment Funds

The fair value of any investment which is a unit of or participation in an investment fund is the latest available unaudited Net Asset Value of such unit or participation. Units or shares in exchange traded funds will be valued at the latest available Net Asset Value, or if listed or traded on a regulated market, at the last quoted trade price.

f) Foreign Currency Exchange Contracts

The fair value of open forward foreign currency exchange contracts, and open foreign currency exchange spot contracts, is calculated as the difference between the contracted rate and the current forward rate that would close out the contract on the valuation date. Net gains or losses on contracts which have been settled are included in the Statement of Comprehensive Income of each relevant Fund. Gains or losses on open forward foreign currency exchange contracts are reported as financial assets or liabilities at fair value through profit or loss as appropriate in the Statement of Financial Position of each relevant Fund.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

f) Foreign Currency Exchange Contracts (Continued)

Changes in gains or losses at the financial year end are reported in the Statement of Comprehensive Income of each relevant Fund. Gains or losses on open foreign currency exchange spot contracts are included in the Statement of Financial Position and changes in gains or losses since the prior financial year end are reported in the Statement of Comprehensive Income for each relevant Fund. For class level hedges, the gains or losses are allocated solely to the relevant share class.

g) Futures Contracts

Futures contracts may be used to manage a fund's exposure to the securities market. Buying futures tends to increase a Fund's exposure to the underlying instrument. Selling futures tends to decrease a fund's exposure to the underlying instrument. Upon entering into a futures contract, a fund is required to deposit with its futures broker, an amount of cash or U.S. government obligations in accordance with the initial margin requirements of the broker or exchange. The Company and the broker agree to exchange an amount of cash equal to the daily fluctuations in the value of the futures contract ("futures margin").

Gains or losses are recognised but not considered realised until the contracts expire or are closed. Futures contracts involve, to varying degrees, risk of loss in excess of the variation margin disclosed in the Statement of Financial Position.

Losses may arise from the changes in the value of the underlying instrument, if there is an illiquid secondary market for the contracts, or if counterparties do not perform under the contract terms.

Futures contracts are valued at the latest traded price at the valuation point on the dealing day for such instruments on such markets.

Securitized collateral which is pledged to the broker is annotated on the relevant security in the Portfolio of Investments.

h) Options

The unrealised gain or loss on open option positions is calculated and recorded as the fair value of the option less the premium paid on that option. The fair value of the options which are dealt in on a securities market are the settlement price as determined by the market. Unrealised gains or losses on open option positions are included in financial assets and liabilities at fair value through profit or loss in the Statement of Financial Position.

The premium on purchased put options exercised is subtracted from the proceeds of the sale of the underlying security or foreign currency in determining the realised gain or loss. The premium on purchased call options exercised is added to the cost of the securities or foreign currency purchased. Premiums paid from the purchase of options, which expire unexercised, are treated as realised losses.

i) Swaps Contracts

The Company may enter into credit default, interest rate and total return swap agreements. The Company may enter into these swap transactions for investment and efficient portfolio management purposes. A swap transaction involves an agreement between two parties to exchange different cash flows based on a specified or "notional" amount. The cash flows exchanged in a specific transaction may be, among other things, payments that are the equivalent of interest on a principal amount, payments that would compensate the purchaser for losses on a defaulted security or basket of securities, or payments reflecting the performance of one or more specified currencies, securities or indices.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

i) Swaps Contracts (Continued)

Unrealised gains or losses on open swap contract and initial upfront payment received or made upon entering into a swap contract are included in the fair value of the swap in the Statement of Financial Position. Changes in unrealised gains or losses on swap contracts at the reporting period end are reported in the Statement of Comprehensive Income. A liquidation payment received or made at the termination of the swap contract is recorded as realised gain or loss in the Statement of Comprehensive Income. Investment interest expense on swap contract is included in “Net Gains/(Losses) on Financial Assets and Financial Liabilities at Fair Value through Profit or Loss” in the Statement of Comprehensive Income. Collateral in the form of cash or securities may be required to be held with the Depository or broker in accordance with the swap agreement.

j) Income and Expense

Interest income and expense are recognised in the Statement of Comprehensive Income for all debt instruments using the effective interest method. The effective interest method is a method of calculating the amortised cost of a financial asset or financial liability and of allocating the interest income or interest expense over the relevant period. The effective interest rate is the rate that exactly discounts estimated future cash payments or receipts throughout the expected life of the financial instrument, or a shorter period where appropriate, to the net carrying amount of the financial asset or financial liability.

When calculating the effective interest rate, the Fund estimates cash flows considering all contractual terms of the financial instrument but does not consider future credit losses.

Dividends are credited to the Statement of Comprehensive Income on the dates on which the relevant securities listed as “ex-dividend”. Income is accounted for gross of any non reclaimable/irrecoverable withholding taxes and net of any tax credits. The withholding tax is shown separately in the Statement of Comprehensive Income. Realised gains and losses on investment transactions are calculated using the first in first out method.

Realised gains and losses on investments transactions in debt instruments are calculated using the amortised cost method based on the effective interest rate.

k) Cash and Cash Equivalents

Cash and cash equivalents include cash in hand, deposits held on call with banks, other short-term highly liquid investments with original maturities of three months or less and bank overdrafts.

All cash at bank balances are held with Brown Brothers Harriman & Co., or with third party institutions approved by the Company on overnight deposit or directly with a sub-custodian. All deposits held on call with banks are returned to the Depository the following day. A breakdown of the financial institutions where the cash was deposited at the financial year end is contained in Note 5.

In response to the CBI publishing the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) Investor Money Regulations 2015 for Fund Service Providers (the “Investor Money Regulations” or “IMR”) in March 2015 (effective from 1st July, 2016), the Investment Manager undertook a review together with the Administrator of the way in which subscription, distribution and redemption monies are channelled to and from the Company. As a result of this review, effective from 1st July, 2016, subscription and redemption monies will be channelled through an umbrella cash collection account in the name of the Company.

l) Foreign Currency Transactions

In accordance with IAS 21, items included in the individual Fund’s financial statements are measured using the currency of the primary economic environment in which it operates (functional currency). This is considered to be U.S. Dollar (USD) due to the investment strategy of the individual Funds.

The individual Funds have also adopted their functional currency as the presentation currency. Income and expenditure transactions are translated to the functional currency of the relevant Fund at the rate of exchange ruling on the date of the transaction. Assets and liabilities in foreign currencies are translated into USD at the rates of exchange ruling at the Statement of Financial Position date.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

l) Foreign Currency Transactions (Continued)

Proceeds from subscriptions and amounts paid for redemptions in currencies other than the functional currency are translated into the functional currency at the exchange rates ruling at the dates of the transactions.

For each relevant Fund;

(i) Currency gains and losses can arise where there is a difference between the amounts of foreign dividends and interest recorded on the Fund's books and the Fund's functional currency equivalent of the amounts actually received or paid. These gains or losses are included, where appropriate, in the dividend and bond income figure in the Fund's Statement of Comprehensive Income;

(ii) Currency gains and losses realised on security purchases and sales transactions are included in the Fund's Statement of Comprehensive Income;

(iii) The change in unrealised currency gains and losses on securities held at the financial year end are included in the Fund's Statement of Comprehensive Income; and

(iv) Monetary assets and liabilities denominated in currencies other than the Fund's functional currency are translated at the rate of exchange ruling at the close of business on the relevant reporting date and exchange differences are recorded in the Fund's Statement of Comprehensive Income.

The financial statements are presented in USD and EUR. The following exchange rates at 31 December 2022 and 31 December 2021 have been used to translate assets and liabilities held in currencies other than USD:

| | | 31 December 2022 | 31 December 2021 | | 31 December 2022 | 31 December 2021 |
|---------|-----|-----------------------------|-----------------------------|-----|-----------------------------|-----------------------------|
| USD 1 = | ARS | N/A | 114.7250 | JPY | 131.9450 | 115.1550 |
| | AUD | 1.4994 | 1.3754 | KRW | 1,264.5000 | 1,188.7500 |
| | BRL | 5.2798 | 5.5700 | MXN | 19.4873 | 20.4650 |
| | CAD | 1.3550 | 1.2632 | MYR | 4.4050 | 4.1660 |
| | CHF | 0.9252 | 0.9112 | NOK | 9.8510 | 8.8183 |
| | CLP | 851.9500 | 852.0000 | NZD | 1.5812 | 1.4606 |
| | CNH | 6.9189 | 6.3591 | PEN | 3.8135 | N/A |
| | CNY | 6.9517 | 6.3734 | PHP | 55.7275 | 50.9925 |
| | COP | 4,848.8850 | 4,070.0000 | PLN | 4.3863 | 4.0304 |
| | CZK | N/A | 21.8519 | RUB | 73.0000 | 75.0063 |
| | DKK | 6.9679 | 6.5403 | SAR | 3.7580 | N/A |
| | EGP | 24.7550 | 15.7100 | SEK | 10.4195 | 9.0539 |
| | EUR | 0.9370 | 0.8794 | SGD | 1.3412 | 1.3482 |
| | GBP | 0.8313 | 0.7383 | THB | 34.6350 | 33.4050 |
| | HKD | 7.8050 | 7.7963 | TRY | 18.7195 | 13.2798 |
| | IDR | 15,567.5000 | 14,252.5000 | TWD | 30.7355 | 27.6670 |
| | ILS | 3.5285 | 3.1124 | UYU | 39.7650 | N/A |
| | INR | 82.7300 | 74.3357 | ZAR | 17.0150 | 15.9600 |
| | | 31 December 2022 | 31 December 2021 | | | |
| EUR 1 = | AUD | 1.5738 | 1.5641 | | | |
| | USD | 1.0673 | 1.1372 | | | |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

m) Income Equalisation

The Company utilises the accounting practice known as income equalisation by which a portion of the subscription and redemption price of the Fund's shares, representing income included in the share price on the date of the share transaction, is credited or charged respectively to income each time there is a relevant subscription or redemption.

n) Redeemable Participating Shares

The Funds issue Redeemable Participating Shares which are redeemable at the shareholder's option and are classified as financial liabilities.

The Redeemable Participating Shares can be put back to the Company on any dealing day for cash equal to a proportionate share of the Company's Net Asset Value. The participating share is carried at the redemption amount that is payable at the Statement of Financial Position date if the shareholder exercised its right to put the share back to the Company.

Redeemable Participating Shares are issued and redeemed at the shareholder's option at prices based on the Fund's Net Asset Value per Share at the time of issue or redemption. The Fund's Net Asset Value per Share is calculated by dividing the Net Assets Attributable to Redeemable Participating Shareholders by the total number of outstanding Redeemable Participating Shares.

o) Offsetting Financial Instruments

Financial assets and liabilities are offset and the net amount reported in the Statement of Financial Position when there is a legally enforceable right to offset the recognised amounts and there is an intention to settle on a net basis, or realise the asset and settle the liability simultaneously.

p) Distributions Payable to Holders of Redeemable Participating Shares

The distributions to holders of Redeemable Participating Shares are recognised as finance costs in the Statement of Comprehensive Income.

q) Purchase/Sale of Securities Awaiting Settlement

Amounts due to/from brokers represent payables for securities purchased and receivables for securities sold that have been contracted for but not yet delivered by the end of the financial year.

r) Transaction Costs

Transaction costs are the costs incurred in the acquisition, issue or disposal of financial assets and liabilities. Transaction costs include fees and commissions paid to brokers and dealers, levies by regulatory agencies and securities exchanges, and transfer taxes and duties. Transaction costs do not include debt premiums or discounts, financing costs or internal administrative or holding costs. These costs are accounted for as they are incurred and are recognised as an expense for financial reporting purposes in the Statement of Comprehensive Income.

s) Transfers between Levels of the Fair Value Hierarchy

Transfers between levels of the fair value hierarchy are deemed to have occurred at the beginning of the reporting period.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

1. SIGNIFICANT ACCOUNTING POLICIES (Continued)

t) Swing Pricing

The Funds may apply a single swing pricing mechanism in accordance with relevant Supplement to the Prospectus instead of the single price mechanism. During the year ended 31 December 2022 only the Loomis Sayles High Income Fund, Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund and Loomis Sayles Sustainable Euro Credit Fund have the ability to apply a single swing pricing mechanism in accordance with its Supplement to the Prospectus.

During the year ended 31 December 2022, Loomis Sayles High Income Fund, Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund and Loomis Sayles Sustainable Euro Credit Fund applied swing pricing adjustments. During the year ended 31 December 2021, only Loomis Sayles Euro Credit Fund, Loomis Sayles Euro High Yield Fund and Loomis Sayles Sustainable Euro Credit Fund applied swing pricing adjustments.

As at the year ended 31 December 2022, there were no swing pricing adjustments applied on the Net Asset Value per Share of any other Funds (As at the year ended 31 December 2021: nil).

Swing pricing methodology is an operation for which the Price on a given Dealing Day may be adjusted in order to take into account the dilution impacts and to protect the Shareholders' interests in the event of large subscriptions, redemptions and/or conversions in and/or out of a Fund on such Dealing Day. This means that, if on any Dealing Day, the aggregate transactions in Shares of a Fund exceed a threshold determined by the Directors, the Net Asset Value may be adjusted by an amount, not exceeding 2% of the relevant Net Asset Value, 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. In such event, the official Net Asset Value per Share, as published, is the Net Asset Value for which the swing pricing has been applied. Where such an adjustment is applied, it will typically increase the Net Asset Value per Share when there are large net inflows into the Fund and decrease the Net Asset Value per Share when there are large net outflows.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| YEAR ENDED 31 DECEMBER 2022 | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|-------------------|--|---|--|--|--|---|---|
| 2. INVESTMENT INCOME | | | | | | | | |
| Bond Income | 35,952,823 | 24,378,611 | 640,309 | 1,741,630 | 538,719 | 834,753 | 1,525,918 | 5,747,602 |
| Deposit Interest Income | 237,722 | 177,327 | 3,660 | 14,424 | 72,797 | (2,240) | (10,329) | (15,996) |
| Dividend Income | 2,010,405 | 1,769,305 | 33,518 | – | 207,582 | – | – | – |
| Income Equalisation | (748,497) | (721,405) | (16,032) | (11,060) | – | – | – | – |
| Other Income | 13,680 | 9,752 | – | – | 2,128 | 1,688 | – | – |
| | <u>37,466,133</u> | <u>25,613,590</u> | <u>661,455</u> | <u>1,744,994</u> | <u>821,226</u> | <u>834,201</u> | <u>1,515,589</u> | <u>5,731,606</u> |
| YEAR ENDED 31 DECEMBER 2021 | | | | | | | | |
| INVESTMENT INCOME | | | | | | | | |
| Bond Income | 34,033,857 | 28,863,470 | 913,168 | 2,664,740 | 350,994 | 453,422 | 379,511 | 258,770 |
| Deposit Interest Income | (51,451) | 648 | 28 | 250 | 1,169 | (6,810) | (23,563) | (16,713) |
| Dividend Income | 2,462,152 | 2,132,528 | 27,817 | – | 301,807 | – | – | – |
| Income Equalisation | 243,261 | 783,247 | 7,486 | (547,472) | – | – | – | – |
| Other Income | 108,686 | 108,379 | 305 | – | 2 | – | – | – |
| | <u>36,796,505</u> | <u>31,888,272</u> | <u>948,804</u> | <u>2,117,518</u> | <u>653,972</u> | <u>446,612</u> | <u>355,948</u> | <u>242,057</u> |

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| YEAR END | Notes | TOTAL | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES |
|---|--------------|-------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| 31 DECEMBER 2022 | | USD | MULTISECTOR | HIGH INCOME | GLOBAL | ALTERNATIVE | EURO HIGH | EURO CREDIT | SUSTAINABLE |
| | | | INCOME FUND | FUND | OPPORTUNISTIC | RISK PREMIA | YIELD FUND | FUND | EURO CREDIT |
| | | | USD | USD | BOND FUND | FUND | FUND | FUND | FUND |
| | | | | | USD | USD | EUR | EUR | EUR |
| 3. OPERATING EXPENSES | | | | | | | | | |
| Investment Management Fees ⁽¹⁾ | 9 | 10,471,574 | 7,427,276 | 133,628 | 523,200 | 11,380 | 91,342 | 358,404 | 1,776,621 |
| Other Expenses | 9 | 756,569 | 306,181 | 24,687 | 73,326 | 80,500 | 36,560 | 60,355 | 157,828 |
| Professional Fees | | 584,425 | 333,779 | 12,308 | 29,700 | 30,796 | 9,502 | 35,289 | 121,845 |
| Administration Fees | 9 | 377,548 | 112,136 | 109,947 | 44,926 | 20,283 | 36,716 | 32,042 | 15,811 |
| Depository Fees | 9 | 260,655 | 38,135 | 11,567 | 31,298 | 122,529 | 16,312 | 22,796 | 14,418 |
| Audit Fees | 10 | 189,334 | 27,997 | 27,160 | 27,159 | 27,160 | 24,942 | 24,942 | 24,942 |
| Directors' Fees | | 122,824 | 60,923 | 978 | 6,115 | 2,584 | 2,719 | 10,127 | 36,087 |
| | | <u>12,762,929</u> | <u>8,306,427</u> | <u>320,275</u> | <u>735,724</u> | <u>295,232</u> | <u>218,093</u> | <u>543,955</u> | <u>2,147,552</u> |
| Reimbursement from Investment Manager | 9 | (2,559,271) | (247,188) | (161,817) | (191,833) | (168,969) | (115,676) | (257,823) | (1,303,206) |
| | | <u>10,203,658</u> | <u>8,059,239</u> | <u>158,458</u> | <u>543,891</u> | <u>126,263</u> | <u>102,417</u> | <u>286,132</u> | <u>844,346</u> |

⁽¹⁾ Distribution fees for Class CT are included in Investment Management fees and amounted to USD 34,503 (31 December 2021: USD 122,073) and USD 3,367 (31 December 2021: USD 17,582) for the Loomis Sayles Multisector Income Fund and the Loomis Sayles High Income Fund, respectively.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| YEAR END | Notes | TOTAL | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES | LOOMIS SAYLES |
|---|--------------|-------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| 31 DECEMBER 2021 | | USD | MULTISECTOR | HIGH INCOME | GLOBAL | ALTERNATIVE | EURO HIGH | EURO CREDIT | SUSTAINABLE |
| | | | INCOME FUND | FUND | OPPORTUNISTIC | RISK PREMIA | YIELD FUND* | FUND** | EURO CREDIT |
| | | | USD | USD | BOND FUND | FUND | EUR | EUR | FUND*** |
| | | | | | USD | USD | | | EUR |
| 3. OPERATING EXPENSES | | | | | | | | | |
| Investment Management Fees ⁽¹⁾ | 9 | 12,115,295 | 10,311,451 | 217,492 | 934,543 | 8 | 31,323 | 306,934 | 234,906 |
| Other Expenses | 9 | 825,651 | 304,199 | 17,643 | 129,401 | 150,304 | 54,465 | 84,055 | 58,546 |
| Professional Fees | | 767,695 | 462,041 | 30,947 | 74,048 | 34,570 | 30,795 | 56,443 | 58,813 |
| Administration Fees | 9 | 969,795 | 401,790 | 140,531 | 154,557 | 75,183 | 47,830 | 74,085 | 51,963 |
| Depository Fees | 9 | 793,715 | 174,105 | 17,801 | 121,848 | 361,178 | 17,551 | 40,033 | 46,868 |
| Audit Fees | 10 | 219,464 | 34,678 | 37,508 | 37,554 | 25,484 | 28,193 | 28,193 | 17,691 |
| Directors' Fees | | 105,545 | 73,585 | 1,513 | 8,728 | 2,518 | 2,350 | 8,811 | 5,723 |
| | | <u>15,797,160</u> | <u>11,761,849</u> | <u>463,435</u> | <u>1,460,679</u> | <u>649,245</u> | <u>212,507</u> | <u>598,554</u> | <u>474,510</u> |
| Reimbursement from Investment Manager | 9 | (2,421,671) | (372,434) | (207,539) | (564,457) | (509,931) | (105,758) | (266,261) | (302,717) |
| | | <u>13,375,489</u> | <u>11,389,415</u> | <u>255,896</u> | <u>896,222</u> | <u>139,314</u> | <u>106,749</u> | <u>332,293</u> | <u>171,793</u> |

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

⁽¹⁾ Distribution fees for Class CT are included in Investment Management fees and amounted to USD 122,073 (31 December 2020: USD 221,953) and USD 17,582 (31 December 2020: USD 28,841) for the Loomis Sayles

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| AS AT 31 DECEMBER 2022 | USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|---|----------------------|--|---|---|---|---|---|---|
| 4. FINANCIAL ASSETS AND FINANCIAL LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS | | | | | | | | |
| Bonds | 1,181,124,784 | 558,731,897 | 8,159,155 | 57,217,806 | 8,372,945 | 25,984,449 | 99,548,918 | 388,538,295 |
| Equities | 24,394,725 | 12,511,407 | 103,478 | – | 11,779,840 | – | – | – |
| Forwards | 7,804 | 8,971 | (51) | (40,558) | 39,446 | (4) | – | – |
| Futures | (1,704,316) | (494,497) | – | (1,286) | 12,511 | (25,312) | (326,233) | (792,558) |
| Swaps | 12,385 | – | – | – | 15,746 | – | – | (3,149) |
| Investment Funds | 12,566,763 | 12,322,566 | 244,197 | – | – | – | – | – |
| | <u>1,216,402,145</u> | <u>583,080,344</u> | <u>8,506,779</u> | <u>57,175,962</u> | <u>20,220,488</u> | <u>25,959,133</u> | <u>99,222,685</u> | <u>387,742,588</u> |
| YEAR ENDED 31 DECEMBER 2022 | | | | | | | | |
| NET GAIN ON FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS | | | | | | | | |
| Bonds | (203,551,964) | (121,110,252) | (2,501,640) | (13,406,564) | (1,283,065) | (3,787,240) | (15,724,791) | (41,626,824) |
| Equities | (9,178,941) | (8,077,982) | (80,359) | 4,778 | (1,025,378) | – | – | – |
| Forwards | (12,976,344) | (6,730,448) | (178,052) | (2,681,643) | (3,386,785) | 546 | 1 | – |
| Futures | 6,667,379 | 9,861,237 | – | (79,645) | 1,402,734 | (74,897) | (1,277,208) | (2,880,218) |
| Swaps | 548,906 | – | – | – | 410,496 | – | 9,922 | 119,766 |
| Rights | 14 | – | – | – | 14 | – | – | – |
| Investment Funds | (90,768) | – | – | – | (90,768) | – | – | – |
| | <u>(218,581,718)</u> | <u>(126,057,445)</u> | <u>(2,760,051)</u> | <u>(16,163,074)</u> | <u>(3,972,752)</u> | <u>(3,861,591)</u> | <u>(16,992,076)</u> | <u>(44,387,276)</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| AS AT 31 DECEMBER 2021 | USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|---|----------------------|--|---|--|--|--|---|---|
| 4. FINANCIAL ASSETS AND FINANCIAL LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS | | | | | | | | |
| Bonds | 1,220,380,236 | 735,845,143 | 15,441,042 | 79,371,819 | 20,050,219 | 31,363,419 | 117,575,757 | 176,132,944 |
| Equities | 49,341,899 | 46,341,770 | 413,376 | - | 2,586,753 | - | - | - |
| Forwards | 2,176,708 | 1,265,053 | 30,035 | 553,560 | 328,060 | - | - | - |
| Futures | (1,013,470) | (1,079,536) | - | (59,210) | 252,881 | 8,025 | (59,575) | (60,660) |
| Swaps | 708,426 | - | - | - | 708,426 | - | - | - |
| Investment Funds | 16,515,870 | 16,194,934 | 320,936 | - | - | - | - | - |
| | <u>1,288,109,669</u> | <u>798,567,364</u> | <u>16,205,389</u> | <u>79,866,169</u> | <u>23,926,339</u> | <u>31,371,444</u> | <u>117,516,182</u> | <u>176,072,284</u> |
| YEAR ENDED 31 DECEMBER 2021 | | | | | | | | |
| NET GAIN ON FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS | | | | | | | | |
| Bonds | (27,211,179) | (15,537,890) | (198,084) | (8,322,419) | (60,936) | (72,347) | (1,168,678) | (1,477,802) |
| Equities | 7,334,096 | 6,378,425 | 135,647 | - | 820,024 | - | - | - |
| Forwards | (14,146,405) | (9,819,514) | (232,822) | (1,393,021) | (2,700,973) | (10) | (31) | (25) |
| Futures | (5,767,513) | (5,878,154) | - | 251,397 | (230,010) | 3,705 | 35,596 | 39,185 |
| Swaps | 569,918 | - | - | - | 569,918 | - | - | - |
| Options | 7,418 | - | - | 7,418 | - | - | - | - |
| Rights | (48) | - | - | - | (48) | - | - | - |
| | <u>(39,213,713)</u> | <u>(24,857,133)</u> | <u>(295,259)</u> | <u>(9,456,625)</u> | <u>(1,602,025)</u> | <u>(68,652)</u> | <u>(1,133,113)</u> | <u>(1,438,642)</u> |

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| YEAR ENDED | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|----------------------|--|---|---|---|--|---|--|
| 31 DECEMBER 2022 | | | | | | | | |
| 4. NET GAIN ON FINANCIAL ASSETS AND FINANCIAL LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS | | | | | | | | |
| Realised losses on Financial assets and Financial Liabilities at Fair Value through Profit or Loss | (90,873,451) | (36,951,397) | (856,875) | (6,980,572) | (2,309,620) | (2,620,756) | (11,632,496) | (26,763,368) |
| Change in unrealised losses on Financial Assets and Financial Liabilities at Fair Value through Profit or Loss | (127,708,267) | (89,106,048) | (1,903,176) | (9,182,502) | (1,663,132) | (1,240,835) | (5,359,580) | (17,623,908) |
| | <u>(218,581,718)</u> | <u>(126,057,445)</u> | <u>(2,760,051)</u> | <u>(16,163,074)</u> | <u>(3,972,752)</u> | <u>(3,861,591)</u> | <u>(16,992,076)</u> | <u>(44,387,276)</u> |
| YEAR ENDED | | | | | | | | |
| 31 DECEMBER 2021 | | | | | | | | |
| NET GAIN ON FINANCIAL ASSETS AND FINANCIAL LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS | | | | | | | | |
| Realised (losses)/gains on Financial assets and Financial Liabilities at Fair Value through Profit or Loss | (5,835,644) | (13,315,128) | 695,156 | 8,191,964 | (1,644,609) | 89,772 | (74,449) | 193,060 |
| Change in unrealised (losses)/gains on Financial Assets and Financial Liabilities at Fair Value through Profit or Loss | (33,378,069) | (11,542,005) | (990,415) | (17,648,589) | 42,584 | (158,424) | (1,058,664) | (1,631,702) |
| | <u>(39,213,713)</u> | <u>(24,857,133)</u> | <u>(295,259)</u> | <u>(9,456,625)</u> | <u>(1,602,025)</u> | <u>(68,652)</u> | <u>(1,133,113)</u> | <u>(1,438,642)</u> |

* For the period ended 31 December 2021. Fund launched on 9 February 2021.

** For the period ended 31 December 2021. Fund launched on 2 February 2021.

*** For the period ended 31 December 2021. Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|---|-------------------|---|---|--|---|--|---|---|
| AS AT 31 DECEMBER 2022 | | | | | | | | |
| 5. CASH AT BANK | | | | | | | | |
| Brown Brothers Harriman & Co. Australia and New Zealand Banking Group, London | 370,880 | (103,633) | 463 | 262,794 | 204,185 | 536 | 1,226 | 4,863 |
| Banco Bilbao Vizcaya Argentaria, Madrid | 70,009 | – | – | 15,212 | 54,797 | – | – | – |
| BNP Paribas, Paris | 8,102,074 | 5,891,542 | – | 897,591 | 1,312,941 | – | – | – |
| Credit Suisse Group AG | 28,231 | – | – | 28,231 | – | – | – | – |
| HSBC, Hong Kong | 9,229 | – | – | 8,888 | 341 | – | – | – |
| JP Morgan | 42,515 | – | – | 7,497 | 35,018 | – | – | – |
| MUFG Bank, Tokyo | 242,492 | – | 242,492 | – | – | – | – | – |
| Royal Bank of Canada, Toronto | 93,879 | – | – | – | 93,879 | – | – | – |
| Skandinaviska Enskilda Banken AB | 93,958 | – | – | 11,926 | 82,032 | – | – | – |
| Standard Chartered Bank, Johannesburg | 65,873 | – | – | 4,772 | 61,101 | – | – | – |
| Sumitomo Mitsui Banking Corporation | 73,619 | – | – | 2,120 | 71,499 | – | – | – |
| | 8,135,991 | – | – | 83,051 | 97,118 | 1,154,519 | 1,175,855 | 5,124,133 |
| | <u>17,328,750</u> | <u>5,787,909</u> | <u>242,955</u> | <u>1,322,082</u> | <u>2,012,911</u> | <u>1,155,055</u> | <u>1,177,081</u> | <u>5,128,996</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|---|----------------------|--|---|---|---|--|---|--|
| AS AT 31 DECEMBER 2021 | | | | | | | | |
| 5. CASH AT BANK | | | | | | | | |
| Brown Brothers Harriman & Co. Australia and New Zealand Banking Group, London | 731,991 355,540 | 101,810 – | 2 – | 470,985 61,284 | 170,965 294,256 | (7,646) – | (1,422) – | (1,283) – |
| Banco Bilbao Vizcaya Argentaria, Madrid | 21,789,645 | 21,615,016 | – | 131,158 | 43,471 | – | – | – |
| BNP Paribas, Paris | 94,664 | – | – | 70,501 | 24,163 | – | – | – |
| Credit Suisse Group AG | 38,620 | – | – | 38,274 | 346 | – | – | – |
| DBS Bank Limited | 1,152,792 | – | – | 1,152,792 | – | – | – | – |
| HSBC, Hong Kong | 46,812 | – | – | – | 46,812 | – | – | – |
| MUFG Bank, Tokyo | 199,107 | – | – | 89,546 | 109,561 | – | – | – |
| Royal Bank of Canada, Toronto | 3,047,761 | – | – | 43,884 | 3,003,877 | – | – | – |
| Skandinaviska Enskilda Banken AB | 172,840 | – | 156,321 | 16,519 | – | – | – | – |
| Sumitomo Mitsui Banking Corporation | 4,540,507 | – | – | 172,918 | 110,399 | 504,813 | 1,971,102 | 1,267,657 |
| | <u>32,170,279</u> | <u>21,716,826</u> | <u>156,323</u> | <u>2,247,861</u> | <u>3,803,850</u> | <u>497,167</u> | <u>1,969,680</u> | <u>1,266,374</u> |

* Fund launched on 9 February 2021.

** Fund launched on 2 February 2021.

*** Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| AS AT 31 DECEMBER 2022 | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|--|------------------|--|--|---|---|---|--|---|
| 5(a). DEPOSITS WITH BROKER FOR DERIVATIVES COLLATERAL | | | | | | | | |
| Future Margin Cash | | | | | | | | |
| Citibank | 20,000 | | | | 20,000 | | | |
| JP Morgan | 1,663,503 | 385,360 | – | (1,198) | 171,853 | 23,164 | 298,463 | 716,075 |
| Morgan Stanley | 539,407 | – | – | – | 539,407 | – | – | – |
| Cash Collateral | | | | | | | | |
| Bank of America | (260,000) | – | – | (260,000) | – | – | – | – |
| Citibank | 30,000 | – | – | – | 30,000 | – | – | – |
| JP Morgan | 3,205,896 | – | – | 210,000 | 1,966,000 | 45,000 | 250,000 | 670,000 |
| Morgan Stanley | 350,000 | – | – | – | 350,000 | – | – | – |
| UBS | 10,000 | – | – | 10,000 | – | – | – | – |
| | <u>5,558,806</u> | <u>385,360</u> | <u>–</u> | <u>(41,198)</u> | <u>3,077,260</u> | <u>68,164</u> | <u>548,463</u> | <u>1,386,075</u> |

| AS AT 31 DECEMBER 2021 | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|------------------|--|--|---|---|--|--|--|
| DEPOSITS WITH BROKER FOR DERIVATIVES COLLATERAL | | | | | | | | |
| Future Margin Cash | | | | | | | | |
| JP Morgan | 886,572 | 952,223 | – | 54,618 | (239,317) | (7,578) | 56,031 | 56,232 |
| Morgan Stanley | 32,485 | – | – | – | 32,485 | – | – | – |
| Cash Collateral | | | | | | | | |
| Citibank | 260,000 | – | – | – | 260,000 | – | – | – |
| JP Morgan | 2,495,986 | – | – | 210,000 | 1,996,000 | 45,000 | 100,000 | 110,000 |
| Morgan Stanley | 350,000 | – | – | – | 350,000 | – | – | – |
| | <u>4,025,043</u> | <u>952,223</u> | <u>–</u> | <u>264,618</u> | <u>2,399,168</u> | <u>37,422</u> | <u>156,031</u> | <u>166,232</u> |

* Fund launched on 9 February 2021.

** Fund launched on 2 February 2021.

*** Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| AS AT 31 DECEMBER 2022 | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|-------------------|---|---|--|---|--|--|--|
| 6. DEBTORS | | | | | | | | |
| Subscription of Shares | | | | | | | | |
| Awaiting Settlement | 1,928,807 | 1,038,772 | – | 86,761 | – | 805 | 3,983 | 747,870 |
| Bond Income Receivable | 11,319,016 | 5,469,369 | 133,271 | 474,573 | 45,590 | 392,019 | 881,912 | 3,594,856 |
| Sale of Securities Awaiting Settlement | 1,248,686 | – | – | – | 1,248,686 | – | – | – |
| Other Debtors | (174,670) | (2,077) | (47,095) | (85,666) | (118,483) | (652) | 21,949 | 52,398 |
| | <u>14,321,839</u> | <u>6,506,064</u> | <u>86,176</u> | <u>475,668</u> | <u>1,175,793</u> | <u>392,172</u> | <u>907,844</u> | <u>4,395,124</u> |

AS AT 31 DECEMBER 2021

DEBTORS

| | | | | | | | | |
|--|-------------------|------------------|----------------|------------------|----------------|----------------|------------------|------------------|
| Subscription of Shares | | | | | | | | |
| Awaiting Settlement | 4,235,647 | 620,300 | 20,017 | 31,531 | – | 1,975 | 283,479 | 2,848,384 |
| Bond Income Receivable | 10,343,773 | 6,799,228 | 224,660 | 525,635 | 84,559 | 408,939 | 790,306 | 1,183,529 |
| Sale of Securities Awaiting Settlement | 3,668,284 | 285,224 | 1,384 | 3,377,831 | 3,845 | – | – | – |
| Other Debtors | 436,863 | 93,758 | 48,896 | 65,863 | 66,635 | 14,588 | 26,250 | 101,361 |
| | <u>18,684,567</u> | <u>7,798,510</u> | <u>294,957</u> | <u>4,000,860</u> | <u>155,039</u> | <u>425,502</u> | <u>1,100,035</u> | <u>4,133,274</u> |

* Fund launched on 9 February 2021.

** Fund launched on 2 February 2021.

*** Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

| AS AT 31 DECEMBER 2022 | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND EUR | LOOMIS SAYLES EURO CREDIT FUND EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND EUR |
|--|-------|------------------|---|---|--|--|--|---|--|
| 7. CREDITORS | | | | | | | | | |
| Redemption of Shares Awaiting Settlement | | 3,048,763 | 2,108,063 | 3,689 | 7,514 | – | 9,057 | 14,688 | 847,182 |
| Purchase of Securities Awaiting Settlement | | 1,261,537 | 153 | 64,509 | – | 1,196,875 | – | – | – |
| Investment Interest Payable | | 22,370 | – | – | – | 22,370 | – | – | – |
| Other Expenses Payable | | 928,003 | 266,451 | 54,418 | 87,515 | 114,541 | 86,514 | 114,328 | 178,711 |
| Investment Management Fees Payable | 9 | 885,298 | 573,246 | 8,897 | 40,599 | 401 | 7,322 | 42,376 | 195,938 |
| Administration Fees Payable | 9 | 189,288 | 23,614 | 70,891 | 40,752 | 15,031 | 22,186 | 14,357 | – |
| Depository Fees Payable | 9 | 140,275 | 1,868 | 6,371 | 23,878 | 92,135 | 7,459 | 7,554 | – |
| | | <u>6,475,534</u> | <u>2,973,395</u> | <u>208,775</u> | <u>200,258</u> | <u>1,441,353</u> | <u>132,538</u> | <u>193,303</u> | <u>1,221,831</u> |

| AS AT 31 DECEMBER 2021 | Notes | TOTAL USD | LOOMIS SAYLES MULTISECTOR INCOME FUND USD | LOOMIS SAYLES HIGH INCOME FUND USD | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND USD | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND USD | LOOMIS SAYLES EURO HIGH YIELD FUND* EUR | LOOMIS SAYLES EURO CREDIT FUND** EUR | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** EUR |
|--|-------|-------------------|---|---|--|--|--|---|---|
| 7. CREDITORS | | | | | | | | | |
| Redemption of Shares Awaiting Settlement | | 8,192,987 | 7,280,731 | 61,660 | 246,317 | – | 15,877 | 52,878 | 462,619 |
| Purchase of Securities Awaiting Settlement | | 5,624,414 | 940,726 | – | 4,683,688 | – | – | – | – |
| Other Expenses Payable | | 537,496 | 188,436 | 73,433 | 97,696 | 64,300 | 28,055 | 42,165 | 29,702 |
| Investment Management Fees Payable | 9 | 1,007,608 | 808,142 | 17,271 | 54,992 | 5 | 9,220 | 32,678 | 69,954 |
| Administration Fees Payable | 9 | 91,048 | 32,415 | 14,642 | 15,998 | 5,853 | 4,268 | 7,455 | 7,746 |
| Depository Fees Payable | 9 | 61,130 | 9,444 | 166 | 5,670 | 30,411 | 1,092 | 2,884 | 9,600 |
| | | <u>15,514,683</u> | <u>9,259,894</u> | <u>167,172</u> | <u>5,104,361</u> | <u>100,569</u> | <u>58,512</u> | <u>138,060</u> | <u>579,621</u> |

* Fund launched on 9 February 2021.

** Fund launched on 2 February 2021.

*** Fund launched on 19 May 2021.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

8. SHARE CAPITAL

Authorised

The authorised share capital of the Company is USD 70,000 divided into 70,000 Subscriber Shares of a par value of USD 1 each and 5,000,000,000 shares of no par value designated as unclassified shares. The unclassified shares are available for issue as Redeemable Participating Shares.

In order to provide for the minimum share capital on incorporation required under Irish law, the Investment Manager subscribed for 69,993 Subscriber Shares for cash at par fully paid up and a further seven Subscriber Shares have been issued fully paid up for cash at par to nominees. Subsequently, the issue of the participating shares, the Investment Manager redeemed its 69,993 shares at par and no further Subscriber Shares will be issued.

Number of Shares Issued and Fully Paid

LOOMIS SAYLES MULTISECTOR INCOME FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|----------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class C/A (USD) Shares | 820,190 | 4,409 | – | (43,690) | 780,909 |
| Class C/D (USD) Shares | 607,577 | 496 | 3,890 | (148,602) | 463,361 |
| Class CT/A (USD) Shares | 458,775 | 2,132 | – | (456,640) | 4,267 |
| Class CT/DG (USD) Shares | – | 1,000 | 18 | – | 1,018 |
| Class CT/DM (USD) Shares | 449,260 | – | – | (439,130) | 10,130 |
| Class F/A (USD) Shares | 179,248 | – | – | (97,093) | 82,155 |
| Class F/DM (USD) Shares | 51,709 | – | 1,414 | – | 53,123 |
| Class H-I/A (EUR) Shares | 434,957 | 70,662 | – | (129,886) | 375,733 |
| Class H-I/D (EUR) Shares | 23,330 | 21,645 | – | – | 44,975 |
| Class H-I/D (GBP) Shares | 154,667 | – | – | (2,078) | 152,589 |
| Class H-N/A (CHF) Shares | 750 | – | – | – | 750 |
| Class H-N/A (EUR) Shares | 213,560 | 1,276 | – | (14) | 214,822 |
| Class H-N/D (EUR) Shares | 3,400 | – | 23 | (973) | 2,450 |
| Class H-N1/A (EUR) Shares | 149,747 | 129,736 | – | (6,474) | 273,009 |
| Class H-R/A (EUR) Shares | 5,363,933 | 34,247 | – | (2,604,013) | 2,794,167 |
| Class H-R/A (SGD) Shares | 3,392,053 | 692,489 | – | (1,530,386) | 2,554,156 |
| Class H-R/D (SGD) Shares | 584,152 | 7,373 | 3,127 | (44,827) | 549,825 |
| Class H-RE/DM (AUD) Shares | 119,826 | 1,190 | – | (21,758) | 99,258 |
| Class H-S/D (EUR) Shares | 76,550 | – | – | – | 76,550 |
| Class I/A (EUR) Shares | 94,286 | 15,107 | – | (21,222) | 88,171 |
| Class I/A (USD) Shares | 6,411,557 | 5,304,547 | – | (4,956,208) | 6,759,896 |
| Class I/D (GBP) Shares | 9,990 | – | – | – | 9,990 |
| Class I/D (USD) Shares | 3,934,924 | 227,631 | 32,721 | (1,113,492) | 3,081,784 |
| Class I/DG (USD) Shares | – | 1,000 | 18 | – | 1,018 |
| Class N/A (USD) Shares | 4,882 | – | – | – | 4,882 |
| Class N/DM (USD) Shares | 101,081 | – | – | (53,571) | 47,510 |
| Class N1/A (USD) Shares | 890,495 | 98,771 | – | (140,668) | 848,598 |
| Class N1/D (USD) Shares | 413,758 | 82,873 | 648 | – | 497,279 |
| Class R/A (EUR) Shares | 1,252,653 | 136,781 | – | (825,205) | 564,229 |
| Class R/A (SGD) Shares | 73,425 | 798 | – | (3,122) | 71,101 |
| Class R/A (USD) Shares | 7,069,042 | 1,018,343 | – | (2,447,768) | 5,639,617 |
| Class R/D (EUR) Shares | – | 43,750 | 779 | – | 44,529 |
| Class R/D (GBP) Shares | 112,981 | 5,156 | – | (7,395) | 110,742 |
| Class R/D (SGD) Shares | 261,747 | 10,945 | 445 | (33,194) | 239,943 |
| Class R/D (USD) Shares | 4,227,000 | 378,964 | 26,373 | (1,021,098) | 3,611,239 |
| Class R/DG (USD) Shares | – | 1,000 | 18 | – | 1,018 |
| Class R/DM (USD) Shares | 2,432,677 | 418,292 | 1,500 | (775,461) | 2,077,008 |
| Class RE/A (EUR) Shares | 340,197 | 2,603 | – | (73,352) | 269,448 |
| Class RE/A (USD) Shares | 6,482,821 | 603,117 | – | (1,041,815) | 6,044,123 |
| Class RE/D (USD) Shares | 97 | – | – | – | 97 |
| Class RE/DM (USD) Shares | 106 | – | – | – | 106 |
| Class S/A (USD) Shares | 3,198,512 | 883,736 | – | (195,377) | 3,886,871 |
| Class S/D (GBP) Shares | 3,327 | – | 1 | (2,650) | 678 |
| Class S/D (USD) Shares | 1,199,159 | – | – | (1,160,859) | 38,300 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

8. SHARE CAPITAL (Continued)

Number of Shares Issued and Fully Paid (Continued)

LOOMIS SAYLES HIGH INCOME FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class CT/DM (USD) Shares | 168,539 | – | – | (168,539) | – |
| Class H-I/A (EUR) Shares | 131,106 | – | – | (51,000) | 80,106 |
| Class H-N/D (EUR) Shares | 414 | – | 8 | – | 422 |
| Class H-R/A (EUR) Shares | – | 1,161 | – | – | 1,161 |
| Class I/A (EUR) Shares | 165,384 | – | – | (96,744) | 68,640 |
| Class I/A (USD) Shares | 141 | – | – | – | 141 |
| Class I/D (USD) Shares | 327,785 | – | 48,394 | (82,149) | 294,030 |
| Class N/DM (USD) Shares | 434 | – | – | – | 434 |
| Class R/A (EUR) Shares | 82,202 | 2,031 | – | (19,927) | 64,306 |
| Class R/A (USD) Shares | 4,280 | 122 | – | (122) | 4,280 |
| Class R/D (SGD) Shares | 550 | – | 78 | (628) | – |
| Class R/D (USD) Shares | 311,256 | 9,118 | 3,248 | (67,749) | 255,873 |
| Class R/DM (USD) Shares | 129,193 | 163,637 | – | (81,782) | 211,048 |
| Class S/A (USD) Shares | 5,500 | – | – | – | 5,500 |

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class C/A (USD) Shares | 11,926 | 1,004 | – | – | 12,930 |
| Class C/D (USD) Shares | 339 | – | 56 | (395) | – |
| Class H-I/A (SGD) Shares | 134,996 | 51,429 | – | (33,843) | 152,582 |
| Class H-N/D (EUR) Shares | 359 | – | 29 | – | 388 |
| Class H-R/A (EUR) Shares | 65,155 | 44,725 | – | (66,594) | 43,286 |
| Class H-S/A (EUR) Shares | 170,573 | – | – | (170,573) | – |
| Class H-S/A (SEK) Shares | 2,448 | – | – | (2,448) | – |
| Class H-S/D (GBP) Shares | 2,475,502 | – | 18 | (160) | 2,475,360 |
| Class I/A (USD) Shares | 1,901,811 | 689,800 | – | (363,365) | 2,228,246 |
| Class I/D (USD) Shares | 521,713 | 6,745 | 59,748 | (518,839) | 69,367 |
| Class N/A (EUR) Shares | 308 | – | – | (302) | 6 |
| Class N1/A (USD) Shares | 12,754 | 3,888 | – | (1,754) | 14,888 |
| Class R/A (EUR) Shares | 189,914 | 37,573 | – | (33,553) | 193,934 |
| Class R/A (USD) Shares | 28,788 | 110 | – | – | 28,898 |
| Class R/D (GBP) Shares | 13,204 | 1,780 | – | (1,602) | 13,382 |
| Class R/D (USD) Shares | 171,550 | 20,510 | 6,238 | (34,727) | 163,571 |
| Class RE/A (USD) Shares | 300 | – | – | (300) | – |

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class H-I/A (EUR) Shares | – | 230,335 | – | (181,213) | 49,122 |
| Class H-Q/A (EUR) Shares | 2,500,000 | – | – | (242,483) | 2,257,517 |
| Class I/A (USD) Shares | 287 | – | – | – | 287 |
| Class R/A (USD) Shares | 287 | – | – | – | 287 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

8. SHARE CAPITAL (Continued)

Number of Shares Issued and Fully Paid (Continued)

LOOMIS SAYLES EURO HIGH YIELD FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class H-I/A (CHF) Shares | – | 300 | – | – | 300 |
| Class H-N/A (CHF) Shares | – | 300 | – | – | 300 |
| Class H-R/A (CHF) Shares | – | 300 | – | – | 300 |
| Class I/A (EUR) Shares | 10 | – | – | – | 10 |
| Class N/A (EUR) Shares | 10 | – | – | – | 10 |
| Class Q/A (EUR) Shares | 1,762,817 | – | – | – | 1,762,817 |
| Class R/A (EUR) Shares | 10 | 195 | – | – | 205 |
| Class RE/A (EUR) Shares | 300 | – | – | – | 300 |
| Class S/A (EUR) Shares | 10 | – | – | – | 10 |
| Class S2/A (EUR) Shares | 1,452,152 | 236,930 | – | (422,720) | 1,266,362 |

LOOMIS SAYLES EURO CREDIT FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|-------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class I/A (EUR) Shares | 50,688 | 30,218 | – | (47,418) | 33,488 |
| Class N/A (EUR) Shares | 10 | – | – | – | 10 |
| Class Q/A (EUR) Shares | 7,000,000 | – | – | (2,941,634) | 4,058,366 |
| Class R/A (EUR) Shares | 10 | 3,408 | – | – | 3,418 |
| Class RE/A (EUR) Shares | 300 | – | – | – | 300 |
| Class S/A (EUR) Shares | 10 | 505,135 | – | – | 505,145 |
| Class S2/A (EUR) Shares | 5,127,128 | 3,285,182 | – | (1,211,776) | 7,200,534 |

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

| | Shares in Issue at 1 January 2022 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2022 |
|-------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class I/A (EUR) Shares | 300 | – | – | – | 300 |
| Class N/A (EUR) Shares | 14,900 | – | – | – | 14,900 |
| Class Q/A (EUR) Shares | 6,636,246 | 6,620,272 | – | (2,502,513) | 10,754,005 |
| Class R/A (EUR) Shares | 300 | 1,125 | – | – | 1,425 |
| Class RE/A (EUR) Shares | 299 | – | – | – | 299 |
| Class S2/A (EUR) Shares | 11,378,962 | 15,725,818 | – | (3,934,393) | 23,170,387 |
| Class S/A (EUR) Shares | 300 | 626,002 | – | (844) | 625,458 |
| Class S3/A (EUR) Shares | – | 12,337,677 | – | (1,586,418) | 10,751,259 |
| Class S3/D (EUR) Shares | – | 300 | – | – | 300 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

8. SHARE CAPITAL (Continued)

Number of Shares Issued and Fully Paid (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND

| | Shares in Issue at 1 January 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|----------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class C/A (USD) Shares | 1,193,944 | 2 | – | (373,756) | 820,190 |
| Class C/D (USD) Shares | 779,611 | – | 5,608 | (177,642) | 607,577 |
| Class CT/A (USD) Shares | 646,878 | – | – | (188,103) | 458,775 |
| Class CT/DM (USD) Shares | 769,714 | 1,287 | – | (321,741) | 449,260 |
| Class F/A (USD) Shares | 129,698 | 75,960 | – | (26,410) | 179,248 |
| Class F/DM (USD) Shares | 51,232 | – | 577 | (100) | 51,709 |
| Class H-I/A (EUR) Shares | 762,332 | 30,196 | – | (357,571) | 434,957 |
| Class H-I/D (EUR) Shares | 23,330 | – | – | – | 23,330 |
| Class H-I/D (GBP) Shares | 154,667 | 7,200 | – | (7,200) | 154,667 |
| Class H-N/A (CHF) Shares | 750 | – | – | – | 750 |
| Class H-N/A (EUR) Shares | 213,190 | 370 | – | – | 213,560 |
| Class H-N/D (EUR) Shares | 3,400 | – | – | – | 3,400 |
| Class H-N1/A (EUR) Shares | 874,763 | – | – | (725,016) | 149,747 |
| Class H-R/A (EUR) Shares | 9,334,765 | 51,031 | – | (4,021,863) | 5,363,933 |
| Class H-R/A (SGD) Shares | 2,416,234 | 1,624,568 | – | (648,749) | 3,392,053 |
| Class H-R/D (SGD) Shares | 864,743 | 38,497 | 2,971 | (322,059) | 584,152 |
| Class H-RE/DM (AUD) Shares | 232,469 | 1,414 | – | (114,057) | 119,826 |
| Class H-S/D (EUR) Shares | 249,550 | – | – | (173,000) | 76,550 |
| Class I/A (EUR) Shares | 111,469 | 52 | – | (17,235) | 94,286 |
| Class I/A (USD) Shares | 5,173,794 | 3,113,316 | – | (1,875,553) | 6,411,557 |
| Class I/D (GBP) Shares | 10,537 | – | – | (547) | 9,990 |
| Class I/D (USD) Shares | 4,209,894 | 354,326 | 38,160 | (667,456) | 3,934,924 |
| Class N/A (USD) Shares | 7,382 | – | – | (2,500) | 4,882 |
| Class N/DM (USD) Shares | – | 101,081 | – | – | 101,081 |
| Class N1/A (USD) Shares | 703,300 | 253,467 | – | (66,272) | 890,495 |
| Class N1/D (USD) Shares | 407,511 | 14,881 | 598 | (9,232) | 413,758 |
| Class R/A (EUR) Shares | 1,289,388 | 251,474 | – | (288,209) | 1,252,653 |
| Class R/A (SGD) Shares | 72,429 | 1,150 | – | (154) | 73,425 |
| Class R/A (USD) Shares | 8,245,755 | 1,168,945 | – | (2,345,658) | 7,069,042 |
| Class R/D (GBP) Shares | 103,601 | 33,163 | 28 | (23,811) | 112,981 |
| Class R/D (SGD) Shares | 291,651 | 59,853 | 406 | (90,163) | 261,747 |
| Class R/D (USD) Shares | 5,290,822 | 234,264 | 29,503 | (1,327,589) | 4,227,000 |
| Class R/DM (USD) Shares | 2,919,381 | 708,873 | 1,104 | (1,196,681) | 2,432,677 |
| Class RE/A (EUR) Shares | 447,533 | 4,256 | – | (111,592) | 340,197 |
| Class RE/A (USD) Shares | 7,345,898 | 606,645 | – | (1,469,722) | 6,482,821 |
| Class RE/D (USD) Shares | 145 | – | – | (48) | 97 |
| Class RE/DM (USD) Shares | 154 | – | – | (48) | 106 |
| Class S/A (USD) Shares | 5,833,543 | 144,174 | – | (2,779,205) | 3,198,512 |
| Class S/D (GBP) Shares | 3,327 | – | – | – | 3,327 |
| Class S/D (USD) Shares | 1,199,159 | – | – | – | 1,199,159 |

LOOMIS SAYLES HIGH INCOME FUND

| | Shares in Issue at 1 January 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class CT/DM (USD) Shares | 235,975 | – | – | (67,436) | 168,539 |
| Class H-I/A (CHF) Shares | 3,955 | – | – | (3,955) | – |
| Class H-I/A (EUR) Shares | 80,887 | 61,000 | – | (10,781) | 131,106 |
| Class H-N/D (EUR) Shares | 404 | – | 10 | – | 414 |
| Class H-R/A (EUR) Shares | – | 1,167 | – | (1,167) | – |
| Class I/A (EUR) Shares | 165,384 | – | – | – | 165,384 |
| Class I/A (USD) Shares | 3,506 | – | – | (3,365) | 141 |
| Class I/D (USD) Shares | 391,731 | – | 13,302 | (77,248) | 327,785 |
| Class N/DM (USD) Shares | 434 | – | – | – | 434 |
| Class R/A (EUR) Shares | 125,015 | 6,546 | – | (49,359) | 82,202 |
| Class R/A (USD) Shares | 4,280 | – | – | – | 4,280 |
| Class R/D (SGD) Shares | 544 | – | 6 | – | 550 |
| Class R/D (USD) Shares | 430,946 | 11,762 | 977 | (132,429) | 311,256 |
| Class R/DM (USD) Shares | 204,620 | 2,535 | – | (77,962) | 129,193 |
| Class S/A (USD) Shares | 5,500 | – | – | – | 5,500 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

8. SHARE CAPITAL (Continued)

Number of Shares Issued and Fully Paid (Continued)

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| | Shares in Issue at 1 January 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class C/A (USD) Shares | 11,926 | – | – | – | 11,926 |
| Class C/D (USD) Shares | 323 | – | 16 | – | 339 |
| Class F/D (USD) Shares | 3,475 | 1 | 204 | (3,680) | – |
| Class H-I/A (SGD) Shares | 196,255 | 150,872 | – | (212,131) | 134,996 |
| Class H-N/D (EUR) Shares | 329 | – | 30 | – | 359 |
| Class H-R/A (EUR) Shares | – | 149,622 | – | (84,467) | 65,155 |
| Class H-S/A (EUR) Shares | 384,515 | – | – | (213,942) | 170,573 |
| Class H-S/A (SEK) Shares | 7,916,028 | 530,489 | – | (8,444,069) | 2,448 |
| Class H-S/D (GBP) Shares | 1,977,489 | 498,008 | 6 | (1) | 2,475,502 |
| Class I/A (USD) Shares | 2,045,718 | 694,262 | – | (838,169) | 1,901,811 |
| Class I/D (USD) Shares | 320,800 | 217,461 | 15,903 | (32,451) | 521,713 |
| Class N/A (EUR) Shares | 352 | – | – | (44) | 308 |
| Class N1/A (USD) Shares | 102,634 | 58,019 | – | (147,899) | 12,754 |
| Class R/A (EUR) Shares | 227,312 | 7,607 | – | (45,005) | 189,914 |
| Class R/A (USD) Shares | 62,982 | 16,988 | – | (51,182) | 28,788 |
| Class R/D (GBP) Shares | 12,612 | 2,591 | – | (1,999) | 13,204 |
| Class R/D (USD) Shares | 95,966 | 89,936 | 724 | (15,076) | 171,550 |
| Class RE/A (USD) Shares | 300 | – | – | – | 300 |

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| | Shares in Issue at 1 January 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|--------------------------|--------------------------------------|------------------|----------------------|--------------------|--|
| Class H-Q/A (EUR) Shares | 2,500,000 | – | – | – | 2,500,000 |
| Class I/A (USD) Shares | 10 | 277 | – | – | 287 |
| Class R/A (USD) Shares | 10 | 277 | – | – | 287 |

LOOMIS SAYLES EURO HIGH YIELD FUND

| | Shares in Issue at 9 February 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|-------------------------|---------------------------------------|------------------|----------------------|--------------------|--|
| Class I/A (EUR) Shares | – | 10 | – | – | 10 |
| Class N/A (EUR) Shares | – | 10 | – | – | 10 |
| Class Q/A (EUR) Shares | – | 3,000,000 | – | (1,237,183) | 1,762,817 |
| Class R/A (EUR) Shares | – | 10 | – | – | 10 |
| Class RE/A (EUR) Shares | – | 300 | – | – | 300 |
| Class S/A (EUR) Shares | – | 10 | – | – | 10 |
| Class S2/A (EUR) Shares | – | 1,545,439 | – | (93,287) | 1,452,152 |

LOOMIS SAYLES EURO CREDIT FUND

| | Shares in Issue at 2 February 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|-------------------------|---------------------------------------|------------------|----------------------|--------------------|--|
| Class I/A (EUR) Shares | – | 50,688 | – | – | 50,688 |
| Class N/A (EUR) Shares | – | 10 | – | – | 10 |
| Class Q/A (EUR) Shares | – | 7,000,000 | – | – | 7,000,000 |
| Class R/A (EUR) Shares | – | 10 | – | – | 10 |
| Class RE/A (EUR) Shares | – | 300 | – | – | 300 |
| Class S/A (EUR) Shares | – | 10 | – | – | 10 |
| Class S2/A (EUR) Shares | – | 5,214,797 | – | (87,669) | 5,127,128 |

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

| | Shares in Issue at 19 May 2021 | Shares Issued | Shares Reinvested | Shares Redeemed | Shares in Issue at 31 December 2021 |
|-------------------------|-----------------------------------|------------------|----------------------|--------------------|--|
| Class I/A (EUR) Shares | – | 300 | – | – | 300 |
| Class N/A (EUR) Shares | – | 15,200 | – | (300) | 14,900 |
| Class Q/A (EUR) Shares | – | 9,856,727 | – | (3,220,481) | 6,636,246 |
| Class R/A (EUR) Shares | – | 300 | – | – | 300 |
| Class RE/A (EUR) Shares | – | 299 | – | – | 299 |
| Class S/D (EUR) Shares | – | 12,155,284 | – | (776,322) | 11,378,962 |
| Class S2/A (EUR) Shares | – | 300 | – | – | 300 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

8. SHARE CAPITAL (Continued)

Number of Shares Issued and Fully Paid (Continued)

The seven Subscriber Shares have been issued and are fully paid up to the value of USD 7 and as they do not form part of the Redeemable Participating Shares of the Company, they do not form part of the Net Asset Value of the Company. They are thus disclosed in the financial statements by way of this note only.

Share Rights

The holders of the Subscriber Shares are entitled to one vote per holder on a vote taken on a show of hands and on a poll, to one vote per Subscriber Share. The holders of Subscriber Shares are not entitled to any dividends and, in the event of a winding up or dissolution of the Company, shall be entitled to the return of capital, provided sufficient funds exist. The holders of Redeemable Participating Shares are entitled to one vote per holder on a vote taken on a show of hands and, on a poll, to one vote per Redeemable Participating Share. The holders of Redeemable Participating Shares are entitled to such dividends as the Directors may from time to time declare and in the event of a winding up or dissolution of the Company, shall have the entitlements referred to in the Company's Prospectus.

Neither the Subscriber Shares nor the Redeemable Participating Shares carry pre-emption rights.

9. FEES

The Company pays the Management Company a monthly fixed fee at the rates listed below. The Management Company received USD 10,471,574 during the financial year ended 31 December 2022 (31 December 2021: USD 12,115,295) of which USD 885,298 was outstanding at 31 December 2022 (31 December 2021: USD 1,007,608).

| Share Class | Loomis Sayles Multisector Income Fund | Loomis Sayles High Income Fund | Loomis Sayles Global Opportunistic Bond Fund | Loomis Sayles Alternative Risk Premia Fund | Loomis Sayles Euro High Yield Fund | Loomis Sayles Euro Credit Fund | Loomis Sayles Sustainable Euro Credit Fund |
|-------------|---------------------------------------|--------------------------------|--|--|------------------------------------|--------------------------------|--|
| Class C | 1.95% | N/A | 1.95% | N/A | N/A | N/A | N/A |
| Class CT | 1.35% | 1.60% | N/A | N/A | N/A | N/A | N/A |
| Class CW | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class F | 1.05% | N/A | 1.05% | N/A | N/A | N/A | N/A |
| Class H-CW | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class H-I | 0.75% | 0.75% | 0.75% | N/A | N/A | N/A | N/A |
| Class H-N | 0.50% | 0.75% | 0.75% | N/A | N/A | N/A | N/A |
| Class H-N1 | 0.75% | N/A | N/A | N/A | N/A | N/A | N/A |
| Class H-R | 1.25% | N/A | N/A | N/A | N/A | N/A | N/A |
| Class H-RE | 1.60% | N/A | N/A | N/A | N/A | N/A | N/A |
| Class H-S | 0.75% | N/A | 0.75% | N/A | N/A | N/A | N/A |
| Class H-Q | N/A | N/A | N/A | 0.00% | N/A | N/A | N/A |
| Class I | 0.75% | 0.75% | 0.75% | 0.75% | 0.75% | 0.75% | 0.75% |
| Class J | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class N | 0.75% | 0.75% | 0.75% | N/A | 0.75% | 0.75% | 0.75% |
| Class N1 | 0.75% | N/A | 0.75% | N/A | N/A | N/A | N/A |
| Class Q | N/A | N/A | N/A | N/A | 0.00% | 0.00% | 0.00% |
| Class R | 1.25% | 1.65% | 1.25% | 1.35% | 1.25% | 1.25% | 1.25% |
| Class RE | 1.60% | N/A | 1.60% | N/A | 1.60% | 1.60% | 1.60% |
| Class S | 0.75% | 0.75% | N/A | N/A | 0.75% | 0.75% | 0.75% |
| Class S2 | N/A | N/A | N/A | N/A | 0.75% | 0.75% | 0.75% |

Distribution fees for Class CT are included in Investment Management fees and amounted to USD 34,503 and USD 3,367 for the Loomis Sayles Multisector Income Fund and the Loomis Sayles High Income Fund, respectively, for the financial year ended 31 December 2022 (31 December 2021: USD 122,073 and USD 17,582, respectively).

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

9. FEES (Continued)

The Management Company reimburses the Funds for all expenses that exceed the respective percentages of the Net Asset Value of each Fund as follows*:

| Share Class | Loomis Sayles Multisector Income Fund | Loomis Sayles High Income Fund | Loomis Sayles Global Opportunistic Bond Fund | Loomis Sayles Alternative Risk Premia Fund | Loomis Sayles Euro High Yield Fund | Loomis Sayles Euro Credit Fund | Loomis Sayles Sustainable Euro Credit Fund |
|-------------|---------------------------------------|--------------------------------|--|--|------------------------------------|--------------------------------|--|
| Class C | 2.25% | N/A | 2.25% | N/A | N/A | N/A | N/A |
| Class CT | 2.50% | 2.95% | N/A | N/A | N/A | N/A | N/A |
| Class CW | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class F | 1.25% | N/A | 1.25% | N/A | N/A | N/A | N/A |
| Class H-CW | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class H-I | 0.90% | 0.90% | 0.90% | 1.00% | 0.65% | 0.50% | 0.50% |
| Class H-N | 0.90% | 0.90% | 0.90% | N/A | 0.75% | 0.60% | 0.60% |
| Class H-N1 | 1.80% | N/A | N/A | N/A | N/A | N/A | N/A |
| Class H-R | 1.50% | 1.95% | 1.50% | N/A | 1.30% | 1.00% | 1.00% |
| Class H-RE | 1.80% | N/A | N/A | N/A | 1.50% | 1.20% | 1.20% |
| Class H-S | 0.60% | N/A | 0.55% | N/A | 0.50% | 0.40% | 0.40% |
| Class H-S2 | N/A | N/A | N/A | N/A | 0.45% | 0.35% | 0.35% |
| Class H-Q | N/A | N/A | N/A | 0.25% | N/A | N/A | N/A |
| Class I | 0.90% | 0.90% | 0.90% | 1.00% | 0.65% | 0.50% | 0.50% |
| Class J | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Class N | 0.90% | 0.90% | 0.90% | N/A | 0.75% | 0.60% | 0.60% |
| Class N1 | 0.80% | N/A | 0.80% | N/A | N/A | N/A | N/A |
| Class Q | N/A | N/A | N/A | N/A | 0.25% | 0.25% | 0.25% |
| Class R | 1.50% | 1.95% | 1.50% | 1.75% | 1.30% | 1.00% | 1.00% |
| Class RE | 1.80% | N/A | 1.80% | N/A | 1.50% | 1.20% | 1.20% |
| Class S | 0.60% | 0.75% | N/A | N/A | 0.50% | 0.40% | 0.40% |
| Class S2 | N/A | N/A | N/A | N/A | 0.45% | 0.35% | 0.35% |
| Class S3 | N/A | N/A | N/A | N/A | N/A | N/A | 0.25% |

* Share classes that do not present any expense cap limit are either not active or unfunded.

Amounts of USD 247,189, USD 161,817, USD 191,833, USD 168,969, EUR 115,676, EUR 257,823 and EUR 1,303,206 were reimbursed to the Loomis Sayles Multisector Income Fund, the Loomis Sayles High Income Fund, the Loomis Sayles Global Opportunistic Bond Fund, the Loomis Sayles Alternative Risk Premia Fund, the Loomis Sayles Euro High Yield Fund, the Loomis Sayles Euro Credit Fund and the Loomis Sayles Sustainable Euro Credit Fund, respectively, for the financial year ended 31 December 2022 (31 December 2021: USD 372,434, USD 207,539, USD 564,457 and USD 509,931, EUR 105,758, EUR 266,261 and EUR 302,717, respectively).

The Company pays the Administrator a monthly fee in arrears of 1/12 of the following percentages of the Net Asset Value of each Fund as at each valuation point: 0.03% on the first USD 75 million; 0.02% on the next USD 75 million; and 0.01% on the balance in excess of USD 150 million (or equivalent), together with VAT (if any). Administration fees accrue daily and are paid monthly in arrears.

The Company pays the Depositary a monthly fee between 0.005% and 0.45% of the Net Asset Value of each Fund for safekeeping fees as at each valuation point, as well as, transaction charges at normal commercial rates. The Company pays a monthly fee in arrears of 1/12 of 0.012% of the Net Asset Value of each Fund for trustee fees.

Brown Brothers Harriman Fund Administration Services (Ireland) Limited earned an administration fee of USD 377,547 for the financial year ended 31 December 2022 (31 December 2021: USD 969,795), of which USD 189,288 (31 December 2021: USD 91,048) remained outstanding at the financial year end.

Brown Brothers Harriman Trustee Services (Ireland) Limited earned a safekeeping and transaction fee of USD 210,323 for the financial year ended 31 December 2022 (31 December 2021: USD 634,484), of which USD 135,334 (31 December 2021: USD 48,825) remained outstanding at the financial year end.

Brown Brothers Harriman Trustee Services (Ireland) Limited earned a trustee fee of USD 50,332 for the financial year ended 31 December 2022 (31 December 2021: USD 159,231), of which 4,941 (31 December 2021: USD 12,305) remained outstanding at the financial year end.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

9. FEES (Continued)

Transaction costs are included in Other Expenses in Note 3 and amounted to USD 4,640, USD 7, USD nil, USD 10,970, EUR nil, EUR nil and EUR nil (31 December 2021: USD 18,559, USD 186, USD 18,714, USD 35,878, EUR nil, EUR nil and EUR nil) for the Loomis Sayles Multisector Income Fund, the Loomis Sayles High Income Fund, the Loomis Sayles Global Opportunistic Bond Fund, the Loomis Sayles Alternative Risk Premia Fund, the Loomis Sayles High Yield Euro Fund, the Loomis Sayles Euro Credit Fund and the Loomis Sayles Sustainable Euro Credit Fund, respectively, for the financial year ended 31 December 2022.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

10. AUDITORS REMUNERATION FEE

The following tables outline the Auditors' remuneration charged during the financial year ended 31 December 2022 and the financial year ended 31 December 2021.

| YEAR ENDED | TOTAL | LOOMIS SAYLES MULTISECTOR INCOME FUND | LOOMIS SAYLES HIGH INCOME FUND | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND | LOOMIS SAYLES EURO HIGH YIELD FUND | LOOMIS SAYLES EURO CREDIT FUND | LOOMIS SAYLES EURO CREDIT FUND | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND |
|--------------------------------------|----------------|---|---|--|--|---|---|---|---|
| 31 DECEMBER 2022 | USD | USD | USD | USD | USD | EUR | EUR | EUR | EUR |
| AUDITORS REMUNERATION FEE | | | | | | | | | |
| Statutory Audit Fees | 189,334 | 27,997 | 27,160 | 27,159 | 27,160 | 24,942 | 24,942 | 24,942 | 24,942 |
| Other Non-Audit Fees ⁽¹⁾ | 10,134 | 4,501 | 466 | 809 | 184 | 572 | 1,076 | 1,076 | 2,263 |
| | <u>199,468</u> | <u>32,498</u> | <u>27,626</u> | <u>27,968</u> | <u>27,344</u> | <u>25,514</u> | <u>26,018</u> | <u>26,018</u> | <u>27,205</u> |
| YEAR ENDED | TOTAL | LOOMIS SAYLES MULTISECTOR INCOME FUND | LOOMIS SAYLES HIGH INCOME FUND | LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND | LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND | LOOMIS SAYLES EURO HIGH YIELD FUND* | LOOMIS SAYLES EURO CREDIT FUND** | LOOMIS SAYLES EURO CREDIT FUND** | LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND*** |
| 31 DECEMBER 2021 | USD | USD | USD | USD | USD | EUR | EUR | EUR | EUR |
| AUDITORS REMUNERATION FEE | | | | | | | | | |
| Statutory Audit Fees | 219,464 | 34,678 | 37,508 | 37,554 | 25,484 | 28,193 | 28,193 | 28,193 | 17,691 |
| Other Non-Audit Fees ⁽¹⁾ | 12,059 | 6,480 | 4,282 | 1,123 | 39 | 28 | 91 | 91 | - |
| | <u>231,523</u> | <u>41,158</u> | <u>41,790</u> | <u>38,677</u> | <u>25,523</u> | <u>28,221</u> | <u>28,284</u> | <u>28,284</u> | <u>17,691</u> |

* Fund launched on 9 February 2021.

** Fund launched on 2 February 2021.

*** Fund launched on 19 May 2021.

⁽¹⁾ Other Non-Audit Fees are included in Operating Expenses in the Statement of Comprehensive Income and refer to Note 3. For the financial year ended 31 December 2022, there were tax advisory services provided by PwC Société coopérative (31 December 2021: same). Tax advisory services are included as a part of Professional Fees in the Statement of Comprehensive Income. The above remuneration is inclusive of value added tax.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

11. TAXATION

Under current law and practice, the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains. However, Irish tax can arise on the happening of a “chargeable event”. A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation, transfer or deemed disposal of shares for Irish tax purposes, arising as a result of holding shares in the Company for a period of eight years or more, or the appropriation or cancellation of shares by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer. No Irish tax will arise on the Company in respect of chargeable events in respect of:

- a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with Schedule 2B of the TCA are held by the Company and the Company is not in possession of any information which would reasonably suggest that the information contained therein is no longer materially correct or the Company has been authorised by the Irish Revenue Commissioners to make gross payments in the absence of appropriate declarations; or
- b) a shareholder who is an exempt Irish investor (as defined in Section 739D), at the time of the chargeable event, provided the declarations in accordance with Schedule 2B of the TCA, are held by the Company and the Company is not in possession of any information which would reasonably suggest that the information contained therein is no longer materially correct or the company has been authorized by the Irish Revenue Commissioners to make gross payments in the absence of a.

There were no chargeable events during the financial year under review.

Capital gains, dividends, and interest received (if any, on investments made) by the Company may be subject to taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Company or its shareholders.

The TCA provides that the Revenue Commissioners may grant approval for investment funds marketed outside of Ireland to make payments to non-resident investors without deduction of Irish tax where no relevant declaration is in place, subject to meeting the “equivalent measures”. A company wishing to receive approval must apply in writing to the Revenue Commissioners, confirming compliance with the relevant conditions.

12. RELATED PARTY DISCLOSURES

Parties are described as related if any one party has the ability to control the other party or exercise significant influence over the other party in making financial or operational decisions.

The Company’s Directors and Natixis Investment Managers S.A., the Company’s Management Company and Distributor are disclosed on page 1. Amounts expensed in the financial year to these parties are disclosed in Note 3. Amounts receivable from and payable to the Management Company and Distributor are disclosed in Note 6 and Note 7, respectively. Details of the Investment Manager’s and Administrator’s fee are disclosed in Note 9. Loomis, Sayles & Company, L.P. is the Company’s Investment Manager. The Management Company is responsible for paying out of its fees the fees and expenses of the Investment Manager.

Natixis Investment Managers S.A. and Loomis, Sayles & Company, L.P. are both subsidiaries of Natixis Investment Managers Group, an international asset management group based in Paris, France that is ultimately controlled by Natixis, Paris, France.

Mr. Daniel Morrissey, a Director of the Company, was, up to 31 December 2021 also a partner in William Fry LLP, the Company’s legal counsel to whom fees were paid during the financial year ended 31 December 2022 amounting to EUR 174,419 (31 December 2021: EUR 150,950). Mr. Jason Trepanier is a Director of the Company and also an executive of Natixis Investment Managers S.A., the Company’s Management Company and Promoter and Distributor. Mrs. Lynda Wood (née Schweitzer) is a Director of the Company and also an executive of Loomis, Sayles & Company, L.P., the Investment Manager. Mr. Christopher Yiannakou is a Director of the Company and also an executive of Loomis Sayles Investments Limited, UK (a wholly owned subsidiary of the Investment Manager).

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

12. RELATED PARTY DISCLOSURES (Continued)

The ability to direct the financial and operating policy of the Funds, and hence control, rests with the Shareholders in general meeting. As at 31 December 2022, together with comparative figures for 31 December 2021, the entities below had interests in excess of 20% of the issued share capital of the Fund.

| | 31 December 2022 | | 31 December 2021 | |
|---|------------------|-----------|------------------|-----------|
| | No. of Shares | % of Fund | No. of Shares | % of Fund |
| Redeemable Participating Shares | | | | |
| Loomis Sayles Multisector Income Fund | | | | |
| Allfunds Bank | 9,107,726 | 21% | 11,813,490 | 23% |
| Redeemable Participating Shares | | | | |
| Loomis Sayles High Income Fund | | | | |
| RBC cees Nominees Ltd | 294,030 | 30% | - | - |
| Taiwan Agent - Natixis | 277,374 | 28% | - | - |
| Redeemable Participating Shares | | | | |
| Loomis Sayles Global Opportunistic Bond Fund | | | | |
| FundSettle EOC Nominees | 2,010,250 | 37% | 1,927,282 | 34% |
| The Royal Literary Fund | 2,475,360 | 46% | 2,475,360 | 43% |
| Redeemable Participating Shares | | | | |
| Loomis Sayles Alternative Risk Premia Fund | | | | |
| Kennedy Fin Lux S.a.r.l.-Natixis Dub | 2,257,517 | 98% | 2,500,000 | 100% |
| Redeemable Participating Shares | | | | |
| Loomis Sayles Euro High Yield Fund | | | | |
| Clearstream Banking S.A.-Natixis | 1,075,712 | 35% | 1,007,364 | 31% |
| Kennedy Fin Lux S.a.r.l.-Natixis Dub | 1,762,817 | 58% | 1,762,817 | 55% |
| Redeemable Participating Shares | | | | |
| Loomis Sayles Euro Credit Fund | | | | |
| International Fund Services&Asset Mgt SA | 4,974,526 | 42% | 3,079,134 | 25% |
| Kennedy Fin Lux S.a.r.l.-Natixis Dub | 4,058,366 | 34% | 7,000,000 | 57% |
| Redeemable Participating Shares | | | | |
| Loomis Sayles Sustainable Euro Credit Fund | | | | |
| FundSettle EOC Nominees | 11,373,678 | 25% | 8,270,759 | 46% |

13. FINANCIAL RISK MANAGEMENT

Strategy in Using Financial Instruments

The Funds' activities expose them to a variety of financial risks: market risk (including market price risk, currency risk, interest rate risk and derivatives risk), credit risk and liquidity risk. The Company's overall risk management program focuses on the unpredictability of financial markets and seeks to minimise potential adverse effects on the Funds' financial performance. The Investment Manager implements a risk management process of which the activities are described below.

The Investment Manager implements their liquidity risk monitoring by using processes on the correlation between asset and liability liquidity risk to anticipate liquidity issues. Otherwise, both entities did not change how market price risk, currency risk, interest rate risk, credit risk and liquidity risk were managed since the prior financial year end.

The IROC ("Investment Risk Oversight Committee") is the key governance body at the Investment Manager in term of investment risk oversight in the context of the operations of the Funds.

13. FINANCIAL RISK MANAGEMENT (Continued)

Strategy in Using Financial Instruments (Continued)

Market risk activities are overseen at the Investment Manager level as appropriate through the monitoring of the key risk indicators implemented for each Fund reviewed by IROC. Additionally, credit risk activities are overseen at the Investment Manager level as appropriate through the monitoring of investment compliance guidelines, the monitoring of approved brokers and counterparties as well as the key risk indicators implemented for each Fund. Results of this monitoring may lead Risk Manager to challenge the Investment Manager from time to time.

IROC acts as a review and validation body for financial risk management activities and regularly provides reports to the Board of Directors of the Company. In addition, when market, credit or liquidity risk matters give rise to concern, it is escalated to the Board of Directors of the Company as appropriate. Based on the Investment Manager's assessment of Funds' risk profiles, the Company uses the commitment approach except for the Loomis Sayles Alternative Risk Premia Fund where the Absolute Value at Risk (VaR) approach is used, to calculate the global exposure of the Company in accordance with the requirements of the Central Bank of Ireland.

Market Price Risk

All securities investments present a risk of loss of capital.

At a first level of control, the Investment Manager moderates this risk through a careful selection of securities and other financial instruments within specified limits, as set forth in the Company's Prospectus.

The Funds' overall market positions are monitored on a daily basis by the Investment Manager and are periodically reviewed by the Board at its meetings.

The Funds' equity securities are susceptible to market price risk arising from uncertainties about future prices of the instruments.

The Funds' market price risk is managed through diversification of the investment portfolio ratios by exposures.

The Investment Manager's processes for dealing with market price risk entail rigorous security-by-security research by experienced security analysts, intelligence gathered about the market for those securities through a professional securities trading desk and integration of the information (supplied by the analysts and traders) by qualified portfolio managers who make the decisions to buy and sell securities.

In addition, the Investment Manager created a Quantitative Research and Risk Management Group to support the investment decision process by building quantitative tools and models to complement the fundamental economic and market experience. The Investment Manager's advanced proprietary investment analytics capabilities include several risk management tools. These tools address general risk characteristics, ex-ante tracking error, position risk, performance attribution, top down valuations and performance dispersion.

The primary risk management system that was developed provides comprehensive information including daily constituents, weights, characteristics and statistics. Specifically, the risk tool analyses duration, yield curve, currency, country, sector, quality, industry, prepayment exposure and tracking error.

This risk tool is supplemented by additional market risk tools that calculate ex-ante tracking error, ex-post excess return and return optimisation. Other proprietary risk systems calculate performance attribution through detailed duration, spread duration, quality allocation, sector allocation and security selection analysis.

Position risk is monitored through technologies that analyse position size, option adjusted spread ("OAS") versus quality ratings, OAS changes, Loomis Sayles Rating Outlook, liquidity risks, correlation to the market as well as the firm-wide position sizes.

The Investment Manager uses Bloomberg, Citigroup Yield Book and Barclay's POINT as its analytical providers, and if a security is owned by a benchmark (i.e. Merrill Lynch) the analytics are provided by the benchmark sponsor. Priority is on Bloomberg and, for mortgage securities, Citigroup Yield Book. The primary benefit of these providers is their ability to provide analytics for all types of securities, mostly securities with embedded options and structured securities.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Market Price Risk (Continued)

At a second level of control, the Investment Manager maintains sufficient oversight over the risks taken by the Funds.

After defining the risk profile of each Fund by considering the asset class exposures, the complexity of the investment strategy and the complexity, volume and frequency of the financial derivatives instruments or structured products to be used, the Investment Manager independently monitors the fund's risk specificities. The Investment Manager has selected appropriate key risk indicators ("KRIs") (e.g., VaR, Tracking Error) which are currently monitored through various internal and external systems by dedicated risk teams on a daily basis. The list of KRIs and their associated limits are reviewed for continued relevancy at least once a year and communicated to the Board of Directors.

In addition, the Investment Manager's Pricing Oversight group is responsible for overseeing the pricing of the Funds and for monitoring compliance with the related pricing policies and procedures.

The Funds' concentrations in market price exposures at 31 December 2022 and 31 December 2021 are detailed in their Schedules of Investments on pages 123 through 218.

Loomis Sayles Multisector Income Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles Multisector Income Fund would amount to approximately USD 218,769 (31 December 2021: USD 2,517,376).

Loomis Sayles High Income Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles High Income Fund would amount to approximately USD 123 (31 December 2021: USD 1,698).

Loomis Sayles Global Opportunistic Bond Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles Global Opportunistic Bond Fund would amount to approximately USD nil (31 December 2021: nil).

Loomis Sayles Alternative Risk Premia Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles Alternative Risk Premia Fund would amount to approximately USD 833,245 (31 December 2021: USD 5,020,938).

Loomis Sayles Euro High Yield Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles Euro High Yield Fund would amount to approximately EUR nil (31 December 2021: nil).

Loomis Sayles Euro Credit Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles Euro Credit Fund would amount to approximately EUR nil (31 December 2021: nil).

Loomis Sayles Sustainable Euro Credit Fund

At 31 December 2022, had the market price increased or decreased by 10% with all other variables held constant, the increase or decrease respectively in Net Assets Attributable to Redeemable Participating Shareholders of the Loomis Sayles Sustainable Euro Credit Fund would amount to approximately EUR nil (31 December 2021: nil).

13. FINANCIAL RISK MANAGEMENT (Continued)

Currency Risk

The primary sensitivities of the Funds are interest rates and credit spreads on bonds held in the portfolios. The risks associated with these exposures are covered under interest rate risk and credit risk, respectively.

Currency risk is the risk that the fair value or future cash flows of a financial instrument will fluctuate because of changes in foreign exchange rates. Certain amounts of the Funds' assets, liabilities and income are denominated in currencies other than U.S. Dollar, the functional currency. The Funds are therefore exposed to currency risk as the value of the securities denominated in other currencies will fluctuate due to changes in exchange rates. Income denominated in foreign currencies is converted to U.S. Dollar on receipt.

Currency risk is managed by the Investment Manager, in part, through the use of forward foreign currency exchange contracts for hedging purposes. These contracts obligate the holder to buy or sell the currency at a specified quantity and on a specified future date. They may protect the value of specific portfolio positions and may be used in anticipation of changes in relative values of currencies in which current or future portfolio holdings of the Funds are denominated. Where the Funds invest in forward foreign currency exchange contracts for hedging purposes, the exposures on these contracts can be netted against each other, reducing global exposure.

The tables overleaf document the Company's exposure to currency risks as at 31 December 2022 and as at 31 December 2021, including sensitivity analysis.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Currency Risk (Continued)

Concentration of Assets and Liabilities

Financial Assets – stated in USD

31 DECEMBER 2022

LOOMIS SAYLES MULTISECTOR INCOME FUND

As at 31 December 2022, the majority of the Loomis Sayles Multisector Income Fund's assets and majority of its liabilities were denominated in U.S. Dollar, the Fund's functional currency.

31 DECEMBER 2022

LOOMIS SAYLES HIGH INCOME FUND

As at 31 December 2022, the majority of the Loomis Sayles High Income Fund's assets and majority of its liabilities were denominated in U.S. Dollar, the Fund's functional currency.

31 DECEMBER 2022

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| | Monetary Assets at fair value through profit or loss | Non-Monetary Assets at fair value through profit or loss | Cash at bank | Short term trade receivables | Total | Sensitivity analysis ^{*1} |
|---------------------|---|--|----------------|---------------------------------|-------------------|---------------------------------------|
| British Pounds | 2,752,258 | – | 119,548 | 13,642 | 2,885,448 | 287,181 |
| Canadian Dollar | 1,624,387 | – | 11,951 | 12,292 | 1,648,630 | 163,634 |
| China Yuan Renminbi | 3,875,940 | – | 37,081 | 56,096 | 3,969,117 | 391,302 |
| Euro | 11,026,254 | – | 164,193 | 93,953 | 11,284,400 | 1,119,045 |
| Japanese Yen | 3,612,463 | – | 83,031 | 2,929 | 3,698,423 | 369,549 |
| Other currencies | 8,368,535 | – | 295,523 | 117,493 | 8,781,551 | 866,405 |
| | <u>31,259,837</u> | <u>–</u> | <u>711,327</u> | <u>296,405</u> | <u>32,267,569</u> | <u>3,197,116</u> |

As at 31 December 2022, the majority of the Loomis Sayles Global Opportunistic Bond Fund's liabilities were denominated in U.S. Dollar, the Fund's functional currency.

31 DECEMBER 2022

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| | Monetary Assets at fair value through profit or loss | Non-Monetary Assets at fair value through profit or loss | Cash at bank | Short term trade receivables | Total | Sensitivity analysis ^{*1} |
|--------------------|---|--|----------------|---------------------------------|------------------|---------------------------------------|
| Euro | 10,363 | – | 255,775 | 12,388 | 278,526 | 26,614 |
| Indian Rupee | 422,600 | – | 1,071 | 226 | 423,897 | 42,367 |
| Korean Won | 239,015 | – | 102 | 6,485 | 245,602 | 23,912 |
| South African Rand | 111,705 | – | 76,025 | 2,254 | 189,984 | 18,773 |
| Taiwan New Dollar | 291,499 | – | 90 | 572 | 292,161 | 29,159 |
| Other currencies | 810,234 | – | 598,200 | 4,373 | 1,412,807 | 140,843 |
| | <u>1,885,416</u> | <u>–</u> | <u>931,263</u> | <u>26,298</u> | <u>2,842,977</u> | <u>281,668</u> |

*1 The sensitivity analysis reflects an increase/(decrease) in the Net Assets Attributable to Redeemable Participating Shareholders, for each Fund, had there been an increase/(decrease) by 10% between the U.S. Dollar and the respective currency.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Currency Risk (Continued)

Concentration of Assets and Liabilities (Continued)

Financial Assets – stated in USD (Continued)

As at 31 December 2022, the majority of the Loomis Sayles Alternative Risk Premia Fund's liabilities were denominated in U.S. Dollar, the Fund's functional currency.

Financial Assets – stated in EUR

As at 31 December 2022, the majority of the Loomis Sayles Euro High Yield Fund's, Loomis Sayles Euro Credit Fund's and Loomis Sayles Sustainable Euro Credit Fund's assets and majority of their liabilities were denominated in EUR, the Fund's functional currency.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Currency Risk (Continued)

Concentration of Assets and Liabilities (Continued)

Financial Assets – stated in USD

31 DECEMBER 2021

LOOMIS SAYLES MULTISECTOR INCOME FUND

| | Monetary Assets at fair value though profit or loss | Non-Monetary Assets at fair value though profit or loss | Cash at bank | Short term trade receivables | Total | Sensitivity analysis ^{*1} |
|------------------|--|---|--------------|---------------------------------|-------------------|---------------------------------------|
| Brazilian Real | 4,176,396 | – | – | 207,104 | 4,383,500 | 417,640 |
| Euro | – | – | 1 | 1,590 | 1,591 | – |
| Indian Rupee | 6,577,533 | – | – | 120,076 | 6,697,609 | 657,753 |
| Mexican Peso | 7,283,211 | – | – | 43,511 | 7,326,722 | 728,321 |
| Singapore Dollar | 1 | – | – | 439 | 440 | – |
| Other currencies | – | – | – | 11 | 11 | – |
| | <u>18,037,141</u> | <u>–</u> | <u>1</u> | <u>372,731</u> | <u>18,409,873</u> | <u>1,803,714</u> |

As at 31 December 2021, the majority of the Loomis Sayles Multisector Income Fund's liabilities were denominated in U.S. Dollar, the Fund's functional currency.

31 DECEMBER 2021

LOOMIS SAYLES HIGH INCOME FUND

As at 31 December 2021, the majority of the Loomis Sayles High Income Fund's assets and majority of its liabilities were denominated in U.S. Dollar, the Fund's functional currency.

31 DECEMBER 2021

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| | Monetary Assets at fair value though profit or loss | Non-Monetary Assets at fair value though profit or loss | Cash at bank | Short term trade receivables | Total | Sensitivity analysis ^{*1} |
|---------------------|--|---|----------------|---------------------------------|-------------------|---------------------------------------|
| Australian Dollar | 4,010,303 | – | 40,680 | 14,946 | 4,065,929 | 405,098 |
| British Pounds | 3,723,072 | – | 127,274 | 11,451 | 3,861,797 | 385,035 |
| China Yuan Renminbi | 6,250,237 | – | 49,790 | 92,248 | 6,392,275 | 630,003 |
| Euro | 12,785,597 | – | 202,092 | 117,367 | 13,105,056 | 1,298,769 |
| Japanese Yen | 10,402,360 | – | 89,528 | 7,854 | 10,499,742 | 1,049,189 |
| Other currencies | 3,804,175 | – | 216,340 | 88,960.00 | 4,109,475 | 402,051 |
| | <u>40,975,744</u> | <u>–</u> | <u>725,704</u> | <u>332,826</u> | <u>42,034,274</u> | <u>4,170,145</u> |

As at 31 December 2021, the majority of the Loomis Sayles Global Opportunistic Bond Fund's liabilities were denominated in U.S. Dollar, the Fund's functional currency.

*1 The sensitivity analysis reflects an increase/(decrease) in the Net Assets Attributable to Redeemable Participating Shareholders, for each Fund, had there been an increase/(decrease) by 10% between the U.S. Dollar and the respective currency.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Currency Risk (Continued)

Concentration of Assets and Liabilities (Continued)

Financial Assets – stated in USD (Continued)

31 DECEMBER 2021

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| | Monetary Assets at fair value though profit or loss | Non-Monetary Assets at fair value though profit or loss | Cash at bank | Short term trade receivables | Total | Sensitivity analysis ^{*1} |
|-------------------|--|---|----------------|---------------------------------|------------------|---------------------------------------|
| Egyptian Pounds | 492,824 | – | 19,017 | – | 511,841 | 51,184 |
| Euro | 187,692 | – | (43,105) | 2,818 | 147,405 | 14,459 |
| Indian Rupee | 248,388 | – | 321 | – | 248,709 | 24,871 |
| Korean Won | 184,710 | – | – | 3,056 | 187,766 | 18,471 |
| Taiwan New Dollar | 220,819 | – | 1 | – | 220,820 | 22,082 |
| Other currencies | 546,148 | – | 459,602 | 2,081 | 1,007,831 | 100,575 |
| | <u>1,880,581</u> | <u>-</u> | <u>435,836</u> | <u>7,955</u> | <u>2,324,372</u> | <u>231,642</u> |

As at 31 December 2021, the majority of the Loomis Sayles Alternative Risk Premia Fund's liabilities were denominated in U.S. Dollar, the Fund's functional currency.

Financial Assets – stated in EUR

As at 31 December 2021, the majority of the Loomis Sayles Euro High Yield Fund's, Loomis Sayles Euro Credit Fund's and Loomis Sayles Sustainable Euro Credit Fund's assets and majority of their liabilities were denominated in EUR, the Fund's functional currency.

^{*1} The sensitivity analysis reflects an increase/(decrease) in the Net Assets Attributable to Redeemable Participating Shareholders, for each Fund, had there been an increase/(decrease) by 10% between the U.S. Dollar and the respective currency.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk

The Funds' interest-bearing financial assets and liabilities expose them to risk associated with the effects of fluctuations in the prevailing levels of market interest rates on their financial position and cash flows.

Interest rate risk is managed, in part, by the security-selection process of the Investment Manager, which includes predictions of future events and their impact on interest rates, diversification and duration. The prices of securities held by the Funds may be sensitive to interest rate fluctuations and unexpected fluctuations in interest rates could cause the corresponding prices of the Funds' positions to move in directions which were not initially anticipated.

The tables below and overleaf summarise the Funds' exposure to interest rate risks. It includes the Funds' financial assets and trading liabilities at fair values, categorised by the earlier of contractual re-pricing or maturity dates.

LOOMIS SAYLES MULTISECTOR INCOME FUND

| 31 December 2022 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|---|---------------------------|--------------------------------------|--------------------------|-----------------------------|---|----------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 60,373,614 | 46,116,807 | 165,350,744 | 279,632,445 | 32,180,043 | 583,653,653 |
| | <u>60,373,614</u> | <u>46,116,807</u> | <u>165,350,744</u> | <u>279,632,445</u> | <u>32,180,043</u> | <u>583,653,653</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | - | - | (573,309) | (573,309) |
| | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>(573,309)</u> | <u>(573,309)</u> |
| Sensitivity analysis | | | | | | <u>26,663,514</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES HIGH INCOME FUND

| 31 December 2022 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|---|---------------------------|--------------------------------------|--------------------------|-----------------------------|---|----------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 402,943 | 151,688 | 3,555,836 | 3,976,257 | 420,243 | 8,506,967 |
| | <u>402,943</u> | <u>151,688</u> | <u>3,555,836</u> | <u>3,976,257</u> | <u>420,243</u> | <u>8,506,967</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | - | - | (188) | (188) |
| | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>(188)</u> | <u>(188)</u> |
| Sensitivity analysis | | | | | | <u>3,103</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk (Continued)

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| 31 December 2022 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|--|-------------------|-----------------------------|-------------------|-------------------|--------------------------------|--------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 263,782 | 2,093,769 | 21,190,222 | 33,489,881 | 1,164,508 | 58,202,162 |
| | <u>263,782</u> | <u>2,093,769</u> | <u>21,190,222</u> | <u>33,489,881</u> | <u>1,164,508</u> | <u>58,202,162</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | - | - | (1,026,200) | (1,026,200) |
| | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>(1,026,200)</u> | <u>(1,026,200)</u> |
| Sensitivity analysis | | | | | | <u>3,688,331</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| 31 December 2022 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|--|-------------------|-----------------------------|------------------|------------------|--------------------------------|-------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 5,030,721 | 255,033 | 52,087 | 3,057,983 | 12,412,521 | 20,808,345 |
| | <u>5,030,721</u> | <u>255,033</u> | <u>52,087</u> | <u>3,057,983</u> | <u>12,412,521</u> | <u>20,808,345</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | (7,133) | - | (580,724) | (587,857) |
| | <u>-</u> | <u>-</u> | <u>(7,133)</u> | <u>-</u> | <u>(580,724)</u> | <u>(587,857)</u> |
| Sensitivity analysis | | | | | | <u>259,381</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk (Continued)

LOOMIS SAYLES EURO HIGH YIELD FUND

| 31 December 2022 | 1-3 months EUR | 3 months - 1 year EUR | 1-5 years EUR | > 5 years EUR | Non-interest bearing EUR | Total EUR |
|--|-------------------|-----------------------------|------------------|-------------------|--------------------------------|-------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 296,391 | 137,321 | 9,281,311 | 11,067,245 | 5,237,981 | 26,020,249 |
| | <u>296,391</u> | <u>137,321</u> | <u>9,281,311</u> | <u>11,067,245</u> | <u>5,237,981</u> | <u>26,020,249</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | - | - | (61,116) | (61,116) |
| | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>(61,116)</u> | <u>(61,116)</u> |
| Sensitivity analysis | | | | | | <u>819,977</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES EURO CREDIT FUND

| 31 December 2022 | 1-3 months EUR | 3 months - 1 year EUR | 1-5 years EUR | > 5 years EUR | Non-interest bearing EUR | Total EUR |
|--|-------------------|-----------------------------|-------------------|-------------------|--------------------------------|-------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 295,336 | 3,363,249 | 45,543,886 | 46,097,909 | 4,291,498 | 99,591,878 |
| | <u>295,336</u> | <u>3,363,249</u> | <u>45,543,886</u> | <u>46,097,909</u> | <u>4,291,498</u> | <u>99,591,878</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | - | - | (369,193) | (369,193) |
| | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>(369,193)</u> | <u>(369,193)</u> |
| Sensitivity analysis | | | | | | <u>4,210,782</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk (Continued)

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

| 31 December 2022 | 1-3 months EUR | 3 months - 1 year EUR | 1-5 years EUR | > 5 years EUR | Non-interest bearing EUR | Total EUR |
|---|-------------------|-----------------------------|------------------|------------------|--------------------------------|--------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | – | 12,690,489 | 161,628,307 | 200,903,514 | 13,573,725 | 388,796,035 |
| | – | 12,690,489 | 161,628,307 | 200,903,514 | 13,573,725 | 388,796,035 |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | – | – | (3,149) | – | (1,050,298) | (1,053,447) |
| | – | – | (3,149) | – | (1,050,298) | (1,053,447) |
| Sensitivity analysis | | | | | | 16,698,394 |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES MULTISECTOR INCOME FUND

| 31 December 2021 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|---|-------------------|-----------------------------|------------------|------------------|--------------------------------|--------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 91,182 | 5,988,468 | 269,916,199 | 449,240,534 | 74,469,927 | 799,706,310 |
| | 91,182 | 5,988,468 | 269,916,199 | 449,240,534 | 74,469,927 | 799,706,310 |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | – | – | – | – | (1,138,946) | (1,138,946) |
| | – | – | – | – | (1,138,946) | (1,138,946) |
| Sensitivity analysis | | | | | | 42,702,567 |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES HIGH INCOME FUND

| 31 December 2021 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|---|-------------------|-----------------------------|------------------|------------------|--------------------------------|--------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | – | 10,021 | 3,772,025 | 11,535,732 | 890,001 | 16,207,779 |
| | – | 10,021 | 3,772,025 | 11,535,732 | 890,001 | 16,207,779 |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | – | – | – | – | (2,390) | (2,390) |
| | – | – | – | – | (2,390) | (2,390) |
| Sensitivity analysis | | | | | | 710,668 |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk (Continued)

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| 31 December 2021 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|--|-------------------|-----------------------------|-------------------|-------------------|--------------------------------|-------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 1,344,984 | – | 25,567,448 | 52,459,387 | 718,771 | 80,090,590 |
| | <u>1,344,984</u> | <u>–</u> | <u>25,567,448</u> | <u>52,459,387</u> | <u>718,771</u> | <u>80,090,590</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | – | – | – | – | (224,421) | (224,421) |
| | <u>–</u> | <u>–</u> | <u>–</u> | <u>–</u> | <u>(224,421)</u> | <u>(224,421)</u> |
| Sensitivity analysis | | | | | | <u>5,289,213</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| 31 December 2021 | 1-3 months USD | 3 months - 1 year USD | 1-5 years USD | > 5 years USD | Non-interest bearing USD | Total USD |
|--|-------------------|-----------------------------|------------------|------------------|--------------------------------|-------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 4,707,788 | 5,742,362 | 3,402,848 | 6,941,814 | 3,693,850 | 24,488,662 |
| | <u>4,707,788</u> | <u>5,742,362</u> | <u>3,402,848</u> | <u>6,941,814</u> | <u>3,693,850</u> | <u>24,488,662</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | (16,734) | – | (19,435) | – | (526,154) | (562,323) |
| | <u>(16,734)</u> | <u>–</u> | <u>(19,434)</u> | <u>–</u> | <u>(526,154)</u> | <u>(562,323)</u> |
| Sensitivity analysis | | | | | | <u>692,447</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk (Continued)

LOOMIS SAYLES EURO HIGH YIELD FUND

| 31 December 2021 | 1-3 months EUR | 3 months - 1 year EUR | 1-5 years EUR | > 5 years EUR | Non-interest bearing EUR | Total EUR |
|--|-------------------|-----------------------------|------------------|------------------|--------------------------------|------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | – | – | 10,908,617 | 14,240,469 | 6,225,333 | 31,374,419 |
| | – | – | 10,908,617 | 14,240,469 | 6,225,333 | 31,374,419 |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | – | – | – | – | (2,975) | (2,975) |
| | – | – | – | – | (2,975) | (2,975) |
| Sensitivity analysis | | | | | | <u>1,142,438</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

LOOMIS SAYLES EURO CREDIT FUND

| 31 December 2021 | 1-3 months EUR | 3 months - 1 year EUR | 1-5 years EUR | > 5 years EUR | Non-interest bearing EUR | Total EUR |
|--|-------------------|-----------------------------|------------------|------------------|--------------------------------|------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 365,372 | 805,587 | 48,317,248 | 64,137,820 | 4,012,730 | 117,638,757 |
| | 365,372 | 805,587 | 48,317,248 | 64,137,820 | 4,012,730 | 117,638,757 |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | – | – | – | – | (122,575) | (122,575) |
| | – | – | – | – | (122,575) | (122,575) |
| Sensitivity analysis | | | | | | <u>5,823,845</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Interest Rate Risk (Continued)

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

| 31 December 2021 | 1-3 months EUR | 3 months - 1 year EUR | 1-5 years EUR | > 5 years EUR | Non-interest bearing EUR | Total EUR |
|---|-------------------|-----------------------------|-------------------|-------------------|--------------------------------|--------------------|
| Assets | | | | | | |
| Financial Assets at Fair Value through Profit and Loss | 550,561 | 1,047,234 | 75,314,014 | 94,228,349 | 5,086,286 | 176,226,444 |
| | <u>550,561</u> | <u>1,047,234</u> | <u>75,314,014</u> | <u>94,228,349</u> | <u>5,086,286</u> | <u>176,226,444</u> |
| Liabilities | | | | | | |
| Financial Liabilities at Fair Value through Profit and Loss | - | - | - | - | (154,160) | (154,160) |
| | <u>-</u> | <u>-</u> | <u>-</u> | <u>-</u> | <u>(154,160)</u> | <u>(154,160)</u> |
| Sensitivity analysis | | | | | | <u>8,063,026</u> |

All other financial assets and financial liabilities are either non-interest bearing or recoverable within one month.

The sensitivity analysis reflects an increase/(decrease) in the Net Assets Attributable to Redeemable Participating Shareholders, for each fund, had there been an increase/(decrease) of 100 basis points in interest rates.

The Funds' overall interest rate sensitivity is monitored on a weekly basis by the Investment Manager. Any significant concerns in this area are immediately brought to the attention of the Board of Directors, otherwise it is periodically reviewed by the Board at its meetings.

Derivatives Risk

The Funds trade in financial instruments, taking positions in traded and over the counter instruments, including derivatives. At 31 December 2022, the Funds' derivatives were forward foreign currency exchange contracts, futures and swaps (31 December 2021: forward foreign currency exchange contracts, futures and swaps).

All appropriate controls relevant to the Central Bank UCITS Regulations using the Funds' global exposure are delegated to BBH for the commitment approach and performed internally at the Investment Manager for the absolute Value-at-Risk (VaR) approach*. The global market exposure for sub-funds using the commitment approach methodology is limited to 100 percent of the Net Asset Value of the sub-fund. The global market exposure for sub-funds using the absolute VaR approach methodology is limited to 20% of the Net Asset Value of the sub-fund. Individual position exposure and global exposure are each monitored daily by a dedicated control team. Results are supervised by the Investment Manager. The use of cash settled derivatives will at all times be fully covered with cash or other liquid securities. For any derivative that involves physical delivery, these will be covered by the underlying asset. Derivatives may be used for hedging, efficient portfolio management and investment purposes.

The global market risk exposure of the Sub-Funds for the year ended December 31, 2022 and 2021 was calculated under the commitment approach except for the Loomis Sayles Alternative Risk Premia Fund where the VaR approach was used.

For sub-funds under commitment approach, the amounts of commitments as of 31 December 2022, for Loomis Sayles Multisector Income Fund, Loomis Sayles High Income Fund, Loomis Sayles Global Opportunistic Bond Fund, Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund and Loomis Sayles Sustainable Euro Credit Fund were 3.78%, 0.99%, 13.57%, 9.08%, 5.59% and 5.47% respectively, of the Total Assets (31 December 2021: 9.83%, 2.17%, 15.09%, 8.48% 9.68% and 11.26% respectively). Concerns are reported to the Board of Directors as promptly as possible depending on the significance (including immediately where appropriate). In the case of currency hedging, the portfolio managers and portfolio specialists periodically review the hedged position to determine whether it remains consistent with movements in the underlying assets.

* Absolute VaR means a measure of the maximum expected loss at a given confidence level over a specific time period.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Derivatives Risk (Continued)

For the sub-fund under Var approach, the model utilized to calculate the daily absolute VaR is an historical model based on a 99% confident level for a holding period of 20 days and an observation period of 500 days. From 1 January 2022 to 31 December 2022, based on Natixis Investment Managers internal model, the low, high and average VaR of the Loomis Sayles Alternative Risk Premia Fund were 1.24%, 9.18% and 3.18% respectively (from 1 January 2021 to 31 December 2021: 2.91%, 10.95% and 6.42% respectively). In addition, in managing the strategy of the Loomis Sayles Alternative Risk Premia Fund, the Delegated Investment Manager does not utilize bank borrowing. However, the use of derivatives results in leverage. The level of leverage is calculated as the sum of the notional amounts of the derivatives used. As such, the level of leverage for the strategy from 1 January 2022 to 31 December 2022 averaged 377.18% of its net assets based on daily input data (from 1 January 2021 to 31 December 2021: 287.01%). Concerns are reported to the Board of Directors as promptly as possible depending on the significance (including immediately where appropriate).

In addition, the Investment Manager's Derivatives Committee reviews all aspects of proposed derivatives activity, with particular emphasis on risk management, and is responsible for ensuring that all trading, reporting, operations, pricing and legal and compliance issues have been addressed before a new derivative strategy is approved for use by the Risk Management Committee. The Derivatives Committee is made up of representatives from Senior Management, Equity Portfolio Management, Fixed Income Portfolio Management, Trading, Operations, Legal and Compliance, Technology and Client Services. The conclusions are also submitted to the Investment Manager's Board of Directors for approval.

Credit risk

The Company takes on exposure to credit risk, which is the risk that a counterparty will be unable to pay amounts in full when due.

Credit risk is managed, in part, by certain of the Funds' investment restrictions, including that, subject to other provisions set forth in the Company's Prospectuses, (i) each Fund may not invest more than 10% of net assets in transferable securities or money market instruments of the same issuer, and (ii) the total value of transferable securities and money market instruments of issuers as to which a Fund invests more than 5%, must be less than 40%.

Cash held via accounts opened on the books of Brown Brothers Harriman & Co. ("BBH") are obligations of BBH while cash held in accounts opened directly on the books of a third party cash correspondent bank, sub-custodian or a broker (collectively, 'agency accounts') are obligations of the agent. Cash held via agency cash accounts are liabilities of the agent, creating a debtor/creditor relationship directly between the agent and the Company.

Accordingly, while BBH is responsible for exercising reasonable care in the administration of such agency cash accounts where it has appointed the agent (i.e., in the case of cash correspondent banks and sub-custodians), it is not liable for their repayment in the event the agent, by reason of its bankruptcy, insolvency or otherwise, fails to make repayment.

The Funds' cash is swept on a nightly basis to pre-approved financial institutions. As at 31 December 2022, the institutions where the Funds' cash was held and their respective credit ratings, at that date, are listed below:

| Institution | Short Term Credit Indicator |
|---|------------------------------------|
| Brown Brothers Harriman & Co. | High Grade |
| Australia and New Zealand Banking Group, London | High Grade |
| Banco Bilbao Vizcaya Argentaria, Madrid | Upper Medium Grade |
| BNP Paribas, Paris | High Grade |
| Credit Suisse Group AG | Upper Medium Grade |
| HSBC, Hong Kong | High Grade |
| JPMorgan Chase & Co. | High Grade |
| MUFG Bank, Tokyo | High Grade |
| Royal Bank of Canada, Toronto | High Grade |
| Skandinaviska Enskilda Banken AB | High Grade |
| Standard Chartered PLC | High Grade |
| Sumitomo Mitsui Banking Corporation | High Grade |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Credit Risk (Continued)

As at 31 December 2021, the institutions where the Funds' cash was held and their respective credit ratings, at that date, are listed below:

| Institution | Short Term Credit Indicator |
|---|------------------------------------|
| Brown Brothers Harriman & Co. | Upper Medium Grade |
| Australia and New Zealand Banking Group, London | Upper Medium Grade |
| Banco Bilbao Vizcaya Argentaria, Madrid | Lower Medium Grade |
| BNP Paribas, Paris | High Grade |
| Credit Suisse Group AG | Lower Medium Grade |
| DBS Bank Limited | High Grade |
| HSBC, Hong Kong | High Grade |
| MUFG Bank, Tokyo | Upper Medium Grade |
| Royal Bank of Canada, Toronto | High Grade |
| Skandinaviska Enskilda Banken AB | High Grade |
| Sumitomo Mitsui Banking Corporation | Upper Medium Grade |

High Grade – an obligor rated High Grade has strong capacity to meet its financial commitments.

Upper Medium Grade – an obligor rated Upper Medium Grade has satisfactory capacity to meet its financial commitments.

Lower Medium Grade – an obligor rated Lower Medium Grade has adequate capacity to meet its financial obligations.

The Depository must ensure that there is legal separation of non-cash assets held in custody, that such assets are held on a fiduciary basis, and that appropriate internal control systems are maintained such that records clearly identify the nature and amount of all assets under custody. As Depository, Brown Brothers Harriman Trustee Services (Ireland) Limited ("BBHTS") must ensure the ownership of each asset and the location of documents of title for each asset.

All securities that BBH holds in custody (as global sub-custodian for and on behalf of BBHTS for further benefit of its underlying clients) are segregated from BBH's own assets, whether they are held in BBH's vault, in segregated accounts on the books of their sub-custodians, or in an account maintained at a central securities depository. BBH maintains segregated accounts per client on its own books as well as on the books of the sub-custodian in the local market, where this is possible. As Depository, BBHTS must also ensure non-cash assets are held on a fiduciary basis through BBH's network of global sub-custodians. BBH's sub-custodians are required by contract with BBH and generally by operation of law to segregate the securities of custody clients from the general banking assets of the sub-custodian.

BBH performs both initial and ongoing due diligence reviews on the sub-custodians within its global custody network through its Network Management group. Such reviews include an assessment of service level standards, management expertise, market information, custody operations, reporting and technology capabilities at the sub-custodian, as well as reviews in relation to their reputation and standing in the market and their ongoing commitment to providing custody services.

Service level agreements are put in place with each sub-custodian, as well as the usual contractual arrangements, and these are reviewed on a regular basis through service review meetings, including on-site due diligence meetings.

Regular financial analysis of all sub-custodians is carried out by BBH's Risk and Credit Group and is focused on the sub-custodian bank's capital adequacy, asset quality, earnings, liquidity and credit ratings as key indicators, amongst others. These reviews form part of BBH's routine assessment of a sub-custodian's financial strength and standing.

In addition, as the Company may invest in markets where custodial and/or settlement systems are not fully developed, the assets of the Company which are traded in such markets and which have been entrusted to sub-custodians, in the circumstances where the use of such sub-custodians is necessary, may be exposed to risk in circumstances whereby the Depository will have no liability.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Credit Risk (Continued)

While cash held by the sub-custodian is identifiable as belonging to the Company, the Company will be exposed to the credit risk of the financial institution where cash is deposited. In the event of insolvency of the financial institution, the Company will be treated as a general creditor of the financial institution in relation to cash holdings of the Company.

Portfolio by Rating Category

The Funds' Investment Manager utilises well-known rating agencies for determining credit quality of the financial assets. For assets that are unrated by these well-known rating agencies, the Investment Manager assigns a rating using an approach that is consistent with the rating agencies.

Loomis Sayles Multisector Income Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|--------------|------------------|------------------|
| AAA | 27.32% | 13.38% |
| AA | 0.94% | 1.78% |
| A | 7.69% | 5.63% |
| BAA | 27.75% | 29.78% |
| BA | 15.35% | 20.76% |
| B | 7.64% | 10.68% |
| CAA +Lower | 1.34% | 1.08% |
| Not Rated ** | 11.97% | 16.91% |
| Total | 100.00% | 100.00% |

Loomis Sayles High Income Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|--------------|------------------|------------------|
| AAA | 9.30% | 0.00% |
| AA | 0.00% | 0.00% |
| A | 1.75% | 0.00% |
| BAA | 7.14% | 2.57% |
| BA | 28.99% | 31.70% |
| B | 36.16% | 39.66% |
| CAA +Lower | 8.98% | 14.33% |
| Not Rated ** | 7.68% | 11.74% |
| Total | 100.00% | 100.00% |

Loomis Sayles Global Opportunistic Bond Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|--------------|------------------|------------------|
| AAA | 50.36% | 33.27% |
| AA | 6.43% | 4.95% |
| A | 14.14% | 25.20% |
| BAA | 15.14% | 18.05% |
| BA | 5.25% | 11.41% |
| B | 0.00% | 0.00% |
| CAA +Lower | 0.00% | 0.00% |
| Not Rated ** | 8.68% | 7.12% |
| Total | 100.00% | 100.00% |

* Ratings are based solely on Moody's ratings scales and ratings and/or coverage of assets rated by Moody's may change from year to year.

** Included in "Not Rated" are Cash, Equities and debt securities. In order to monitor the credit quality of the "Not Rated" underlying debt securities, the Investment Manager, on the basis of internal research, prepares its own shadow ratings for the various debt instruments for which publicly available credit ratings are not available. The Investment Manager reviews the key financial metrics of the issue and structural features of the debt instruments in order to calculate the implied ratings for each of these investments. The majority of unrated debt securities have been assessed by the Investment Manager to have credit quality consistent with BBB/Baa rated securities. A BBB/Baa rating is the lowest rating that a bond can have and still be considered investment-grade. An investment grade bond is a bond considered to have a relatively low risk of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Credit Risk (Continued)

Portfolio by Rating Category (continued)

Loomis Sayles Alternative Risk Premia Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|-----------------|-------------------------|-------------------------|
| AAA | 30.97% | 35.38% |
| AA | 0.50% | 0.36% |
| A | 1.28% | 6.07% |
| BAA | 7.57% | 10.32% |
| BA | 3.36% | 7.39% |
| B | 2.17% | 6.94% |
| CAA +Lower | 1.02% | 1.68% |
| Not Rated ** | 53.13% | 31.86% |
| Total | 100.00% | 100.00% |

Loomis Sayles Euro High Yield Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|-----------------|-------------------------|-------------------------|
| AAA | 0.00% | 0.00% |
| AA | 0.00% | 0.00% |
| A | 1.67% | 1.80% |
| BAA | 13.88% | 13.74% |
| BA | 49.69% | 50.79% |
| B | 4.67% | 5.03% |
| CAA +Lower | 0.00% | 0.00% |
| Not Rated ** | 30.09% | 28.64% |
| Total | 100.00% | 100.00% |

Loomis Sayles Euro Credit Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|-----------------|-------------------------|-------------------------|
| AAA | 1.46% | 3.82% |
| AA | 4.59% | 4.91% |
| A | 31.09% | 30.42% |
| BAA | 37.13% | 37.75% |
| BA | 1.76% | 2.43% |
| B | 0.00% | 0.00% |
| CAA +Lower | 0.00% | 0.00% |
| Not Rated ** | 23.97% | 20.67% |
| Total | 100.00% | 100.00% |

* Ratings are based solely on Moody's ratings scales and ratings and/or coverage of assets rated by Moody's may change from year to year.

** Included in "Not Rated" are Cash, Equities and debt securities. In order to monitor the credit quality of the "Not Rated" underlying debt securities, the Investment Manager, on the basis of internal research, prepares its own shadow ratings for the various debt instruments for which publicly available credit ratings are not available. The Investment Manager reviews the key financial metrics of the issue and structural features of the debt instruments in order to calculate the implied ratings for each of these investments. The majority of unrated debt securities have been assessed by the Investment Manager to have credit quality consistent with BBB/Baa rated securities. A BBB/Baa rating is the lowest rating that a bond can have and still be considered investment-grade. An investment grade bond is a bond considered to have a relatively low risk of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Credit Risk (Continued)

Portfolio by Rating Category (continued)

Loomis Sayles Sustainable Euro Credit Fund

| Rating * | 31 December 2022 | 31 December 2021 |
|--------------|------------------|------------------|
| AAA | 2.38% | 4.26% |
| AA | 4.62% | 3.44% |
| A | 29.43% | 29.74% |
| BAA | 38.34% | 41.88% |
| BA | 2.23% | 2.21% |
| B | 0.00% | 0.00% |
| CAA +Lower | 0.00% | 0.00% |
| Not Rated ** | 23.00% | 18.47% |
| Total | 100.00% | 100.00% |

* Ratings are based solely on Moody's ratings scales and ratings and/or coverage of assets rated by Moody's may change from year to year.

** Included in "Not Rated" are Cash, Equities and debt securities. In order to monitor the credit quality of the "Not Rated" underlying debt securities, the Investment Manager, on the basis of internal research, prepares its own shadow ratings for the various debt instruments for which publically available credit ratings are not available. The Investment Manager reviews the key financial metrics of the issue and structural features of the debt instruments in order to calculate the implied ratings for each of these investments. The majority of unrated debt securities have been assessed by the Delegate Investment Manager to have credit quality consistent with BBB/Baa rated securities. A BBB/Baa rating is the lowest rating that a bond can have and still be considered investment-grade. An investment grade bond is a bond considered to have a relatively low risk of default.

All transactions in listed securities are settled/paid for upon delivery using approved brokers. The risk of default is considered minimal, as delivery of securities sold is only made once the broker has received payment. Payment is made on a purchase once the securities have been received by the broker. The trade will fail if either party fails to meet its obligation.

In order to minimise credit risk further, the Investment Manager will normally use the Funds' Depository to execute its currency hedges to the extent that competitive rates and execution can be achieved. Additionally, in order to seek competitive pricing, the Investment Manager will generally buy from, or sell to, large, well-known financial institutions (almost always banks) with high credit ratings. As a result, counterparty risk in currency hedge activities is believed to be negligible.

In accordance with the Investment Manager counterparty risk policy principles, the Investment Manager seeks to mitigate counterparty credit risk in the following manner:

- The Investment Manager has adopted Derivative Counterparty Risk Policies and Procedures to assist it in monitoring, managing and mitigating, where possible, the counterparty risk associated with Counterparty Risk Transactions.
- The Investment Manager will not execute Counterparty Risk Transactions for an account with any counterparty that is not on the Approved Derivatives Counterparty List of the trading desk that is responsible for trading the account.
- In order to be added to the Approved Derivatives Counterparty List, a counterparty must have a credit rating of Baa3 and BBB- by Moody's and S&P. If the counterparty is split rated, the lower rating will apply.
- The credit rating of a counterparty is not solely indicative of the risk associated with the counterparty. While a counterparty may satisfy the minimum credit rating requirement, the spread on a 5 year credit default swap ("CDS") on a counterparty, if available, is also a very good measure of the perceived market risk associated with the counterparty. Therefore, if the spread on a 5 year CDS on a counterparty is 350 basis points or more, said counterparty will be considered to be on 'Watch', whereby the Investment Manager's Derivative Counterparty Risk Committee ("Committee"), will review the process. If the spread on a 5 year CDS on a counterparty is 500 basis points or more, said counterparty will be subject to a formal review by the Committee which will determine what it believes to be the appropriate course of action as discussed below.

13. FINANCIAL RISK MANAGEMENT (Continued)

Credit Risk (Continued)

Portfolio by Rating Category (continued)

- If a counterparty no longer satisfies the minimum credit rating required as an Approved Derivatives Counterparty or is otherwise deemed to be at risk based on the 5 year CDS spread on the counterparty, if available, the Committee will determine the appropriate course of action. Such action may include:
 - Suspension of some or all trading with the counterparty;
 - Removal of the counterparty from the Approved Derivatives Counterparty List; and/or
 - Closing out or assigning unsettled transactions with the counterparty.
- The Committee receives reports on the aggregate unrealised gains associated with any unsettled Counterparty Risk Transactions with Approved Derivatives Counterparties on a daily basis. The Investment Manager's Fixed Income Research Department will periodically review the creditworthiness of all counterparties contained on the Approved Derivatives Counterparty List and notify the Head of Trading, Chief Compliance Officer and the Committee if any credit issues arise with respect to such counterparties. Separately, the Fixed Income Trading Desk provides the Committee with weekly reports on the spreads of 5 year CDS spread on all Approved Derivatives Counterparties, if available. In addition to reviewing the daily counterparty exposure reports, the Committee meets at least quarterly and when deemed necessary to evaluate counterparty risk.
- To further mitigate counterparty risk the Investment Manager enters into International Swap and Derivatives Association agreements (“ISDAs”) with their Approved Derivatives Counterparties on behalf of many of their clients where possible. The ISDAs establish the agreed upon terms and conditions of the transactions effected under an ISDA, and they also provide for the movement of collateral from the Approved Derivatives Counterparty to a client’s depository when Counterparty Risk Transactions are “in-the-money”. Conversely, the ISDA requires the movement of collateral from a client’s custody account to the Approved Derivatives Counterparty, when the investment is in a loss position. The ISDA also provides that the amounts owed to or payable by one party to the other can be netted to ensure the efficient use of capital. The requirement that a counterparty post collateral with a client's depository in the amount a contract is in-the-money mitigates the credit risk exposure to such counterparty, since the client will be able to take possession of the collateral in the event of the default of the counterparty.
- The negotiation and execution of ISDAs is a lengthy and difficult process. Not all Counterparties have ISDAs in place, but the Investment Manager continues to seek to put them in place where it can.
- Finally, requests to add a new derivatives counterparty or changes to existing ones must be pre-approved by the Head of Trading and the Chief Compliance Officer at the Investment Manager through their automated broker-dealer approval system and communicated to the Investment Manager as it regards the Company.

13. FINANCIAL RISK MANAGEMENT (Continued)

Liquidity Risk

Liquidity risk is the risk that an entity will encounter difficulty in meeting obligations associated with financial liabilities. The Funds are exposed to daily cash redemptions of Redeemable Participating Shares. The Funds generally retain a certain portion of their assets in cash, which is available to satisfy redemptions. In addition, in accordance with the Prospectus, only a limited portion of the assets of each Fund is invested in transferable securities or money market instruments that are not readily tradable. Should it be necessary to raise cash quickly, the Funds are entitled to borrow, on a temporary basis, provided that their individual aggregate borrowings do not exceed 10% of their respective Net Asset Values.

Liquidity risk is also managed by provisions that authorise the Board of Directors to suspend or otherwise limit redemptions in certain circumstances, including when total redemption requests for a Fund on a particular day exceed 10% of its total number of Redeemable Participating Shares outstanding. The Board of Directors has not invoked this provision for any Fund since establishment.

The Investment Manager has designed proprietary liquidity management systems and procedures and/or uses industry risk modules to measure the liquidity risk of the Funds and ensures that the liquidity profile of the Funds' investments is in line with the obligations and in particular that the Funds will be in a position to satisfy Unitholders' redemption requests in accordance with the provisions of the Prospectus.

For the Funds, liquidity risk indicators such as cost to liquidate and time to liquidate based on various stress market scenario are calculated. By analysing the liquidity profile of the Funds' investments, the Investment Manager defined some liquidity risk signals. The Investment Manager monitors the liquidity risk indicators on a daily basis.

In addition, the Investment Manager monitors redemptions coverage ratios by stressing the liquid portion of the Funds (from time to liquidate bucketing) with an estimated redemption, as well as Liquidity Shortfall monitoring for example. This monitoring is implemented to confirm that the Funds have sufficient liquidity to meet redemptions.

There was one investor holding 21% of the net assets of the Loomis Sayles Multisector Income Fund at 31 December 2022, two investors holding 58% of the net assets of the Loomis Sayles High Income Fund at 31 December 2022, two investors holding 83% of the net assets of the Loomis Sayles Global Opportunistic Bond Fund at 31 December 2022, one investor holding 98% of the net assets of the Loomis Sayles Alternative Risk Premia Fund at 31 December 2022, two investors holding 93% of the net assets of the Loomis Sayles Euro High Yield Fund at 31 December 2022, two investors holding 76% of the net assets of the Loomis Sayles Euro Credit Fund at 31 December 2022 and one investor holding 25% of the net assets of the Loomis Sayles Sustainable Euro Credit Fund at 31 December 2022 Refer to the Note 12 of the financial statements for more details.

When appropriate, a specific liquidity risk process based on a qualitative approach is implemented by the Investment Manager with the Investment Manager to confirm and evidence the liquidity of specific less liquid assets.

The Funds' liquidity positions are also monitored on a daily basis by the Investment Manager. Any significant concerns in these areas are immediately brought to the attention of the Board of Directors, otherwise they are periodically reviewed by the Board as its meetings.

Particularly for derivatives, given the nature of the financial derivative instruments used in the Funds, the currencies involved and the relatively low position sizes, the level of liquidity risk is expected to be low.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Liquidity Risk (Continued)

At 31 December 2022

LOOMIS SAYLES MULTISECTOR INCOME FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Purchase of securities awaiting settlement | 153 | – |
| Accrued expenses | – | 865,179 |
| Redeemable Participating Shares | 594,894,345 | – |
| Total | 594,894,498 | 865,179 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 46,109,364 | – |
| Receivables | (46,267,820) | – |
| Net | (158,456) | – |
| Total | 594,736,042 | 865,179 |

LOOMIS SAYLES HIGH INCOME FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Purchase of securities awaiting settlement | 64,509 | – |
| Accrued expenses | – | 140,577 |
| Redeemable Participating Shares | 8,630,824 | – |
| Total | 8,695,333 | 140,577 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 1,790,959 | – |
| Receivables | (1,794,539) | – |
| Net | (3,580) | – |
| Total | 8,691,753 | 140,577 |

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Accrued expenses | – | 192,744 |
| Redeemable Participating Shares | 58,739,770 | – |
| Total | 58,739,770 | 192,744 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 45,844,298 | 3,927,393 |
| Receivables | (46,791,822) | (3,961,744) |
| Net | (947,524) | (34,351) |
| Total | 57,792,246 | 158,393 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Liquidity Risk (Continued)

At 31 December 2022

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Purchase of securities awaiting settlement | 1,196,875 | – |
| Accrued expenses | – | 244,478 |
| Redeemable Participating Shares | 25,045,099 | – |
| Total | 26,241,974 | 244,478 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 25,590,433 | 5,172,924 |
| Receivables | (25,641,741) | (5,204,243) |
| Net | (51,308) | (31,319) |
| Total | 26,190,666 | 213,159 |

LOOMIS SAYLES EURO HIGH YIELD FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Accrued expenses | – | 123,481 |
| Redeemable Participating Shares | 27,451,043 | – |
| Total | 27,451,043 | 123,481 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 8,298 | – |
| Receivables | (8,525) | – |
| Net | (227) | – |
| Total | 27,450,816 | 123,481 |

LOOMIS SAYLES EURO CREDIT FUND

| | Less than 1 month USD | More than 1 month USD |
|---------------------------------|--------------------------|--------------------------|
| Accrued expenses | – | 178,615 |
| Redeemable Participating Shares | 101,677,458 | – |
| Total | 101,677,458 | 178,615 |

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

| | Less than 1 month USD | More than 1 month USD |
|---------------------------------|--------------------------|--------------------------|
| Accrued expenses | – | 374,649 |
| Redeemable Participating Shares | 398,278,134 | – |
| Total | 398,278,134 | 374,649 |

Redeemable Participating Shares are redeemed on demand at the holder's option.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Liquidity Risk (Continued)

At 31 December 2021

LOOMIS SAYLES MULTISECTOR INCOME FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Purchase of securities awaiting settlement | 940,726 | – |
| Accrued expenses | – | 1,038,437 |
| Redeemable Participating Shares | 827,055,760 | – |
| Total | 827,996,486 | 1,038,437 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 20,349 | – |
| Receivables | (20,425) | – |
| Net | (76) | – |
| Total | 827,996,410 | 1,038,437 |

LOOMIS SAYLES HIGH INCOME FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Accrued expenses | – | 105,512 |
| Redeemable Participating Shares | 16,551,157 | – |
| Total | 16,551,157 | 105,512 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 263,992 | – |
| Receivables | (266,252) | – |
| Net | (2,260) | – |
| Total | 16,548,897 | 105,512 |

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Purchase of securities awaiting settlement | 4,683,688 | – |
| Accrued expenses | – | 174,356 |
| Redeemable Participating Shares | 81,521,464 | – |
| Total | 86,205,152 | 174,356 |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | 796,136 | 7,191,451 |
| Receivables | (801,621) | (7,345,452) |
| Net | (5,485) | (154,001) |
| Total | 86,199,667 | 20,355 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Liquidity Risk (Continued)

At 31 December 2021

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

| | Less than 1 month USD | More than 1 month USD |
|--|--------------------------|--------------------------|
| Accrued expenses | – | 93,374 |
| Redeemable Participating Shares | 30,183,112 | – |
| Total | <u>30,183,112</u> | <u>93,374</u> |
| <i>Forward foreign currency exchange contracts</i> | | |
| Payables | – | 17,596,393 |
| Receivables | – | (17,798,654) |
| Net | – | (202,261) |
| Total | <u>30,183,112</u> | <u>(108,887)</u> |

LOOMIS SAYLES EURO HIGH YIELD FUND

| | Less than 1 month USD | More than 1 month USD |
|---------------------------------|--------------------------|--------------------------|
| Accrued expenses | – | 42,635 |
| Redeemable Participating Shares | 32,288,900 | – |
| Total | <u>32,288,900</u> | <u>42,635</u> |

LOOMIS SAYLES EURO CREDIT FUND

| | Less than 1 month USD | More than 1 month USD |
|---------------------------------|--------------------------|--------------------------|
| Accrued expenses | – | 85,182 |
| Redeemable Participating Shares | 120,656,746 | – |
| Total | <u>120,656,746</u> | <u>85,182</u> |

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

| | Less than 1 month USD | More than 1 month USD |
|---------------------------------|--------------------------|--------------------------|
| Accrued expenses | – | 117,002 |
| Redeemable Participating Shares | 181,521,163 | – |
| Total | <u>181,521,163</u> | <u>117,002</u> |

Redeemable Participating Shares are redeemed on demand at the holder's option.

13. FINANCIAL RISK MANAGEMENT (Continued)

Capital Risk Management

The capital of the Fund is represented by the net assets attributable to holders of redeemable shares. The amount of net asset attributable to holders of redeemable shares can change significantly on a daily basis, as the Funds are subject to daily subscriptions and redemptions at the discretion of shareholders, as well as changes resulting from the Funds' performance. The Funds' objectives when managing capital are to safeguard the Funds' abilities to continue as a going concern in order to provide returns for shareholders and maintain a strong capital base to support the development of the investment activities of the Funds.

In order to maintain the capital structure, the Funds' policies are to redeem and issue new shares in accordance with the constitutional documents of the Funds, which include the ability to restrict subscriptions and redemptions.

The Board of Directors and Investment Manager monitor capital on the basis of the value of net assets attributable to redeemable shareholders.

Fair Value Estimation

The Company has classified Financial Instruments measured at fair value using a fair value hierarchy that reflects the significance of the inputs used in making the measurements. The fair value hierarchy has the following levels:

- (i) Level 1: Investments, whose values are based on quoted market prices in active markets, and therefore classified within level 1, include active listed equities; U.S. government treasury bills and certain non-U.S. sovereign obligations. Quoted prices for these instruments are not adjusted.
- (ii) Level 2: Financial instruments that trade in markets that are not considered to be active but are valued based on quoted market prices, dealer quotations or alternative pricing sources supported by observable inputs are classified within level 2. These include investment-grade corporate bonds and certain non-U.S. sovereign obligations, listed equities and over the counter derivatives. As level 2 investments include positions that are not traded in active markets and/or are subject to transfer restrictions, valuations may be adjusted to reflect illiquidity and/or non-transferability, which are generally based on available market information.
- (iii) Level 3: Investments classified within level 3 have significant unobservable inputs, as they trade infrequently. Level 3 instruments include certain corporate debt securities. As observable prices are not available for these securities, the Funds have used valuation techniques to derive the fair value.

The level in the fair value hierarchy within which the fair value measurement is categorised in its entirety is determined on the basis of the lowest level input that is significant to the fair value measurement in its entirety. For this purpose, the significance of an input is assessed against the fair value measurement in its entirety. If a fair value measurement uses observable inputs that require significant adjustment based on unobservable inputs, that measurement is a level 3 measurement. Assessing the significance of a particular input to the fair value measurement in its entirety requires judgement, considering factors specific to the financial asset or liability.

The determination of what constitutes 'observable' requires significant judgment by the Directors. The Directors have delegated this task to the Investment Manager. The Investment Manager, in consultation with the Administrator, considers observable data to be that market data that is readily available, regularly distributed or updated, reliable and verifiable, not proprietary, and provided by independent sources that are actively involved in the relevant market.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles Multisector Income Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-------------------|--------------------|---------------|--------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 558,716,897 | 15,000 | 558,731,897 |
| Equities | 1,683,996 | – | – | 1,683,996 |
| Investment Funds | 12,322,566 | – | – | 12,322,566 |
| Preferred Stock | 8,248,038 | 2,502,791 | 76,582 | 10,827,411 |
| Forwards | – | 87,783 | – | 87,783 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (78,812) | – | (78,812) |
| Futures | (494,497) | – | – | (494,497) |
| Total Assets | 21,760,103 | 561,228,659 | 91,582 | 583,080,344 |

The level 3 positions had been valued either using a broker provided quotation that was thought to be indicative of their respective market prices, but where each had unobservable inputs assumed in their valuations.

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-------------------|--------------------|----------------|--------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 735,528,547 | 316,596 | 735,845,143 |
| Equities | 31,390,586 | 1,143,576 | – | 32,534,162 |
| Investment Funds | 16,194,934 | – | – | 16,194,934 |
| Preferred Stock | 11,374,593 | 2,433,015 | – | 13,807,608 |
| Forwards | – | 1,265,130 | – | 1,265,130 |
| Futures | 59,333 | – | – | 59,333 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (77) | – | (77) |
| Futures | (1,138,869) | – | – | (1,138,869) |
| Total Assets | 57,880,577 | 740,370,191 | 316,596 | 798,567,364 |

The level 3 positions had been valued either using a broker provided quotation that was thought to be indicative of their respective market prices, but where each had unobservable inputs assumed in their valuations.

The tables below present the movement in level 3 instruments for the financial year ended 31 December 2022 and the financial year ended 31 December 2021 by class of financial instrument.

At 31 December 2022

| | Bonds | Equities | Preferred Stocks | Total |
|--|----------------|----------|------------------|----------------|
| Opening balance at 1 January 2022 | 316,596 | – | – | 316,596 |
| Purchases | – | – | – | – |
| Sales | – | – | – | – |
| Accrued Discounts (Premiums) | 1,254 | – | – | 1,254 |
| Transfers into level 3 | – | – | 92,500 | 92,500 |
| Transfers out of level 3 | (298,596) | – | – | (298,596) |
| Gains and losses recognised in profit and loss | (4,254) | – | (15,918) | (20,172) |
| Closing balance at 31 December 2022 | 15,000 | – | 76,582 | 91,582 |

Change in unrealised gains or losses for Level 3 assets held at year end and included in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles Multisector Income Fund (Continued)

At 31 December 2021

| | Bonds | Equities | Preferred Stocks | Total |
|--|----------------|----------|------------------|----------------|
| Opening balance at 1 January 2021 | 897,039 | – | – | 897,039 |
| Purchases | 118,581 | – | – | 118,581 |
| Sales | (3,236,190) | – | – | (3,236,190) |
| Accrued Discounts (Premiums) | – | – | – | – |
| Transfers into level 3 | 52,500 | – | – | 52,500 |
| Transfers out of level 3 | (155,548) | – | – | (155,548) |
| Gains and losses recognised in profit and loss | 2,640,214 | – | – | 2,640,214 |
| Closing balance at 31 December 2021 | 316,596 | – | – | 316,596 |

Change in unrealised gains or losses for Level 3 assets held at year end and included in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss

| | | | |
|---------|---|---|---------|
| 248,575 | – | – | 248,575 |
|---------|---|---|---------|

Loomis Sayles High Income Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|--|----------------|------------------|---------------|------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 8,159,155 | – | 8,159,155 |
| Equities | 2,010 | – | – | 2,010 |
| Investment Funds | 244,197 | – | – | 244,197 |
| Preferred Stock | 54,898 | – | 46,570 | 101,468 |
| Forwards | – | 137 | – | 137 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (188) | – | (188) |
| Total Assets | 301,105 | 8,159,104 | 46,570 | 8,506,779 |

The level 3 positions had been valued using a broker provided quotation that was thought to be indicative of their respective market prices, but where each had unobservable inputs assumed in their valuations.

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|--|----------------|-------------------|---------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 15,412,986 | 28,056 | 15,441,042 |
| Equities | 12,956 | – | – | 12,956 |
| Investment Funds | 320,936 | – | – | 320,936 |
| Preferred Stock | 67,927 | 332,493 | – | 400,420 |
| Forwards | – | 32,425 | – | 32,425 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (2,390) | – | (2,390) |
| Total Assets | 401,819 | 15,775,514 | 28,056 | 16,205,389 |

The level 3 positions had been valued using a broker provided quotation that was thought to be indicative of their respective market prices, but where each had unobservable inputs assumed in their valuations.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles High Income Fund (Continued)

The tables below present the movement in level 3 instruments for the financial year ended 31 December 2022 and the financial year ended 31 December 2021 by class of financial instrument.

At 31 December 2022

| | Bonds | Preferred Stocks | Total |
|--|---------------|------------------|---------------|
| Opening balance at 1 January 2022 | 28,056 | – | 28,056 |
| Purchases | – | – | – |
| Sales | – | – | – |
| Accrued Discounts (Premiums) | – | – | – |
| Transfers into level 3 | – | 56,250 | 56,250 |
| Transfers out of level 3 | (28,056) | – | (28,056) |
| Gains and losses recognised in profit and loss | – | (9,680) | (9,680) |
| Closing balance at 31 December 2022 | – | 46,570 | 46,570 |

Change in unrealised gains or losses for Level 3 assets held at year end and included in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss

– (9,680) (9,680)

At 31 December 2021

| | Bonds | Equities | Total |
|--|---------------|---------------|---------------|
| Opening balance at 1 January 2021 | – | 30,647 | 30,647 |
| Purchases | 1,882 | – | 1,882 |
| Sales | – | (115,000) | (115,000) |
| Accrued Discounts (Premiums) | – | – | – |
| Transfers into level 3 | – | – | – |
| Transfers out of level 3 | – | – | – |
| Gains and losses recognised in profit and loss | 26,174 | 84,353 | 110,527 |
| Closing balance at 31 December 2021 | 28,056 | – | 28,056 |

Change in unrealised gains or losses for Level 3 assets held at year end and included in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss

26,174 – 26,174

Loomis Sayles Global Opportunistic Bond Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|--|----------------|-------------------|----------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 57,217,806 | – | 57,217,806 |
| Forwards | – | 954,115 | – | 954,115 |
| Futures | 30,241 | – | – | 30,241 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (994,673) | – | (994,673) |
| Futures | (31,527) | – | – | (31,527) |
| Total Assets | (1,286) | 57,177,248 | – | 57,175,962 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles Global Opportunistic Bond Fund (Continued)

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-----------------|-------------------|----------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 79,371,819 | – | 79,371,819 |
| Forwards | – | 688,403 | – | 688,403 |
| Futures | 30,368 | – | – | 30,368 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (134,843) | – | (134,843) |
| Futures | (89,578) | – | – | (89,578) |
| Total Assets | (59,210) | 79,925,379 | – | 79,866,169 |

At 31 December 2022 and 31 December 2021, for the Loomis Sayles Global Opportunistic Bond Fund, there were no securities within level 3, no transfers between levels and no movements in level 3.

Loomis Sayles Alternative Risk Premia Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-------------------|------------------|----------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 8,372,945 | – | 8,372,945 |
| Equities | 11,779,840 | – | – | 11,779,840 |
| Forwards | – | 99,072 | – | 99,072 |
| Futures | 533,609 | – | – | 533,609 |
| Credit Default Index Swaps | – | 22,879 | – | 22,879 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (59,626) | – | (59,626) |
| Futures | (521,098) | – | – | (521,098) |
| Credit Default Index Swaps | – | (7,133) | – | (7,133) |
| Total Assets | 11,792,351 | 8,428,137 | – | 20,220,488 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles Alternative Risk Premia Fund (Continued)

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|------------------|-------------------|----------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 20,050,219 | – | 20,050,219 |
| Equities | 2,586,753 | – | – | 2,586,753 |
| Forwards | – | 532,526 | – | 532,526 |
| Futures | 574,570 | – | – | 574,570 |
| Total Return Rate Swaps | – | 42,375 | 172,851 | 215,226 |
| Credit Default Index Swaps | – | 529,368 | – | 529,368 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (204,466) | – | (204,466) |
| Futures | (321,689) | – | – | (321,689) |
| Total Return Rate Swaps | – | (16,734) | – | (16,734) |
| Credit Default Index Swaps | – | (19,434) | – | (19,434) |
| Total Assets | 2,839,634 | 20,913,854 | 172,851 | 23,926,339 |

The level 3 positions had been valued either using a broker provided quotation that was thought to be indicative of their respective market prices, but where each had unobservable inputs assumed in their valuations.

The tables below present the movement in level 3 instruments for the financial year ended 31 December 2022 and the financial year ended 31 December 2021 by class of financial instrument.

At 31 December 2022

| | Total Return Swaps | Total |
|---|--------------------|----------------|
| Opening balance at 1 January 2022 | 172,851 | 172,851 |
| Purchases | 13,000,000 | 13,000,000 |
| Sales | (13,040,669) | (13,040,669) |
| Accrued Discounts (Premiums) | – | – |
| Transfers into level 3 | – | – |
| Transfers out of level 3 | – | – |
| Gains and losses recognised in profit and loss | (132,182) | (132,182) |
| Closing balance at 31 December 2022 | – | – |
| Change in unrealised gains or losses for Level 3 assets held at year end and included in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss | (172,851) | (172,851) |

At 31 December 2021

| | Total Return Swaps | Total |
|---|--------------------|----------------|
| Opening balance at 1 January 2021 | 29,710 | 29,710 |
| Purchases | – | – |
| Sales | – | – |
| Accrued Discounts (Premiums) | – | – |
| Transfers into level 3 | – | – |
| Transfers out of level 3 | – | – |
| Gains and losses recognised in profit and loss | 143,141 | 143,141 |
| Closing balance at 31 December 2021 | 172,851 | 172,851 |
| Change in unrealised gains or losses for Level 3 assets held at year end and included in other net changes in fair value on financial assets and financial liabilities at fair value through profit or loss | 172,851 | 172,851 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles Euro High Yield Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-----------------|-------------------|----------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 25,984,449 | – | 25,984,449 |
| Futures | 35,800 | – | – | 35,800 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Forwards | – | (4) | – | (4) |
| Futures | (61,112) | – | – | (61,112) |
| Total Assets | (25,312) | 25,984,445 | – | 25,959,133 |

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|----------------|-------------------|----------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 31,363,419 | – | 31,363,419 |
| Futures | 11,000 | – | – | 11,000 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Futures | (2,975) | – | – | (2,975) |
| Total Assets | 8,025 | 31,363,419 | – | 31,371,444 |

At 31 December 2022 and 31 December 2021, for the Loomis Sayles Euro High Yield Fund, there were no securities within level 3, no transfers between levels and no movements in level 3.

Loomis Sayles Euro Credit Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|------------------|-------------------|----------------|-------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 99,548,918 | – | 99,548,918 |
| Futures | 42,960 | – | – | 42,960 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Futures | (369,193) | – | – | (369,193) |
| Total Assets | (326,233) | 99,548,918 | – | 99,222,685 |

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-----------------|--------------------|----------------|--------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 117,575,757 | – | 117,575,757 |
| Futures | 63,000 | – | – | 63,000 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Futures | (122,575) | – | – | (122,575) |
| Total Assets | (59,575) | 117,575,757 | – | 117,516,182 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Fair Value Estimation (Continued)

Loomis Sayles Euro Credit Fund (Continued)

At 31 December 2022 and 31 December 2021, for the Loomis Sayles Euro Credit Fund, there were no securities within level 3, no transfers between levels and no movements in level 3.

Loomis Sayles Sustainable Euro Credit Fund

The following tables analyse within the fair value hierarchy the Fund's financial assets and liabilities measured at fair value at 31 December 2022 and 31 December 2021:

At 31 December 2022

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|------------------|--------------------|----------------|--------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 388,538,295 | – | 388,538,295 |
| Futures | 257,740 | – | – | 257,740 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Futures | (1,050,298) | – | – | (1,050,298) |
| Credit Default Swaps | – | (3,149) | – | (3,149) |
| Total Assets | (792,558) | 388,535,146 | – | 387,742,588 |

At 31 December 2021

| Assets | Level 1 | Level 2 | Level 3 | Total |
|---|-----------------|--------------------|----------------|--------------------|
| Financial Assets held for trading: | | | | |
| Bonds | – | 176,132,944 | – | 176,132,944 |
| Futures | 93,500 | – | – | 93,500 |
| Liabilities | | | | |
| Financial Liabilities held for trading: | | | | |
| Futures | (154,160) | – | – | (154,160) |
| Total Assets | (60,660) | 176,132,944 | – | 176,072,284 |

At 31 December 2022 and 31 December 2021, for the Loomis Sayles Sustainable Euro Credit Fund, there were no securities within level 3, no transfers between levels and no movements in level 3.

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting

None of the financial assets and financial liabilities are offset in the Statement of Financial Position. The disclosures set out in the tables overleaf include financial assets and financial liabilities that are subject to an enforceable ISDA Master Agreement.

The ISDA Master netting arrangements do not meet the criteria for offsetting in the Statement of Financial Position. This is because they create a right of set-off of recognised amounts that is enforceable only following an event of default, insolvency or bankruptcy of the Company or the counterparties. In addition, the Company and its counterparties do not intend to settle on a net basis or to realise the assets and settle the liabilities simultaneously.

Loomis Sayles Multisector Income Fund

At 31 December 2022 all derivatives were held with Brown Brothers Harriman & Co (31 December 2021: Brown Brothers Harriman & Co) and therefore all derivative amounts have a right to offset only in the event of default, insolvency or bankruptcy. Net liability exposure at 31 December 2022 amounted to USD (78,812) (31 December 2021: USD (77)). Further details of the derivatives held at 31 December 2022 are presented in the Schedule of Investment on pages 123 to 140.

Loomis Sayles High Income Fund

At 31 December 2022 all derivatives were held with Brown Brothers Harriman & Co (31 December 2021: Brown Brothers Harriman & Co) and therefore all derivative amounts have a right to offset only in the event of default, insolvency or bankruptcy. Net liability exposure at 31 December 2022 amounted to USD (137) (31 December 2021: USD (2,390)). Further details of the derivatives held at 31 December 2022 are presented in the Schedule of Investment on pages 141 to 155.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Global Opportunistic Bond Fund

At 31 December 2022, the Fund's derivative assets and liabilities are as follows:

| Derivative Assets | Gross Amounts of Recognised Assets USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Assets presented in the Statement of Financial Position USD | |
|--|---|--|---|---------------------------------------|
| Forward Foreign Currency Exchange Contracts | 954,115 | – | 954,115 | |
| | <u>954,115</u> | <u>–</u> | <u>954,115</u> | |
| | Gross Amounts Not offset in the Statement of Financial Position | | | |
| Counterparty | Net Amounts of Assets presented in the Statement of Financial Position USD | Financial Instruments USD | Cash Collateral Received USD | Net Amount¹ USD |
| Bank of America | 184,549 | (5,772) | (178,777) | – |
| Barclays Bank PLC | 638 | – | – | 638 |
| BNP Paribas SA | 3,374 | – | – | 3,374 |
| Brown Brothers Harriman | 751,148 | (751,148) | – | – |
| HSBC Bank | 2,887 | – | – | 2,887 |
| UBS Securities LLC | 11,519 | (11,519) | – | – |
| Total | <u>954,115</u> | <u>(768,439)</u> | <u>(178,777)</u> | <u>6,899</u> |

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Global Opportunistic Bond Fund (Continued)

At 31 December 2022, the Fund's derivative assets and liabilities are as follows:

| Derivative Liabilities | Gross Amounts of Recognised Liabilities USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Liabilities presented in the Statement of Financial Position USD |
|--|--|--|--|
| Forward Foreign Currency Exchange Contracts | (40,558) | – | (40,558) |
| Total | (40,558) | – | (40,558) |

| Counterparty | Net Amounts of Liabilities presented in the Statement of Financial Position USD | Gross Amounts Not offset in the Statement of Financial Position | | |
|-------------------------|--|--|--|---------------------------------------|
| | | Financial Instruments USD | Cash Collateral Pledged USD | Net Amount¹ USD |
| Bank of America | (5,772) | 5,772 | – | – |
| Brown Brothers Harriman | (965,318) | 751,148 | – | (214,170) |
| UBS Securities LLC | (23,583) | 11,519 | 10,000 | (2,064) |
| Total | (994,673) | 768,439 | 10,000 | (216,234) |

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Global Opportunistic Bond Fund (Continued)

At 31 December 2021, the Fund's derivative assets and liabilities are as follows:

| Derivative Assets | Gross Amounts of Recognised Assets USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Assets presented in the Statement of Financial Position USD | |
|--|---|--|--|--------------------------------|
| Forward Foreign Currency Exchange Contracts | 688,403 | – | 688,403 | |
| | <u>688,403</u> | <u>–</u> | <u>688,403</u> | |
| | | <u>Gross Amounts Not offset in the Statement of Financial Position</u> | | |
| Counterparty | Net Amounts of Assets presented in the Statement of Financial Position USD | Financial Instruments USD | Cash Collateral Received USD | Net Amount ¹ USD |
| Bank of America | 3,246 | (3,246) | – | – |
| Brown Brothers Harriman | 613,878 | (5,184) | – | 608,694 |
| Credit Suisse | 832 | – | – | 832 |
| HSBC Bank | 32,028 | (32,028) | – | – |
| UBS Securities LLC | 38,419 | (38,419) | – | – |
| Total | <u>688,403</u> | <u>(78,877)</u> | <u>–</u> | <u>609,526</u> |

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Global Opportunistic Bond Fund (Continued)

At 31 December 2021, the Fund's derivative assets and liabilities are as follows:

| Derivative Liabilities | Gross Amounts of Recognised Liabilities USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Liabilities presented in the Statement of Financial Position USD |
|--|--|--|--|
| Forward Foreign Currency Exchange Contracts | (134,843) | – | (134,843) |
| Total | (134,843) | – | (134,843) |

| Counterparty | Net Amounts of Liabilities presented in the Statement of Financial Position USD | Gross Amounts Not offset in the Statement of Financial Position | | |
|-------------------------|--|--|--|---------------------------------------|
| | | Financial Instruments USD | Cash Collateral Pledged USD | Net Amount¹ USD |
| Bank of America | (8,447) | 3,246 | – | (5,201) |
| Barclays Bank Plc | (1,688) | – | – | (1,688) |
| BNP Paribas SA | (2,419) | – | – | (2,419) |
| Brown Brothers Harriman | (5,184) | 5,184 | – | – |
| Citibank NA | (10,693) | – | – | (10,693) |
| HSBC Bank | (52,187) | 32,028 | – | (20,159) |
| UBS Securities LLC | (54,225) | 38,419 | – | (15,806) |
| Total | (134,843) | 78,877 | – | (55,966) |

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Alternative Risk Premia Fund

At 31 December 2022, the Fund's derivative assets and liabilities are as follows:

| Derivative Assets | Gross Amounts of Recognised Assets USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Assets presented in the Statement of Financial Position USD |
|--|---|--|--|
| Forward Foreign Currency Exchange Contracts | 99,072 | – | 99,072 |
| | <u>99,072</u> | <u>–</u> | <u>99,072</u> |

| Counterparty | Net Amounts of Assets presented in the Statement of Financial Position USD | Gross Amounts Not offset in the Statement of Financial Position | | |
|-------------------------|---|--|-------------------------------------|--------------------------------|
| | | Financial Instruments USD | Cash Collateral Received* USD | Net Amount ¹ USD |
| Bank of America | 39,165 | (8,435) | – | 30,730 |
| Barclays Bank PLC | 22,761 | – | – | 22,761 |
| Brown Brothers Harriman | 1,513 | (1,513) | – | – |
| Citibank NA | 51 | (26) | (25) | – |
| HSBC Bank | 6,032 | (6,032) | – | – |
| UBS Securities LLC | 29,550 | (29,550) | – | – |
| Total | <u>99,072</u> | <u>(45,556)</u> | <u>(25)</u> | <u>53,491</u> |

*Actual collateral received may be greater than disclosed in the table above.

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Alternative Risk Premia Fund (Continued)

At 31 December 2022, the Fund's derivative assets and liabilities are as follows:

| Derivative Liabilities | Gross Amounts of Recognised Liabilities USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Liabilities presented in the Statement of Financial Position USD |
|---|--|--|--|
| Forward Foreign Currency Exchange Contracts | (59,626) | – | (59,626) |
| Total | (59,626) | – | (59,626) |

| Counterparty | Net Amounts of Liabilities presented in the Statement of Financial Position USD | Gross Amounts Not offset in the Statement of Financial Position | | |
|-------------------------|--|--|---|---------------------------------------|
| | | Financial Instruments USD | Cash Collateral Pledged* USD | Net Amount¹ USD |
| Bank of America | (8,435) | 8,435 | – | – |
| Brown Brothers Harriman | (2,858) | 1,513 | – | (1,345) |
| Citibank NA | (26) | 26 | – | – |
| HSBC Bank | (11,873) | 6,032 | – | (5,841) |
| Morgan Stanley Capital | (3,395) | – | 3,395 | – |
| UBS Securities LLC | (33,039) | 29,550 | – | (3,489) |
| Total | (59,626) | 45,556 | 3,395 | (10,675) |

*Actual collateral pledged may be greater than disclosed in the table above.

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Alternative Risk Premia Fund (Continued)

At 31 December 2021, the Fund's derivative assets and liabilities are as follows:

| Derivative Assets | Gross Amounts of Recognised Assets USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Assets presented in the Statement of Financial Position USD |
|--|---|--|--|
| Forward Foreign Currency Exchange Contracts | 532,526 | – | 532,526 |
| Total Return Rate Swap Contracts | 215,226 | – | 215,226 |
| | <u>747,752</u> | <u>–</u> | <u>747,752</u> |

| Counterparty | Net Amounts of Assets presented in the Statement of Financial Position USD | Gross Amounts Not offset in the Statement of Financial Position | | |
|-------------------------|---|--|-------------------------------------|--------------------------------|
| | | Financial Instruments USD | Cash Collateral Received* USD | Net Amount ¹ USD |
| Bank of America | 1,190 | (1,190) | – | – |
| Brown Brothers Harriman | 251,020 | – | – | 251,020 |
| Citibank NA | 166,426 | (18,728) | (80,000) | 67,698 |
| Goldman Sachs | 150,272 | (18,422) | – | 131,850 |
| HSBC Bank | 112,720 | (86,057) | – | 26,663 |
| Morgan Stanley Capital | 9,302 | (9,302) | – | – |
| UBS Securities LLC | 56,822 | (55,966) | – | 856 |
| Total | <u>747,752</u> | <u>(189,665)</u> | <u>(80,000)</u> | <u>478,087</u> |

*Actual collateral received may be greater than disclosed in the table above.

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Alternative Risk Premia Fund (Continued)

At 31 December 2021, the Fund's derivative assets and liabilities are as follows:

| | Gross Amounts of Recognised Liabilities USD | Gross Amounts Offset in the Statement of Financial Position USD | Net Amounts of Liabilities presented in the Statement of Financial Position USD | |
|--|--|---|---|--------------------------------|
| Derivative Liabilities | | | | |
| Forward Foreign Currency Exchange Contracts | (204,466) | – | (204,466) | |
| Total Return Rate Swap Contracts | (16,734) | – | (16,734) | |
| Total | <u>(221,200)</u> | <u>–</u> | <u>(221,200)</u> | |
| | | <u>Gross Amounts Not offset in the Statement of Financial Position</u> | | |
| Counterparty | Net Amounts of Liabilities presented in the Statement of Financial Position USD | Financial Instruments USD | Cash Collateral Pledged* USD | Net Amount ¹ USD |
| Bank of America | (2,468) | 1,190 | – | (1,278) |
| Citibank NA | (18,728) | 18,728 | – | – |
| Goldman Sachs | (18,422) | 18,422 | – | – |
| HSBC Bank | (86,057) | 86,057 | – | – |
| Morgan Stanley Capital | (39,559) | 9,302 | 30,257 | – |
| UBS Securities LLC | (55,966) | 55,966 | – | – |
| Total | <u>(221,200)</u> | <u>189,665</u> | <u>30,257</u> | <u>(1,278)</u> |

*Actual collateral pledged may be greater than disclosed in the table above.

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Euro High Yield Fund

At 31 December 2022, the Fund's derivative liabilities are as follows:

| Derivative Liabilities | Gross Amounts of Recognised Liabilities EUR | Gross Amounts Offset in the Statement of Financial Position EUR | Net Amounts of Liabilities presented in the Statement of Financial Position EUR |
|---|--|--|--|
| Forward Foreign Currency Exchange Contracts | (4) | – | (4) |
| Total | <u>(4)</u> | <u>–</u> | <u>(4)</u> |

| Counterparty | Net Amounts of Liabilities presented in the Statement of Financial Position EUR | Gross Amounts Not offset in the Statement of Financial Position | | |
|-------------------------|--|--|---|---------------------------------------|
| | | Financial Instruments EUR | Cash Collateral Pledged* EUR | Net Amount¹ EUR |
| Brown Brothers Harriman | (4) | – | – | (4) |
| Total | <u>(4)</u> | <u>–</u> | <u>–</u> | <u>(4)</u> |

*Actual collateral pledged may be greater than disclosed in the table above.

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

13. FINANCIAL RISK MANAGEMENT (Continued)

Offsetting (Continued)

Loomis Sayles Sustainable Euro Credit Fund

At 31 December 2022, the Fund's derivative liabilities are as follows:

| Derivative Liabilities | Gross Amounts of Recognised Liabilities EUR | Gross Amounts Offset in the Statement of Financial Position EUR | Net Amounts of Liabilities presented in the Statement of Financial Position EUR |
|-------------------------------|--|--|--|
| Credit Default Swap Contracts | (3,149) | – | (3,149) |
| Total | (3,149) | – | (3,149) |

| Counterparty | Net Amounts of Liabilities presented in the Statement of Financial Position EUR | Gross Amounts Not offset in the Statement of Financial Position | | Net Amount¹ EUR |
|------------------------------|--|--|---|---------------------------------------|
| | | Financial Instruments EUR | Cash Collateral Pledged* EUR | |
| Citigroup Global Markets Inc | (3,149) | – | – | (3,149) |
| Total | (3,149) | – | – | (3,149) |

At 31 December 2022 Loomis Sayles Euro Credit Fund did not hold any derivatives that are subject to the ISDA Master netting arrangements. At 31 December 2021 Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund and Loomis Sayles Sustainable Euro Credit Fund did not hold any derivatives that are subject to the ISDA Master netting arrangements.

*Actual collateral pledged may be greater than disclosed in the table above.

¹ Net amount represents the net amount due to/ from the counterparty in the event of default.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

14. EFFICIENT PORTFOLIO MANAGEMENT

The Company may, for the purposes of efficient portfolio management and hedging of currency risks, engage in financial derivative instruments to the extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank of Ireland from time to time and to the provisions of the Prospectus. During the financial year ended 31 December 2022, the Company engaged in efficient portfolio management techniques through the use of interest rates future transactions.

The Company entered into forward currency transactions for the purpose of hedging currency risk on investment and cash holdings, to hedge benchmark risk. The Company also entered into forward currency transactions for the purpose of share class hedging.

Contracts outstanding at 31 December 2022 are disclosed in the Schedule of Investments. Realised gains and losses on financial instruments used for efficient portfolio management purposes are included in the table below.

At 31 December 2022

| Fund | Futures Commission Expense | Realised Gain/ (Loss) | Change in Unrealised Gain/ (Loss) |
|--|----------------------------|-----------------------|-----------------------------------|
| Loomis Sayles Multisector Income Fund | USD 10,870 | USD (9,276,198) | USD 585,039 |
| Loomis Sayles Global Opportunistic Bond Fund | USD 1,626 | USD 137,569 | USD 57,924 |
| Loomis Sayles Alternative Risk Premia Fund | USD 33,249 | USD (1,643,104) | USD (240,370) |
| Loomis Sayles Euro High Yield Fund | EUR 397 | EUR 41,560 | EUR (33,337) |
| Loomis Sayles Euro Credit Fund | EUR 1,414 | EUR 1,010,550 | EUR (266,658) |
| Loomis Sayles Sustainable Euro Credit Fund | EUR 4,077 | EUR 2,148,320 | EUR (731,898) |

At 31 December 2021

| Fund | Futures Commission Expense | Realised Gain/ (Loss) | Change in Unrealised Gain/ (Loss) |
|--|----------------------------|-----------------------|-----------------------------------|
| Loomis Sayles Multisector Income Fund | USD 13,935 | USD (4,798,618) | USD (1,079,536) |
| Loomis Sayles Global Opportunistic Bond Fund | USD 13,758 | USD 384,761 | USD (133,363) |
| Loomis Sayles Alternative Risk Premia Fund | USD 26,014 | USD (421,336) | USD 191,326 |
| Loomis Sayles Euro High Yield Fund | EUR 619 | EUR (4,320) | EUR 8,025 |
| Loomis Sayles Euro Credit Fund | EUR 1,972 | EUR 95,171 | EUR (59,575) |
| Loomis Sayles Sustainable Euro Credit Fund | EUR 1,210 | EUR 99,845 | EUR (60,660) |

15. SOFT COMMISSION ARRANGEMENTS

There were no soft commission arrangements entered into by the Management Company or the Investment Manager on any of the Funds for the period from 1 January until 31 December 2022 (31 December 2021: nil).

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

16. NET ASSET VALUE COMPARATIVE

| | As at 31 December 2022 | | As at 31 December 2021 | | As at 31 December 2020 | |
|--|------------------------|-------|------------------------|-------|------------------------|-------|
| | Shares | USD | Shares | USD | Shares | USD |
| LOOMIS SAYLES MULTISECTOR INCOME FUND | | | | | | |
| - Class C/A (USD) Shares | 780,909 | 20.84 | 820,190 | 24.19 | 1,193,944 | 24.25 |
| - Class C/D (USD) Shares | 463,361 | 11.77 | 607,577 | 13.89 | 779,611 | 14.15 |
| - Class CT/A (USD) Shares | 4,267 | 9.62 | 458,775 | 11.22 | 646,878 | 11.29 |
| - Class CT/DG (USD) Shares | 1,018 | 9.53 | — | — | — | — |
| - Class CT/DM (USD) Shares | 10,130 | 9.07 | 449,260 | 10.73 | 769,714 | 10.90 |
| - Class F/A (USD) Shares | 82,155 | 13.78 | 179,248 | 15.85 | 129,698 | 15.74 |
| - Class F/DM (USD) Shares | 53,123 | 7.92 | 51,709 | 9.36 | 51,232 | 9.51 |
| - Class H-I/A (EUR) Shares | 375,733 | 16.38 | 434,957 | 20.48 | 762,332 | 22.01 |
| - Class H-I/D (EUR) Shares | 44,975 | 9.39 | 23,330 | 12.08 | 23,330 | 13.35 |
| - Class H-I/D (GBP) Shares | 152,589 | 12.11 | 154,667 | 16.28 | 154,667 | 16.76 |
| - Class H-N/A (CHF) Shares | 750 | 9.81 | 750 | 11.77 | 750 | 12.13 |
| - Class H-N/A (EUR) Shares | 214,822 | 9.60 | 213,560 | 11.99 | 213,190 | 12.89 |
| - Class H-N/D (EUR) Shares | 2,450 | 7.22 | 3,400 | 9.27 | 3,400 | 10.23 |
| - Class H-N1/A (EUR) Shares | 273,009 | 9.71 | 149,747 | 12.11 | 874,763 | 12.99 |
| - Class H-R/A (EUR) Shares | 2,794,167 | 10.19 | 5,363,933 | 12.83 | 9,334,765 | 13.86 |
| - Class H-R/A (SGD) Shares | 2,554,156 | 7.67 | 3,392,053 | 8.81 | 2,416,234 | 8.95 |
| - Class H-R/D (SGD) Shares | 549,825 | 5.87 | 584,152 | 6.91 | 864,743 | 7.18 |
| - Class H-RE/DM (AUD) Shares | 99,258 | 5.82 | 119,826 | 7.46 | 232,469 | 8.07 |
| - Class H-S/D (EUR) Shares | 76,550 | 7.52 | 76,550 | 9.68 | 249,550 | 10.68 |
| - Class I/A (EUR) Shares | 88,171 | 33.57 | 94,286 | 38.50 | 111,469 | 38.11 |
| - Class I/A (USD) Shares | 6,759,896 | 17.62 | 6,411,557 | 20.21 | 5,173,794 | 20.01 |
| - Class I/D (GBP) Shares | 9,990 | 13.43 | 9,990 | 15.85 | 10,537 | 16.14 |
| - Class I/D (USD) Shares | 3,081,784 | 10.93 | 3,934,924 | 12.91 | 4,209,894 | 13.15 |
| - Class I/DG (USD) Shares | 1,018 | 9.56 | — | — | — | — |
| - Class N/A (USD) Shares | 4,882 | 10.01 | 4,882 | 11.48 | 7,382 | 11.36 |
| - Class N/DM (USD) Shares | 47,510 | 8.41 | 101,081 | 9.95 | — | — |
| - Class N1/A (USD) Shares | 848,598 | 10.11 | 890,495 | 11.58 | 703,300 | 11.46 |
| - Class N1/D (USD) Shares | 497,279 | 8.55 | 413,758 | 10.09 | 407,511 | 10.28 |
| - Class R/A (EUR) Shares | 564,229 | 22.99 | 1,252,653 | 26.51 | 1,289,388 | 26.38 |
| - Class R/A (SGD) Shares | 71,101 | 8.34 | 73,425 | 9.62 | 72,429 | 9.57 |
| - Class R/A (USD) Shares | 5,639,617 | 15.76 | 7,069,042 | 18.17 | 8,245,755 | 18.08 |
| - Class R/D (EUR) Shares | 44,529 | 9.79 | — | — | — | — |
| - Class R/D (GBP) Shares | 110,742 | 17.83 | 112,981 | 21.04 | 103,601 | 21.43 |
| - Class R/D (SGD) Shares | 239,943 | 6.16 | 261,747 | 7.27 | 291,651 | 7.40 |
| - Class R/D (USD) Shares | 3,611,239 | 10.95 | 4,227,000 | 12.92 | 5,290,822 | 13.16 |
| - Class R/DG (USD) Shares | 1,018 | 9.58 | — | — | — | — |
| - Class R/DM (USD) Shares | 2,077,008 | 12.64 | 2,432,677 | 14.94 | 2,919,381 | 15.18 |
| - Class RE/A (EUR) Shares | 269,448 | 20.52 | 340,197 | 23.74 | 447,533 | 23.71 |
| - Class RE/A (USD) Shares | 6,044,123 | 14.53 | 6,482,821 | 16.80 | 7,345,898 | 16.78 |
| - Class RE/D (USD) Shares | 97 | 9.99 | 97 | 11.54 | 145 | 11.51 |
| - Class RE/DM (USD) Shares | 106 | 9.98 | 106 | 11.54 | 154 | 11.50 |
| - Class S/A (USD) Shares | 3,886,871 | 17.64 | 3,198,512 | 20.18 | 5,833,543 | 19.92 |
| - Class S/D (GBP) Shares | 678 | 13.39 | 3,327 | 15.80 | 3,327 | 16.06 |
| - Class S/D (USD) Shares | 38,300 | 13.29 | 1,199,159 | 15.70 | 1,199,159 | 15.98 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

16. NET ASSET VALUE COMPARATIVE (Continued)

| | As at 31 December 2022 | | As at 31 December 2021 | | As at 31 December 2020 | |
|---------------------------------------|------------------------|-------|------------------------|-------|------------------------|-------|
| | Shares | USD | Shares | USD | Shares | USD |
| LOOMIS SAYLES HIGH INCOME FUND | | | | | | |
| - Class CT/DM (USD) Shares | – | – | 168,539 | 9.11 | 235,975 | 9.15 |
| - Class H-I/A (CHF) Shares | – | – | – | – | 3,955 | 14.73 |
| - Class H-I/A (EUR) Shares | 80,106 | 21.65 | 131,106 | 27.49 | 80,887 | 28.57 |
| - Class H-N/D (EUR) Shares | 422 | 7.03 | 414 | 9.11 | 404 | 9.69 |
| - Class H-R/A (EUR) Shares | 1,161 | 9.11 | – | – | – | – |
| - Class I/A (EUR) Shares | 68,640 | 19.48 | 165,384 | 22.68 | 165,384 | 21.74 |
| - Class I/A (USD) Shares | 141 | 23.02 | 141 | 26.80 | 3,506 | 25.68 |
| - Class I/D (USD) Shares | 294,030 | 4.41 | 327,785 | 6.14 | 391,731 | 6.18 |
| - Class N/DM (USD) Shares | 434 | 6.87 | 434 | 8.90 | 434 | 8.72 |
| - Class R/A (EUR) Shares | 64,306 | 18.24 | 82,202 | 21.47 | 125,015 | 20.79 |
| - Class R/A (USD) Shares | 4,280 | 9.83 | 4,280 | 11.56 | 4,280 | 11.20 |
| - Class R/D (SGD) Shares | – | – | 550 | 6.21 | 544 | 6.08 |
| - Class R/D (USD) Shares | 255,873 | 5.91 | 311,256 | 7.97 | 430,946 | 8.02 |
| - Class R/DM (USD) Shares | 211,048 | 6.66 | 129,193 | 8.90 | 204,620 | 8.93 |
| - Class S/A (USD) Shares | 5,500 | 19.39 | 5,500 | 22.54 | 5,500 | 21.57 |

| | As at 31 December 2022 | | As at 31 December 2021 | | As at 31 December 2020 | |
|---|------------------------|-------|------------------------|-------|------------------------|-------|
| | Shares | USD | Shares | USD | Shares | USD |
| LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND | | | | | | |
| - Class C/A (USD) Shares | 12,930 | 12.48 | 11,926 | 15.26 | 11,926 | 16.33 |
| - Class C/D (USD) Shares | – | – | 339 | 9.75 | 323 | 10.97 |
| - Class F/D (USD) Shares | – | – | – | – | 3,475 | 10.67 |
| - Class H-I/A (SGD) Shares | 152,582 | 6.93 | 134,996 | 7.90 | 196,255 | 8.23 |
| - Class H-N/D (EUR) Shares | 388 | 8.14 | 359 | 10.94 | 329 | 13.21 |
| - Class H-R/A (EUR) Shares | 43,286 | 8.84 | 65,155 | 11.05 | – | – |
| - Class H-S/A (EUR) Shares | – | – | 170,573 | 15.85 | 384,515 | 17.48 |
| - Class H-S/A (SEK) Shares | – | – | 2,448 | 12.25 | 7,916,028 | 13.70 |
| - Class H-S/D (GBP) Shares | 2,475,360 | 9.05 | 2,475,502 | 13.43 | 1,977,489 | 14.38 |
| - Class I/A (USD) Shares | 2,228,246 | 12.77 | 1,901,811 | 15.42 | 2,045,718 | 16.28 |
| - Class I/D (USD) Shares | 69,367 | 9.76 | 521,713 | 13.35 | 320,800 | 14.82 |
| - Class N/A (EUR) Shares | 6 | 10.79 | 308 | 13.14 | 352 | 13.88 |
| - Class N1/A (USD) Shares | 14,888 | 8.92 | 12,754 | 10.75 | 102,634 | 11.34 |
| - Class R/A (EUR) Shares | 193,934 | 17.38 | 189,914 | 21.10 | 227,312 | 22.42 |
| - Class R/A (USD) Shares | 28,898 | 9.25 | 28,788 | 11.23 | 62,982 | 11.94 |
| - Class R/D (GBP) Shares | 13,382 | 17.11 | 13,204 | 22.35 | 12,612 | 24.45 |
| - Class R/D (USD) Shares | 163,571 | 9.72 | 171,550 | 13.29 | 95,966 | 14.75 |
| - Class RE/A (USD) Shares | – | – | 300 | 10.66 | 300 | 11.35 |

| | As at 31 December 2022 | | As at 31 December 2021 | | As at 31 December 2020 | |
|---|------------------------|-------|------------------------|-------|------------------------|-------|
| | Shares | USD | Shares | USD | Shares | USD |
| LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND | | | | | | |
| - Class H-I/A (EUR) Shares | 49,122 | 10.30 | – | – | – | – |
| - Class H-Q/A (EUR) Shares | 2,257,517 | 10.87 | 2,500,000 | 12.07 | 2,500,000 | 12.53 |
| - Class I/A (USD) Shares | 287 | 10.29 | 287 | 10.59 | 10 | 10.26 |
| - Class R/A (USD) Shares | 287 | 10.20 | 287 | 10.57 | 10 | 10.26 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

16. NET ASSET VALUE COMPARATIVE (Continued)

| | As at 31 December 2022 | | As at 31 December 2021 | |
|---|------------------------|------|------------------------|-------|
| | Shares | EUR | Shares | EUR |
| LOOMIS SAYLES EURO HIGH YIELD FUND | | | | |
| - Class H-I/A (CHF) Shares | 300 | 9.35 | – | – |
| - Class H-N/A (CHF) Shares | 300 | 9.34 | – | – |
| - Class H-R/A (CHF) Shares | 300 | 9.30 | – | – |
| - Class I/A (EUR) Shares | 10 | 9.28 | 10 | 10.21 |
| - Class N/A (EUR) Shares | 10 | 9.16 | 10 | 10.07 |
| - Class Q/A (EUR) Shares | 1,762,817 | 9.11 | 1,762,817 | 10.09 |
| - Class R/A (EUR) Shares | 205 | 9.26 | 10 | 10.21 |
| - Class RE/A (EUR) Shares | 300 | 8.92 | 300 | 10.01 |
| - Class S/A (EUR) Shares | 10 | 9.28 | 10 | 10.21 |
| - Class S2/A (EUR) Shares | 1,266,362 | 8.98 | 1,452,152 | 9.97 |

| | As at 31 December 2022 | | As at 31 December 2021 | |
|---------------------------------------|------------------------|------|------------------------|------|
| | Shares | EUR | Shares | EUR |
| LOOMIS SAYLES EURO CREDIT FUND | | | | |
| - Class I/A (EUR) Shares | 33,488 | 8.59 | 50,688 | 9.89 |
| - Class N/A (EUR) Shares | 10 | 8.62 | 10 | 9.97 |
| - Class Q/A (EUR) Shares | 4,058,366 | 8.63 | 7,000,000 | 9.91 |
| - Class R/A (EUR) Shares | 3,418 | 8.57 | 10 | 9.91 |
| - Class RE/A (EUR) Shares | 300 | 8.52 | 300 | 9.88 |
| - Class S/A (EUR) Shares | 505,145 | 8.57 | 10 | 9.91 |
| - Class S2/A (EUR) Shares | 7,200,534 | 8.61 | 5,127,128 | 9.90 |

| | As at 31 December 2022 | | As at 31 December 2021 | |
|---|------------------------|------|------------------------|-------|
| | Shares | EUR | Shares | EUR |
| LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND | | | | |
| - Class I/A (EUR) Shares | 300 | 8.68 | 300 | 10.03 |
| - Class N/A (EUR) Shares | 14,900 | 8.67 | 14,900 | 10.02 |
| - Class Q/A (EUR) Shares | 10,754,005 | 8.73 | 6,636,246 | 10.04 |
| - Class R/A (EUR) Shares | 1,425 | 8.64 | 300 | 10.00 |
| - Class RE/A (EUR) Shares | 299 | 8.64 | 299 | 10.00 |
| - Class S/D (EUR) Shares | 23,170,387 | 8.71 | 11,378,962 | 10.04 |
| - Class S2/A (EUR) Shares | 625,458 | 8.70 | 300 | 10.03 |
| - Class S3/A (EUR) Shares | 10,751,259 | 8.95 | – | – |
| - Class S3/D (EUR) Shares | 300 | 9.13 | – | – |

17. MATERIAL EVENTS AFFECTING THE COMPANY DURING THE FINANCIAL YEAR

In response to the Central Bank's "CP86 Letter" to the funds industry in October 2020, the Board of Directors of the Company approved an action plan to appoint an EU regulated UCITS management company to transition the Company away from a self-managed structure. On 21 January 2022, Natixis Investment Managers S.A. was appointed as management company to the Company. Natixis Investment Managers S.A. will no longer be referred as the Investment Manager, Promoter and Distributor but as the Management Company and Promoter instead. Natixis Investment Managers S.A., acting in its capacity as management company, has delegated the role of distributor for the Company to Natixis Investment Managers International.

The Company created seven (7) dividend gross ("DG") share classes in the Loomis Sayles Multisector Income Fund. The DG share classes are an income Distributing Share Class which seeks to provide an enhanced yield to Shareholders. In order to provide such enhanced yield the Directors may, at their discretion, pay fees out of capital.

The 2022 reporting period has seen a high level of volatility of all financial markets due to the Russian/Ukrainian crisis, the mid-year inflation and interest rates rises and the concerns over global recession and monetary tightening. 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.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

17. MATERIAL EVENTS AFFECTING THE COMPANY DURING THE FINANCIAL YEAR (Continued)

The current Prospectus was approved by the Central Bank of Ireland on 21 January 2022 and replaced the Prospectus dated 24 September 2020.

On 8 June 2022, Christopher Yiannakou was appointed as a Director of Company.

There were no other material events affecting the Company during the financial year.

18. FINANCE COSTS

During the financial year ended 31 December 2022 and 31 December 2021, the Company declared and paid the following dividends:

Loomis Sayles Multisector Income Fund

| Share Class | Ex-Date | Distribution per share USD | | |
|----------------------------|-----------------|-------------------------------|----------------------------|-----------------------------|
| Class C/D (USD) Shares | 1 July 2022 | 0.056000000 | | |
| Class CT/DG (USD) Shares | 1 July 2022 | 0.027000000 | | |
| Class CT/DG (USD) Shares | 1 December 2022 | 0.026000000 | | |
| Class CT/DM (USD) Shares | 1 July 2022 | 0.013000000 | | |
| Class CT/DM (USD) Shares | 1 December 2022 | 0.013000000 | | |
| Class F/DM (USD) Shares | 1 July 2022 | 0.020000000 | | |
| Class F/DM (USD) Shares | 1 December 2022 | 0.019000000 | | |
| Class H-I/D (EUR) Shares | 1 July 2022 | 0.076897098 | | |
| Class H-I/D (GBP) Shares | 1 July 2022 | 0.102046746 | | |
| Class H-N/D (EUR) Shares | 1 July 2022 | 0.055074949 | | |
| Class H-R/D (SGD) Shares | 1 July 2022 | 0.037890974 | | |
| Class H-RE/DM (AUD) Shares | 1 July 2022 | 0.011511549 | | |
| Class H-RE/DM (AUD) Shares | 1 December 2022 | 0.012258899 | | |
| Class H-S/D (EUR) Shares | 1 July 2022 | 0.066505599 | | |
| Class I/D (GBP) Shares | 1 July 2022 | 0.105648395 | | |
| Class I/D (USD) Shares | 1 July 2022 | 0.088000000 | | |
| Class I/DG (USD) Shares | 1 July 2022 | 0.027000000 | | |
| Class I/DG (USD) Shares | 1 December 2022 | 0.026000000 | | |
| Class N/DM (USD) Shares | 1 July 2022 | 0.024000000 | | |
| Class N/DM (USD) Shares | 1 December 2022 | 0.023000000 | | |
| Class N1/D (USD) Shares | 1 July 2022 | 0.071000000 | | |
| Class R/D (EUR) Shares | 1 July 2022 | 0.064427299 | | |
| Class R/D (GBP) Shares | 1 July 2022 | 0.117653895 | | |
| Class R/D (SGD) Shares | 1 July 2022 | 0.040750670 | | |
| Class R/D (USD) Shares | 1 July 2022 | 0.073000000 | | |
| Class R/DG (USD) Shares | 1 July 2022 | 0.028000000 | | |
| Class R/DG (USD) Shares | 1 December 2022 | 0.026000000 | | |
| Class R/DM (USD) Shares | 1 July 2022 | 0.031000000 | | |
| Class R/DM (USD) Shares | 1 December 2022 | 0.028000000 | | |
| Class S/D (GBP) Shares | 1 July 2022 | 0.103247296 | | |
| Class S/D (USD) Shares | 1 July 2022 | 0.117000000 | | |
| | | | Income Distribution | Capital Distribution |
| | | | Amount | Amount |
| Date | | | USD | USD |
| 31 December 2022 | | | (4,095,783) | – |
| | | | | Total |
| | | | | Amount |
| | | | | USD |
| | | | | (4,095,783) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

18. FINANCE COSTS (Continued)

Loomis Sayles Multisector Income Fund

| Share Class | Ex-Date | Distribution per share | |
|----------------------------|----------------------------|-----------------------------|---------------|
| | | USD | |
| Class C/D (USD) Shares | 1 July 2021 | 0.04800000 | |
| Class CT/DM (USD) Shares | 1 July 2021 | 0.00600000 | |
| Class CT/DM (USD) Shares | 1 December 2021 | 0.00500000 | |
| Class F/DM (USD) Shares | 1 July 2021 | 0.01500000 | |
| Class F/DM (USD) Shares | 1 December 2021 | 0.01500000 | |
| Class H-I/D (EUR) Shares | 1 July 2021 | 0.083075999 | |
| Class H-I/D (GBP) Shares | 1 July 2021 | 0.106105998 | |
| Class H-N/D (EUR) Shares | 1 July 2021 | 0.060526800 | |
| Class H-R/D (SGD) Shares | 1 July 2021 | 0.035621521 | |
| Class H-RE/DM (AUD) Shares | 1 July 2021 | 0.009722050 | |
| Class H-RE/DM (AUD) Shares | 1 December 2021 | 0.007860050 | |
| Class H-S/D (EUR) Shares | 1 July 2021 | 0.073581599 | |
| Class I/D (GBP) Shares | 1 July 2021 | 0.099215998 | |
| Class I/D (USD) Shares | 1 July 2021 | 0.083000000 | |
| Class N/DM (USD) Shares | 1 December 2021 | 0.019000000 | |
| Class NI/D (USD) Shares | 1 July 2021 | 0.067000000 | |
| Class R/D (GBP) Shares | 1 July 2021 | 0.107483998 | |
| Class R/D (SGD) Shares | 1 July 2021 | 0.037105751 | |
| Class R/D (USD) Shares | 1 July 2021 | 0.067000000 | |
| Class R/DM (USD) Shares | 1 July 2021 | 0.022000000 | |
| Class R/DM (USD) Shares | 1 December 2021 | 0.021000000 | |
| Class S/D (GBP) Shares | 1 July 2021 | 0.108861998 | |
| Class S/D (USD) Shares | 1 July 2021 | 0.112000000 | |
| | Income Distribution | Capital Distribution | Total |
| | Amount | Amount | Amount |
| Date | USD | USD | USD |
| 31 December 2021 | (3,590,033) | (1,500,725) | (5,090,758) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

18. FINANCE COSTS (Continued)

Loomis Sayles High Income Fund

| Share Class | Ex-Date | Distribution per share USD | |
|--------------------------|-----------------|---|--|
| Class H-N/D (EUR) Shares | 1 July 2022 | 0.038448549 | |
| Class I/D (USD) Shares | 1 July 2022 | 0.058000000 | |
| Class N/DM (USD) Shares | 1 July 2022 | 0.013000000 | |
| Class N/DM (USD) Shares | 1 December 2022 | 0.013000000 | |
| Class R/D (SGD) Shares | 1 July 2022 | 0.012153709 | |
| Class R/D (USD) Shares | 1 July 2022 | 0.061000000 | |
| Class R/DM (USD) Shares | 1 July 2022 | 0.025000000 | |
| Class R/DM (USD) Shares | 1 December 2022 | 0.025000000 | |
| | | Income Distribution Amount USD | Capital Distribution Amount USD |
| Date | | | Total Amount USD |
| 31 December 2022 | | (211,334) | (698,627) |

| Share Class | Ex-Date | Distribution per share USD | |
|--------------------------|-----------------|---|--|
| Class CT/DM (USD) Shares | 1 July 2021 | 0.019000000 | |
| Class CT/DM (USD) Shares | 1 December 2021 | 0.016000000 | |
| Class H-N/D (EUR) Shares | 1 July 2021 | 0.052219200 | |
| Class I/D (USD) Shares | 1 July 2021 | 0.072000000 | |
| Class N/DM (USD) Shares | 1 July 2021 | 0.013000000 | |
| Class N/DM (USD) Shares | 1 December 2021 | 0.010000000 | |
| Class R/D (SGD) Shares | 1 July 2021 | 0.016326531 | |
| Class R/D (USD) Shares | 1 July 2021 | 0.072000000 | |
| Class R/DM (USD) Shares | 1 July 2021 | 0.026000000 | |
| Class R/DM (USD) Shares | 1 December 2021 | 0.023000000 | |
| | | Income Distribution Amount USD | Capital Distribution Amount USD |
| Date | | | Total Amount USD |
| 31 December 2021 | | (245,849) | (73,435) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

18. FINANCE COSTS (Continued)

Loomis Sayles Global Opportunistic Bond Fund

| Share Class | Ex-Date | Distribution per share USD | |
|--------------------------|-------------|-------------------------------|-----------------------------|
| Class H-N/D (EUR) Shares | 1 July 2022 | 0.011430650 | |
| Class H-S/D (GBP) Shares | 1 July 2022 | 0.048021998 | |
| Class I/D (USD) Shares | 1 July 2022 | 0.042000000 | |
| Class R/D (GBP) Shares | 1 July 2022 | 0.044420348 | |
| Class R/D (USD) Shares | 1 July 2022 | 0.026000000 | |
| | | Income Distribution | Capital Distribution |
| | | Amount | Amount |
| Date | | USD | USD |
| 31 December 2022 | | (550,988) | (4,624,724) |
| | | | Total |
| | | | Amount |
| | | | USD |
| | | | (5,175,712) |

| Share Class | Ex-Date | Distribution per share USD | |
|--------------------------|-------------|-------------------------------|-----------------------------|
| Class H-N/D (EUR) Shares | 1 July 2021 | 0.008307600 | |
| Class H-S/D (GBP) Shares | 1 July 2021 | 0.052363999 | |
| Class I/D (USD) Shares | 1 July 2021 | 0.040000000 | |
| Class R/D (GBP) Shares | 1 July 2021 | 0.031693999 | |
| Class R/D (USD) Shares | 1 July 2021 | 0.019000000 | |
| | | Income Distribution | Capital Distribution |
| | | Amount | Amount |
| Date | | USD | USD |
| 31 December 2021 | | (566,222) | (887,710) |
| | | | Total |
| | | | Amount |
| | | | USD |
| | | | (1,453,932) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

Notes to the Financial Statements as at 31 December 2022 (Continued)

19. EVENTS AFTER THE FINANCIAL YEAR END

Details of the dividends declared and paid by the Company subsequent to the financial year end are as follows:

Loomis Sayles Multisector Income Fund

| Date | Number of Redeemable Participating Shares | Income Distribution Amount USD | Capital Distribution Amount USD |
|-----------------|--|--------------------------------------|---------------------------------------|
| 3 January 2023 | 11,214,318 | – | 842,379 |
| 1 February 2023 | 2,286,098 | 65,855 | – |

Loomis Sayles High Income Fund

| Date | Number of Redeemable Participating Shares | Income Distribution Amount USD | Capital Distribution Amount USD |
|-----------------|--|--------------------------------------|---------------------------------------|
| 3 January 2023 | 761,806 | – | 40,884 |
| 1 February 2023 | 207,412 | 4,766 | – |

Loomis Sayles Global Opportunistic Bond Fund

| Date | Number of Redeemable Participating Shares | Income Distribution Amount USD | Capital Distribution Amount USD |
|----------------|--|--------------------------------------|---------------------------------------|
| 3 January 2023 | 2,722,068 | – | 150,226 |

There were no other significant events affecting the Company since the financial year end.

20. APPROVAL OF THE FINANCIAL STATEMENTS

The Directors approved the financial statements on 13 April 2023.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES - 94.26% OF NET ASSETS (31 December 2021: 89.76%) | | | | |
| NON-CONVERTIBLE BONDS - 89.21% OF NET ASSETS (31 December 2021: 83.39%) | | | | |
| Aerospace/Defense - 0.30% (31 December 2021: 0.54%) | | | | |
| Embraer Netherlands Finance BV, 5.400%, 2/01/27 (i) | USD | 1,195,000 | 1,144,212 | 0.19 |
| TransDigm Inc, 6.250%, 3/15/26 144A (ii) | USD | 620,000 | 611,438 | 0.11 |
| | | | <u>1,755,650</u> | <u>0.30</u> |
| Agriculture - 0.02% (31 December 2021: 0.00%) | | | | |
| Darling Ingredients Inc, 6.000%, 6/15/30 144A (ii) | USD | 105,000 | 102,637 | 0.02 |
| | | | <u>102,637</u> | <u>0.02</u> |
| Airlines - 1.85% (31 December 2021: 2.80%) | | | | |
| American Airlines, 3.700%, 10/15/25 | USD | 858,410 | 771,330 | 0.13 |
| American Airlines, 3.750%, 10/15/25 | USD | 2,444,401 | 2,171,421 | 0.37 |
| American Airlines, 4.950%, 2/15/25 | USD | 1,077,395 | 1,013,084 | 0.17 |
| Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd, 6.500%, 6/20/27 144A (ii) | USD | 5,202,335 | 5,172,171 | 0.87 |
| United Airlines, 3.650%, 10/07/25 | USD | 731,852 | 655,619 | 0.11 |
| United Airlines, 4.000%, 4/11/26 | USD | 1,283,234 | 1,192,216 | 0.20 |
| | | | <u>10,975,841</u> | <u>1.85</u> |
| Automobile ABS - 0.86% (31 December 2021: 1.16%) | | | | |
| American Credit Acceptance Receivables Trust 2021-3, 1.340%, 11/15/27 144A (ii) | USD | 1,175,000 | 1,090,759 | 0.18 |
| Avis Budget Rental Car Funding AESOP LLC, 2.360%, 3/20/26 144A (ii) | USD | 2,230,000 | 2,075,481 | 0.35 |
| Avis Budget Rental Car Funding AESOP LLC, 2.680%, 8/20/26 144A (ii) | USD | 290,000 | 262,342 | 0.04 |
| Avis Budget Rental Car Funding AESOP LLC, 4.000%, 9/20/24 144A (ii) | USD | 1,305,000 | 1,290,038 | 0.22 |
| Avis Budget Rental Car Funding AESOP LLC, 4.250%, 2/20/27 144A (ii) | USD | 430,000 | 383,895 | 0.07 |
| | | | <u>5,102,515</u> | <u>0.86</u> |
| Automotive - 2.59% (31 December 2021: 2.68%) | | | | |
| Ford Motor Co, 3.250%, 2/12/32 | USD | 330,000 | 247,481 | 0.04 |
| Ford Motor Co, 4.750%, 1/15/43 | USD | 1,365,000 | 979,787 | 0.17 |
| General Motors Co, 5.200%, 4/01/45 | USD | 3,215,000 | 2,613,057 | 0.44 |
| General Motors Co, 6.250%, 10/02/43 | USD | 2,150,000 | 1,987,736 | 0.34 |
| General Motors Financial Co Inc, 3.600%, 6/21/30 | USD | 1,210,000 | 1,018,291 | 0.17 |
| General Motors Financial Co Inc, 5.700% (iii) (iv) | USD | 145,000 | 122,724 | 0.02 |
| General Motors Financial Co Inc, 5.750% (iii) (iv) | USD | 90,000 | 75,771 | 0.01 |
| Toyota Motor Credit Corp, 0.500%, 6/18/24 | USD | 8,845,000 | 8,297,806 | 1.40 |
| | | | <u>15,342,653</u> | <u>2.59</u> |
| Banking - 9.00% (31 December 2021: 8.00%) | | | | |
| Bank of America Corp, 2.482%, 9/21/36 (iii) | USD | 1,090,000 | 800,889 | 0.14 |
| Bank of America Corp, 4.183%, 11/25/27 | USD | 500,000 | 474,250 | 0.08 |
| Bank of America Corp, 4.250%, 10/22/26 | USD | 210,000 | 202,849 | 0.04 |
| Bank of America Corp, 4.376%, 4/27/28 (iii) | USD | 1,560,000 | 1,491,864 | 0.25 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Banking - 9.00% (31 December 2021: 8.00%) (Continued) | | | | |
| Barclays PLC, 2.279%, 11/24/27 (i) (iii) | USD | 3,150,000 | 2,722,786 | 0.46 |
| Barclays PLC, 3.564%, 9/23/35 (i) (iii) | USD | 6,145,000 | 4,676,005 | 0.79 |
| Barclays PLC, 4.375% (i) (iii) (iv) | USD | 1,915,000 | 1,460,187 | 0.25 |
| BNP Paribas SA, 2.591%, 1/20/28 144A (i) (ii) (iii) | USD | 1,965,000 | 1,728,222 | 0.29 |
| Credit Agricole SA, 3.250%, 1/14/30 144A (i) (ii) | USD | 805,000 | 657,933 | 0.11 |
| Credit Agricole SA, 4.000%, 1/10/33 EMTN (i) (iii) | USD | 940,000 | 819,029 | 0.14 |
| Credit Suisse Group AG, 2.193%, 6/05/26 144A (i) (ii) (iii) | USD | 1,000,000 | 854,092 | 0.14 |
| Credit Suisse Group AG, 6.373%, 7/15/26 144A (i) (ii) (iii) | USD | 1,135,000 | 1,065,594 | 0.18 |
| Credit Suisse Group AG, 6.442%, 8/11/28 144A (i) (ii) (iii) | USD | 1,360,000 | 1,238,765 | 0.21 |
| Credit Suisse Group AG, 6.537%, 8/12/33 144A (i) (ii) (iii) | USD | 500,000 | 438,697 | 0.07 |
| Credit Suisse Group AG, 9.016%, 11/15/33 144A (i) (ii) (iii) | USD | 850,000 | 870,287 | 0.15 |
| Deutsche Bank AG, 3.729%, 1/14/32 (i) (iii) | USD | 1,402,000 | 1,027,966 | 0.17 |
| Deutsche Bank AG, 3.742%, 1/07/33 (i) (iii) | USD | 595,000 | 422,554 | 0.07 |
| Deutsche Bank AG, 4.875%, 12/01/32 (i) (iii) | USD | 1,235,000 | 1,032,236 | 0.17 |
| Goldman Sachs Group Inc, 1.542%, 9/10/27 (iii) | USD | 55,000 | 47,445 | 0.01 |
| Goldman Sachs Group Inc, 4.482%, 8/23/28 (iii) | USD | 6,095,000 | 5,841,536 | 0.99 |
| JPMorgan Chase & Co, 1.953%, 2/04/32 (iii) | USD | 7,775,000 | 5,947,285 | 1.00 |
| Mitsubishi UFJ Financial Group Inc, 3.850%, 3/01/26 (i) | USD | 2,233,000 | 2,136,355 | 0.36 |
| Morgan Stanley, 2.188%, 4/28/26 (iii) | USD | 923,000 | 857,712 | 0.15 |
| Morgan Stanley, 4.350%, 9/08/26 | USD | 1,490,000 | 1,445,661 | 0.24 |
| NatWest Group PLC, 1.642%, 6/14/27 (i) (iii) | USD | 2,220,000 | 1,921,324 | 0.32 |
| NatWest Group PLC, 5.516%, 9/30/28 (i) (iii) | USD | 285,000 | 281,489 | 0.05 |
| Standard Chartered PLC, 3.265%, 2/18/36 144A (i) (ii) (iii) | USD | 6,415,000 | 4,743,389 | 0.80 |
| Sumitomo Mitsui Financial Group Inc, 1.474%, 7/08/25 (i) | USD | 1,027,000 | 935,769 | 0.16 |
| Svenska Handelsbanken AB, 0.550%, 6/11/24 144A (i) (ii) | USD | 4,515,000 | 4,233,500 | 0.71 |
| Synchrony Bank, 5.400%, 8/22/25 | USD | 470,000 | 463,657 | 0.08 |
| Synchrony Bank, 5.625%, 8/23/27 | USD | 955,000 | 932,510 | 0.16 |
| UniCredit SpA, 5.459%, 6/30/35 144A (i) (ii) (iii) | USD | 1,925,000 | 1,563,963 | 0.26 |
| | | | <u>53,335,800</u> | <u>9.00</u> |
| Building Materials - 1.56% (31 December 2021: 1.52%) | | | | |
| Cemex SAB de CV, 3.875%, 7/11/31 144A (i) (ii) | USD | 8,335,000 | 7,035,031 | 1.19 |
| Cemex SAB de CV, 5.125% 144A (i) (ii) (iii) (iv) | USD | 1,020,000 | 942,490 | 0.16 |
| JELD-WEN Inc, 4.875%, 12/15/27 144A (ii) | USD | 890,000 | 669,876 | 0.11 |
| Masco Corp, 6.500%, 8/15/32 | USD | 112,000 | 114,651 | 0.02 |
| Masco Corp, 7.750%, 8/01/29 | USD | 464,000 | 507,162 | 0.08 |
| | | | <u>9,269,210</u> | <u>1.56</u> |
| Chemicals - 0.59% (31 December 2021: 0.90%) | | | | |
| Alpek SAB de CV, 3.250%, 2/25/31 144A (i) (ii) | USD | 575,000 | 479,119 | 0.08 |
| Braskem Netherlands Finance BV, 4.500%, 1/31/30 144A (i) (ii) | USD | 220,000 | 187,101 | 0.03 |
| Braskem Netherlands Finance BV, 5.875%, 1/31/50 144A (i) (ii) | USD | 1,260,000 | 976,080 | 0.17 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Chemicals - 0.59% (31 December 2021: 0.90%) (Continued) | | | | |
| Celanese US Holdings LLC, 6.330%, 7/15/29 | USD | 450,000 | 437,239 | 0.08 |
| Celanese US Holdings LLC, 6.379%, 7/15/32 | USD | 330,000 | 313,813 | 0.05 |
| INEOS Quattro Finance 2 PLC, 3.375%, 1/15/26 144A (i) (ii) | USD | 205,000 | 188,344 | 0.03 |
| Orbia Advance Corp SAB de CV, 2.875%, 5/11/31 144A (i) (ii) | USD | 1,157,000 | 908,340 | 0.15 |
| | | | <u>3,490,036</u> | <u>0.59</u> |
| Commercial MBS - 0.51% (31 December 2021: 0.51%) | | | | |
| GS Mortgage Securities Corp Trust, 3.550%, 3/05/33 144A (ii) (iii) | USD | 405,000 | 367,375 | 0.06 |
| GS Mortgage Securities Trust, 4.885%, 1/10/47 (iii) | USD | 355,000 | 324,998 | 0.06 |
| JP Morgan Chase Commercial Mortgage Securities Trust, 4.064%, 12/15/47 144A (ii) (iii) | USD | 845,000 | 798,411 | 0.13 |
| MSBAM Commercial Mortgage Securities Trust, 3.277%, 10/15/30 144A (ii) | USD | 156,103 | 125,663 | 0.02 |
| RBS Commercial Funding Inc 2013-GSP Trust, 3.834%, 1/15/32 144A (ii) (iii) | USD | 855,000 | 822,914 | 0.14 |
| WFRBS Commercial Mortgage Trust, 4.378%, 5/15/47 | USD | 665,000 | 572,240 | 0.10 |
| | | | <u>3,011,601</u> | <u>0.51</u> |
| Commercial Services - 0.69% (31 December 2021: 1.29%) | | | | |
| Ashtead Capital Inc, 5.500%, 8/11/32 144A (ii) | USD | 240,000 | 229,553 | 0.04 |
| Block Inc, 3.500%, 6/01/31 | USD | 960,000 | 766,008 | 0.13 |
| Equifax Inc, 7.000%, 7/01/37 | USD | 370,000 | 385,431 | 0.06 |
| Gartner Inc, 3.625%, 6/15/29 144A (ii) | USD | 95,000 | 83,479 | 0.01 |
| Global Payments Inc, 2.900%, 11/15/31 | USD | 240,000 | 189,256 | 0.03 |
| Global Payments Inc, 5.300%, 8/15/29 | USD | 360,000 | 348,037 | 0.06 |
| Global Payments Inc, 5.400%, 8/15/32 | USD | 785,000 | 747,595 | 0.13 |
| TriNet Group Inc, 3.500%, 3/01/29 144A (ii) | USD | 1,625,000 | 1,336,075 | 0.23 |
| | | | <u>4,085,434</u> | <u>0.69</u> |
| Computers - 1.04% (31 December 2021: 0.71%) | | | | |
| Dell International LLC/EMC Corp, 6.020%, 6/15/26 | USD | 2,145,000 | 2,188,234 | 0.37 |
| Dell International LLC/EMC Corp, 8.100%, 7/15/36 | USD | 1,460,000 | 1,636,103 | 0.28 |
| Dell International LLC/EMC Corp, 8.350%, 7/15/46 | USD | 485,000 | 552,542 | 0.09 |
| Seagate HDD Cayman, 4.091%, 6/01/29 (i) | USD | 85,000 | 70,354 | 0.01 |
| Seagate HDD Cayman, 9.625%, 12/01/32 (i) | USD | 61,200 | 67,124 | 0.01 |
| Western Digital Corp, 2.850%, 2/01/29 | USD | 745,000 | 576,384 | 0.10 |
| Western Digital Corp, 4.750%, 2/15/26 | USD | 1,160,000 | 1,092,395 | 0.18 |
| | | | <u>6,183,136</u> | <u>1.04</u> |
| Cosmetics/Personal Care - 0.14% (31 December 2021: 0.12%) | | | | |
| Natura Cosmeticos SA, 4.125%, 5/03/28 144A (i) (ii) | USD | 995,000 | 811,930 | 0.14 |
| | | | <u>811,930</u> | <u>0.14</u> |
| Electric - 0.32% (31 December 2021: 0.56%) | | | | |
| Edison International, 4.950%, 4/15/25 | USD | 345,000 | 339,274 | 0.05 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Electric - 0.32% (31 December 2021: 0.56%) (Continued) | | | | |
| Enel Finance International NV, 6.000%, 10/07/39 (i) | USD | 1,300,000 | 1,182,835 | 0.20 |
| Pacific Gas & Electric Co, 5.450%, 6/15/27 | USD | 405,000 | 399,374 | 0.07 |
| | | | <u>1,921,483</u> | <u>0.32</u> |
| Electronics - 0.82% (31 December 2021: 0.49%) | | | | |
| Avnet Inc, 5.500%, 6/01/32 | USD | 1,600,000 | 1,477,440 | 0.25 |
| Flex Ltd, 6.000%, 1/15/28 (i) | USD | 1,025,000 | 1,022,774 | 0.17 |
| Sensata Technologies BV, 4.000%, 4/15/29 144A (i) (ii) | USD | 855,000 | 737,438 | 0.13 |
| TD SYNEX Corp, 1.750%, 8/09/26 | USD | 1,910,000 | 1,623,439 | 0.27 |
| | | | <u>4,861,091</u> | <u>0.82</u> |
| Engineering&Construction - 0.28% (31 December 2021: 0.25%) | | | | |
| GMR Hyderabad International Airport Ltd, 4.250%, 10/27/27 144A (i) (ii) | USD | 205,000 | 176,355 | 0.03 |
| IHS Holding Ltd, 5.625%, 11/29/26 144A (i) (ii) | USD | 1,155,000 | 953,452 | 0.16 |
| TopBuild Corp, 4.125%, 2/15/32 144A (ii) | USD | 655,000 | 532,260 | 0.09 |
| | | | <u>1,662,067</u> | <u>0.28</u> |
| Entertainment - 0.60% (31 December 2021: 0.60%) | | | | |
| Genm Capital Labuan Ltd, 3.882%, 4/19/31 144A (i) (ii) | USD | 2,160,000 | 1,608,222 | 0.27 |
| Scientific Games International Inc, 7.250%, 11/15/29 144A (ii) | USD | 45,000 | 43,200 | 0.01 |
| Warnermedia Holdings Inc, 4.054%, 3/15/29 144A (ii) | USD | 480,000 | 416,020 | 0.07 |
| Warnermedia Holdings Inc, 4.279%, 3/15/32 144A (ii) | USD | 1,790,000 | 1,475,884 | 0.25 |
| | | | <u>3,543,326</u> | <u>0.60</u> |
| Financial - 4.27% (31 December 2021: 4.41%) | | | | |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.000%, 10/29/28 (i) | USD | 1,045,000 | 875,475 | 0.15 |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.300%, 1/30/32 (i) | USD | 1,305,000 | 1,020,198 | 0.17 |
| AerCap Ireland Capital DAC/AerCap Global Aviation Trust, 3.650%, 7/21/27 (i) | USD | 150,000 | 135,599 | 0.02 |
| AGFC Capital Trust I, 5.829%, 1/15/67 (iii) | USD | 400,000 | 215,258 | 0.04 |
| Air Lease Corp, 4.625%, 10/01/28 | USD | 847,000 | 792,234 | 0.13 |
| Air Lease Corp, 4.650% (iii) (iv) | USD | 1,890,000 | 1,579,511 | 0.27 |
| Ally Financial Inc, 2.200%, 11/02/28 | USD | 675,000 | 526,277 | 0.09 |
| Ally Financial Inc, 4.700% (iii) (iv) | USD | 2,200,000 | 1,471,250 | 0.25 |
| Ally Financial Inc, 4.700% (iii) (iv) | USD | 1,865,000 | 1,167,956 | 0.20 |
| American Express Co, 5.850%, 11/05/27 | USD | 1,080,000 | 1,124,313 | 0.19 |
| Antares Holdings LP, 3.750%, 7/15/27 144A (ii) | USD | 2,070,000 | 1,673,382 | 0.28 |
| Aviation Capital Group LLC, 1.950%, 1/30/26 144A (ii) | USD | 345,000 | 300,350 | 0.05 |
| Jefferies Group Inc, 6.250%, 1/15/36 | USD | 1,970,000 | 1,986,767 | 0.34 |
| Navient Corp, 5.000%, 3/15/27 | USD | 725,000 | 634,674 | 0.11 |
| Navient Corp, 5.625%, 8/01/33 | USD | 790,000 | 562,784 | 0.09 |
| Navient Corp, 6.750%, 6/15/26 | USD | 320,000 | 303,292 | 0.05 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Financial - 4.27% (31 December 2021: 4.41%) (Continued) | | | | |
| OneMain Finance Corp, 6.875%, 3/15/25 | USD | 940,000 | 903,035 | 0.15 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc, 2.875%, 10/15/26 144A (ii) | USD | 4,460,000 | 3,822,944 | 0.64 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc, 3.625%, 3/01/29 144A (ii) | USD | 1,585,000 | 1,256,014 | 0.21 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc, 3.875%, 3/01/31 144A (ii) | USD | 4,030,000 | 3,076,000 | 0.52 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc, 4.000%, 10/15/33 144A (ii) | USD | 2,535,000 | 1,893,290 | 0.32 |
| | | | <u>25,320,603</u> | <u>4.27</u> |
| Healthcare - 1.16% (31 December 2021: 2.01%) | | | | |
| Alcon Finance Corp, 5.375%, 12/06/32 144A (ii) | USD | 575,000 | 577,920 | 0.10 |
| Centene Corp, 2.500%, 3/01/31 | USD | 2,315,000 | 1,811,425 | 0.31 |
| Centene Corp, 2.625%, 8/01/31 | USD | 1,055,000 | 829,019 | 0.14 |
| Centene Corp, 3.000%, 10/15/30 | USD | 730,000 | 598,417 | 0.10 |
| HCA Inc, 2.375%, 7/15/31 | USD | 2,150,000 | 1,673,621 | 0.28 |
| HCA Inc, 5.375%, 9/01/26 | USD | 1,390,000 | 1,376,608 | 0.23 |
| | | | <u>6,867,010</u> | <u>1.16</u> |
| Home Builders - 1.61% (31 December 2021: 1.61%) | | | | |
| Beazer Homes USA Inc, 7.250%, 10/15/29 | USD | 1,555,000 | 1,383,147 | 0.23 |
| MDC Holdings Inc, 6.000%, 1/15/43 | USD | 3,335,000 | 2,709,455 | 0.46 |
| PulteGroup Inc, 6.000%, 2/15/35 | USD | 1,545,000 | 1,477,269 | 0.25 |
| PulteGroup Inc, 6.375%, 5/15/33 | USD | 3,970,000 | 3,960,287 | 0.67 |
| | | | <u>9,530,158</u> | <u>1.61</u> |
| Insurance - 1.78% (31 December 2021: 1.68%) | | | | |
| Athene Global Funding, 1.608%, 6/29/26 144A (ii) | USD | 1,625,000 | 1,401,677 | 0.24 |
| Brighthouse Financial Inc, 4.700%, 6/22/47 | USD | 577,000 | 422,079 | 0.07 |
| Brighthouse Financial Inc, 5.625%, 5/15/30 | USD | 2,880,000 | 2,739,099 | 0.46 |
| MBIA Insurance Corp, 16.014%, 1/15/33 | USD | 150,000 | 15,000 | 0.00 |
| Penn Mutual Life Insurance Co, 7.625%, 6/15/40 * | USD | 4,225,000 | 4,554,216 | 0.77 |
| Stewart Information Services Corp, 3.600%, 11/15/31 | USD | 1,845,000 | 1,413,874 | 0.24 |
| | | | <u>10,545,945</u> | <u>1.78</u> |
| Internet - 3.06% (31 December 2021: 2.23%) | | | | |
| Expedia Group Inc, 2.950%, 3/15/31 | USD | 290,000 | 233,198 | 0.04 |
| Expedia Group Inc, 3.250%, 2/15/30 | USD | 240,000 | 203,591 | 0.03 |
| Meta Platforms Inc, 3.500%, 8/15/27 144A (ii) | USD | 1,200,000 | 1,118,400 | 0.19 |
| Netflix Inc, 4.875%, 4/15/28 | USD | 200,000 | 193,117 | 0.03 |
| Netflix Inc, 4.875%, 6/15/30 144A (ii) | USD | 2,395,000 | 2,233,575 | 0.38 |
| Netflix Inc, 5.375%, 11/15/29 144A (ii) | USD | 295,000 | 286,150 | 0.05 |
| Netflix Inc, 5.875%, 11/15/28 | USD | 1,460,000 | 1,479,754 | 0.25 |
| Netflix Inc, 6.375%, 5/15/29 | USD | 1,965,000 | 2,022,550 | 0.34 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Internet - 3.06% (31 December 2021: 2.23%) (Continued) | | | | |
| Uber Technologies Inc, 4.500%, 8/15/29 144A (ii) | USD | 5,945,000 | 5,179,611 | 0.87 |
| Uber Technologies Inc, 7.500%, 9/15/27 144A (ii) | USD | 5,025,000 | 5,028,517 | 0.85 |
| Uber Technologies Inc, 8.000%, 11/01/26 144A (ii) | USD | 175,000 | 175,602 | 0.03 |
| | | | <u>18,154,065</u> | <u>3.06</u> |
| Investment Companies - 2.98% (31 December 2021: 3.17%) | | | | |
| Ares Capital Corp, 3.200%, 11/15/31 | USD | 3,765,000 | 2,762,945 | 0.47 |
| Barings BDC Inc, 3.300%, 11/23/26 | USD | 1,060,000 | 898,433 | 0.15 |
| FS KKR Capital Corp, 3.400%, 1/15/26 | USD | 871,000 | 772,362 | 0.13 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp, 4.375%, 2/01/29 | USD | 3,660,000 | 3,095,079 | 0.52 |
| Owl Rock Capital Corp, 4.250%, 1/15/26 | USD | 7,040,000 | 6,462,850 | 1.09 |
| Owl Rock Technology Finance Corp, 4.750%, 12/15/25 144A (ii) | USD | 4,075,000 | 3,689,831 | 0.62 |
| | | | <u>17,681,500</u> | <u>2.98</u> |
| Iron/Steel - 0.10% (31 December 2021: 0.10%) | | | | |
| ArcelorMittal SA, 6.750%, 3/01/41 (i) | USD | 590,000 | 568,937 | 0.10 |
| | | | <u>568,937</u> | <u>0.10</u> |
| Leisure Time - 0.82% (31 December 2021: 0.72%) | | | | |
| Carnival Corp, 5.750%, 3/01/27 144A (i) (ii) | USD | 1,480,000 | 1,056,779 | 0.18 |
| Carnival Corp, 6.000%, 5/01/29 144A (i) (ii) | USD | 350,000 | 233,234 | 0.04 |
| NCL Corp Ltd, 5.875%, 3/15/26 144A (i) (ii) | USD | 1,115,000 | 875,799 | 0.15 |
| NCL Corp Ltd, 5.875%, 2/15/27 144A (i) (ii) | USD | 835,000 | 722,746 | 0.12 |
| NCL Finance Ltd, 6.125%, 3/15/28 144A (i) (ii) | USD | 410,000 | 302,671 | 0.05 |
| Royal Caribbean Cruises Ltd, 4.250%, 7/01/26 144A (i) (ii) | USD | 65,000 | 52,543 | 0.01 |
| Royal Caribbean Cruises Ltd, 5.500%, 4/01/28 144A (i) (ii) | USD | 2,010,000 | 1,604,070 | 0.27 |
| | | | <u>4,847,842</u> | <u>0.82</u> |
| Lodging - 0.77% (31 December 2021: 0.89%) | | | | |
| Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc, 4.875%, 7/01/31 144A (ii) | USD | 270,000 | 220,361 | 0.04 |
| Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc, 5.000%, 6/01/29 144A (ii) | USD | 900,000 | 774,000 | 0.13 |
| Marriott International Inc, 2.850%, 4/15/31 | USD | 1,255,000 | 1,016,277 | 0.17 |
| Marriott Ownership Resorts Inc, 4.500%, 6/15/29 144A (ii) | USD | 695,000 | 576,590 | 0.10 |
| Travel + Leisure Co, 4.500%, 12/01/29 144A (ii) | USD | 1,140,000 | 928,907 | 0.15 |
| Travel + Leisure Co, 4.625%, 3/01/30 144A (ii) | USD | 1,290,000 | 1,069,759 | 0.18 |
| | | | <u>4,585,894</u> | <u>0.77</u> |
| Machinery-Diversified - 0.51% (31 December 2021: 0.41%) | | | | |
| John Deere Capital Corp, 0.450%, 6/07/24 | USD | 2,185,000 | 2,053,523 | 0.35 |
| Toro Co, 6.625%, 5/01/37 | USD | 930,000 | 950,335 | 0.16 |
| | | | <u>3,003,858</u> | <u>0.51</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Media - 4.33% (31 December 2021: 4.53%) | | | | |
| CCO Holdings LLC/CCO Holdings Capital Corp, 4.250%, 1/15/34 144A (ii) | USD | 4,150,000 | 3,062,887 | 0.52 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 2.300%, 2/01/32 | USD | 3,270,000 | 2,408,513 | 0.41 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 2.800%, 4/01/31 | USD | 3,950,000 | 3,075,106 | 0.52 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 3.700%, 4/01/51 | USD | 765,000 | 465,172 | 0.08 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 3.850%, 4/01/61 | USD | 450,000 | 260,262 | 0.04 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 3.950%, 6/30/62 | USD | 2,805,000 | 1,654,670 | 0.28 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 4.400%, 4/01/33 | USD | 775,000 | 663,136 | 0.11 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 4.400%, 12/01/61 | USD | 4,335,000 | 2,772,984 | 0.47 |
| CSC Holdings LLC, 4.625%, 12/01/30 144A (ii) | USD | 4,935,000 | 2,727,249 | 0.46 |
| CSC Holdings LLC, 5.000%, 11/15/31 144A (ii) | USD | 400,000 | 223,480 | 0.04 |
| CSC Holdings LLC, 5.375%, 2/01/28 144A (ii) | USD | 2,370,000 | 1,910,812 | 0.32 |
| CSC Holdings LLC, 5.750%, 1/15/30 144A (ii) | USD | 400,000 | 225,596 | 0.04 |
| DISH DBS Corp, 5.125%, 6/01/29 | USD | 1,350,000 | 870,898 | 0.15 |
| DISH DBS Corp, 5.250%, 12/01/26 144A (ii) | USD | 3,630,000 | 3,057,676 | 0.51 |
| DISH DBS Corp, 7.750%, 7/01/26 | USD | 1,515,000 | 1,221,681 | 0.21 |
| iHeartCommunications Inc, 8.375%, 5/01/27 | USD | 720,000 | 612,308 | 0.10 |
| Time Warner Cable LLC, 4.500%, 9/15/42 | USD | 535,000 | 391,676 | 0.06 |
| Time Warner Cable LLC, 5.875%, 11/15/40 | USD | 85,000 | 74,054 | 0.01 |
| | | | <u>25,678,160</u> | <u>4.33</u> |
| Mining - 1.68% (31 December 2021: 1.82%) | | | | |
| Anglo American Capital PLC, 2.875%, 3/17/31 144A (i) (ii) | USD | 5,650,000 | 4,613,280 | 0.78 |
| First Quantum Minerals Ltd, 6.875%, 10/15/27 144A (ii) | USD | 4,310,000 | 4,043,742 | 0.68 |
| FMG Resources August 2006 Pty Ltd, 4.375%, 4/01/31 144A (i) (ii) | USD | 1,575,000 | 1,309,902 | 0.22 |
| | | | <u>9,966,924</u> | <u>1.68</u> |
| Municipal - 0.17% (31 December 2021: 0.14%) | | | | |
| Tobacco Settlement Financing Corp/VA, 6.706%, 6/01/46 * | USD | 1,100,000 | 990,925 | 0.17 |
| | | | <u>990,925</u> | <u>0.17</u> |
| Office/Business Equip - 0.49% (31 December 2021: 0.38%) | | | | |
| CDW LLC/CDW Finance Corp, 2.670%, 12/01/26 | USD | 205,000 | 182,003 | 0.03 |
| CDW LLC/CDW Finance Corp, 3.250%, 2/15/29 | USD | 240,000 | 204,406 | 0.04 |
| CDW LLC/CDW Finance Corp, 3.569%, 12/01/31 | USD | 2,960,000 | 2,439,147 | 0.41 |
| CDW LLC/CDW Finance Corp, 4.250%, 4/01/28 | USD | 55,000 | 50,618 | 0.01 |
| | | | <u>2,876,174</u> | <u>0.49</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value USD | % of Net Assets |
|--|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| Oil & Gas - 5.97% (31 December 2021: 4.95%) | | | |
| Aker BP ASA, 2.000%, 7/15/26 144A (i) (ii) | USD 1,410,000 | 1,245,468 | 0.21 |
| Aker BP ASA, 3.100%, 7/15/31 144A (i) (ii) | USD 1,020,000 | 836,526 | 0.14 |
| Aker BP ASA, 3.750%, 1/15/30 144A (i) (ii) | USD 2,090,000 | 1,838,558 | 0.31 |
| Aker BP ASA, 4.000%, 1/15/31 144A (i) (ii) | USD 6,210,000 | 5,442,425 | 0.92 |
| Bellatrix Exploration Ltd, 8.500%, 9/11/23 | USD 101,000 | 0 | 0.00 |
| Bellatrix Exploration Ltd, 12.500%, 12/15/23 | USD 110,000 | 0 | 0.00 |
| Continental Resources Inc, 2.875%, 4/01/32 144A (ii) | USD 1,405,000 | 1,040,667 | 0.18 |
| Continental Resources Inc, 5.750%, 1/15/31 144A (ii) | USD 6,015,000 | 5,599,125 | 0.95 |
| Devon Energy Corp, 4.500%, 1/15/30 | USD 416,000 | 387,293 | 0.07 |
| Ecopetrol SA, 4.625%, 11/02/31 (i) | USD 670,000 | 511,773 | 0.09 |
| Energiean Israel Finance Ltd, 5.375%, 3/30/28 144A (i) (ii) | USD 1,045,000 | 935,275 | 0.16 |
| Energiean Israel Finance Ltd, 5.875%, 3/30/31 144A (i) (ii) | USD 1,375,000 | 1,197,969 | 0.20 |
| EQT Corp, 3.125%, 5/15/26 144A (ii) | USD 275,000 | 252,735 | 0.04 |
| EQT Corp, 3.625%, 5/15/31 144A (ii) | USD 1,275,000 | 1,080,481 | 0.18 |
| EQT Corp, 3.900%, 10/01/27 | USD 1,175,000 | 1,084,719 | 0.18 |
| EQT Corp, 5.000%, 1/15/29 | USD 245,000 | 229,996 | 0.04 |
| EQT Corp, 5.678%, 10/01/25 | USD 340,000 | 338,347 | 0.06 |
| EQT Corp, 5.700%, 4/01/28 | USD 235,000 | 233,737 | 0.04 |
| EQT Corp, 6.125%, 2/01/25 | USD 250,000 | 250,588 | 0.04 |
| Mesquite Energy Inc, 6.125%, 1/15/23 (vi) | USD 3,105,000 | 42,694 | 0.01 |
| Mesquite Energy Inc, 7.750%, 6/15/21 (vi) * | USD 1,365,000 | 18,769 | 0.00 |
| Occidental Petroleum Corp, 6.125%, 1/01/31 | USD 10,000 | 10,092 | 0.00 |
| Occidental Petroleum Corp, 6.625%, 9/01/30 | USD 2,020,000 | 2,087,428 | 0.35 |
| Occidental Petroleum Corp, 7.875%, 9/15/31 | USD 20,000 | 22,080 | 0.00 |
| Occidental Petroleum Corp, 8.875%, 7/15/30 | USD 3,415,000 | 3,855,550 | 0.65 |
| Ovintiv Inc, 6.500%, 8/15/34 | USD 1,645,000 | 1,655,277 | 0.28 |
| Ovintiv Inc, 6.500%, 2/01/38 | USD 90,000 | 89,167 | 0.02 |
| Ovintiv Inc, 6.625%, 8/15/37 | USD 440,000 | 442,528 | 0.08 |
| Ovintiv Inc, 7.200%, 11/01/31 | USD 60,000 | 62,976 | 0.01 |
| Ovintiv Inc, 7.375%, 11/01/31 | USD 190,000 | 202,233 | 0.03 |
| Ovintiv Inc, 8.125%, 9/15/30 | USD 240,000 | 263,366 | 0.04 |
| Pertamina Persero PT, 6.450%, 5/30/44 144A (i) (ii) | USD 2,150,000 | 2,142,554 | 0.36 |
| Southwestern Energy Co, 4.750%, 2/01/32 | USD 215,000 | 183,737 | 0.03 |
| Variable Energi ASA, 7.500%, 1/15/28 144A (i) (ii) | USD 515,000 | 524,580 | 0.09 |
| Variable Energi ASA, 8.000%, 11/15/32 144A (i) (ii) | USD 1,225,000 | 1,265,079 | 0.21 |
| | | <u>35,373,792</u> | <u>5.97</u> |
| Other ABS - 0.40% (31 December 2021: 0.42%) | | | |
| Domino's Pizza Master Issuer LLC, 4.118%, 7/25/47 144A (ii) | USD 76,200 | 69,832 | 0.01 |
| MAPS Trust, 2.521%, 6/15/46 144A (ii) | USD 215,843 | 174,903 | 0.03 |
| Merlin Aviation Holdings DAC, 4.500%, 12/15/32 144A (ii) (v) | USD 206,850 | 158,247 | 0.03 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Other ABS - 0.40% (31 December 2021: 0.42%) (Continued) | | | | |
| OneMain Financial Issuance Trust, 3.570%, 3/14/33 144A (ii) | USD | 475,000 | 465,662 | 0.08 |
| S-Jets Ltd, 3.967%, 8/15/42 144A (i) (ii) | USD | 1,495,628 | 1,159,126 | 0.19 |
| Wendy's Funding LLC, 3.884%, 3/15/48 144A (ii) | USD | 375,250 | 338,006 | 0.06 |
| | | | <u>2,365,776</u> | <u>0.40</u> |
| Packaging - 0.01% (31 December 2021: 0.19%) | | | | |
| Sealed Air Corp, 6.875%, 7/15/33 144A (ii) | USD | 65,000 | 64,413 | 0.01 |
| | | | <u>64,413</u> | <u>0.01</u> |
| Paper - 0.47% (31 December 2021: 0.42%) | | | | |
| Georgia-Pacific LLC, 7.750%, 11/15/29 | USD | 2,470,000 | 2,802,918 | 0.47 |
| | | | <u>2,802,918</u> | <u>0.47</u> |
| Pharmaceuticals - 1.49% (31 December 2021: 0.90%) | | | | |
| Bausch Health Cos Inc, 4.875%, 6/01/28 144A (ii) | USD | 1,195,000 | 760,070 | 0.13 |
| Bausch Health Cos Inc, 5.000%, 1/30/28 144A (ii) | USD | 600,000 | 287,997 | 0.05 |
| Bausch Health Cos Inc, 5.000%, 2/15/29 144A (ii) | USD | 60,000 | 28,755 | 0.00 |
| Bausch Health Cos Inc, 5.250%, 1/30/30 144A (ii) | USD | 480,000 | 230,237 | 0.04 |
| Bausch Health Cos Inc, 5.250%, 2/15/31 144A (ii) | USD | 415,000 | 201,097 | 0.03 |
| Bausch Health Cos Inc, 6.250%, 2/15/29 144A (ii) | USD | 70,000 | 33,701 | 0.01 |
| Bausch Health Cos Inc, 7.000%, 1/15/28 144A (ii) | USD | 110,000 | 53,168 | 0.01 |
| Pfizer Inc, 3.000%, 12/15/26 | USD | 1,640,000 | 1,551,696 | 0.26 |
| Teva Pharmaceutical Finance Co LLC, 6.150%, 2/01/36 | USD | 1,020,000 | 896,648 | 0.15 |
| Teva Pharmaceutical Finance Netherlands III BV, 3.150%, 10/01/26 (i) | USD | 510,000 | 445,995 | 0.08 |
| Teva Pharmaceutical Finance Netherlands III BV, 4.100%, 10/01/46 (i) | USD | 2,820,000 | 1,724,219 | 0.29 |
| Teva Pharmaceutical Finance Netherlands III BV, 4.750%, 5/09/27 (i) | USD | 1,780,000 | 1,608,941 | 0.27 |
| Teva Pharmaceutical Finance Netherlands III BV, 5.125%, 5/09/29 (i) | USD | 1,145,000 | 1,019,676 | 0.17 |
| | | | <u>8,842,200</u> | <u>1.49</u> |
| Pipelines - 0.91% (31 December 2021: 0.90%) | | | | |
| DCP Midstream Operating LP, 3.250%, 2/15/32 | USD | 1,730,000 | 1,430,935 | 0.24 |
| DCP Midstream Operating LP, 5.125%, 5/15/29 | USD | 205,000 | 197,565 | 0.03 |
| DCP Midstream Operating LP, 6.450%, 11/03/36 144A (ii) | USD | 125,000 | 122,490 | 0.02 |
| Energy Transfer LP, 5.750%, 2/15/33 | USD | 1,475,000 | 1,443,081 | 0.25 |
| ONEOK Partners LP, 6.200%, 9/15/43 | USD | 145,000 | 137,663 | 0.02 |
| Targa Resources Corp, 5.200%, 7/01/27 | USD | 50,000 | 49,007 | 0.01 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp, 4.000%, 1/15/32 | USD | 590,000 | 495,992 | 0.09 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp, 4.875%, 2/01/31 | USD | 135,000 | 121,898 | 0.02 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp, 5.500%, 3/01/30 | USD | 135,000 | 127,024 | 0.02 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Pipelines - 0.91% (31 December 2021: 0.90%) (Continued) | | | | |
| Western Midstream Operating LP, 4.300%, 2/01/30 | USD | 285,000 | 248,782 | 0.04 |
| Western Midstream Operating LP, 5.300%, 3/01/48 | USD | 665,000 | 546,781 | 0.09 |
| Western Midstream Operating LP, 5.450%, 4/01/44 | USD | 120,000 | 99,686 | 0.02 |
| Western Midstream Operating LP, 5.500%, 8/15/48 | USD | 90,000 | 74,698 | 0.01 |
| Western Midstream Operating LP, 5.500%, 2/01/50 | USD | 375,000 | 308,925 | 0.05 |
| | | | <u>5,404,527</u> | <u>0.91</u> |
| Real Estate - 0.70% (31 December 2021: 1.12%) | | | | |
| Agile Group Holdings Ltd, 6.050%, 10/13/25 (i) | USD | 1,030,000 | 476,562 | 0.08 |
| Central China Real Estate Ltd, 7.250%, 4/24/23 (i) | USD | 200,000 | 86,205 | 0.01 |
| Central China Real Estate Ltd, 7.250%, 7/16/24 (i) | USD | 820,000 | 232,580 | 0.04 |
| Central China Real Estate Ltd, 7.250%, 8/13/24 (i) | USD | 200,000 | 55,962 | 0.01 |
| Central China Real Estate Ltd, 7.500%, 7/14/25 (i) | USD | 200,000 | 54,971 | 0.01 |
| CIFI Holdings Group Co Ltd., 6.000%, 7/16/25 (i) | USD | 400,000 | 103,116 | 0.02 |
| Country Garden Holdings Co Ltd., 3.300%, 1/12/31 (i) | USD | 800,000 | 423,255 | 0.07 |
| Kaisa Group Holdings Ltd, 9.375%, 6/30/24 (i) (vi) | USD | 1,915,000 | 260,655 | 0.04 |
| Kaisa Group Holdings Ltd, 9.950%, 7/23/25 (i) | USD | 200,000 | 27,078 | 0.00 |
| Kaisa Group Holdings Ltd, 10.500%, 1/15/25 (i) | USD | 400,000 | 54,189 | 0.01 |
| Kaisa Group Holdings Ltd, 11.250%, 4/16/25 (i) | USD | 2,940,000 | 398,016 | 0.07 |
| Kaisa Group Holdings Ltd, 11.700%, 11/11/25 (i) (vi) | USD | 205,000 | 27,803 | 0.00 |
| Logan Group Co Ltd, 4.250%, 7/12/25 (i) | USD | 605,000 | 135,046 | 0.02 |
| Logan Group Co Ltd, 4.850%, 12/14/26 (i) | USD | 800,000 | 180,141 | 0.03 |
| Shimao Group Holdings Ltd, 3.450%, 1/11/31 (i) | USD | 1,015,000 | 181,687 | 0.03 |
| Shimao Group Holdings Ltd, 5.200%, 1/16/27 (i) | USD | 200,000 | 36,000 | 0.01 |
| Shimao Group Holdings Ltd, 5.600%, 7/15/26 (i) | USD | 345,000 | 63,909 | 0.01 |
| Shimao Group Holdings Ltd, 6.125%, 2/21/24 (i) | USD | 200,000 | 37,336 | 0.01 |
| Sino-Ocean Land Treasure IV Ltd, 4.750%, 8/05/29 (i) | USD | 405,000 | 219,592 | 0.04 |
| Sino-Ocean Land Treasure IV Ltd, 4.750%, 1/14/30 (i) | USD | 605,000 | 308,248 | 0.05 |
| Sunac China Holdings Ltd, 6.500%, 1/10/25 (i) | USD | 615,000 | 131,486 | 0.02 |
| Sunac China Holdings Ltd, 6.500%, 1/26/26 (i) | USD | 430,000 | 91,596 | 0.02 |
| Sunac China Holdings Ltd, 6.650%, 8/03/24 (i) | USD | 205,000 | 43,938 | 0.01 |
| Sunac China Holdings Ltd, 7.000%, 7/09/25 (i) | USD | 805,000 | 172,091 | 0.03 |
| Times China Holdings Ltd, 5.750%, 1/14/27 (i) | USD | 200,000 | 32,503 | 0.01 |
| Times China Holdings Ltd, 6.200%, 3/22/26 (i) | USD | 820,000 | 132,928 | 0.02 |
| Yuzhou Group Holdings Co Ltd., 6.350%, 1/13/27 (i) (vi) | USD | 410,000 | 37,868 | 0.01 |
| Yuzhou Group Holdings Co Ltd., 7.700%, 2/20/25 (i) (vi) | USD | 660,000 | 61,143 | 0.01 |
| Yuzhou Group Holdings Co Ltd., 7.850%, 8/12/26 (i) (vi) | USD | 210,000 | 19,432 | 0.00 |
| Yuzhou Group Holdings Co Ltd., 8.300%, 5/27/25 (i) (vi) | USD | 340,000 | 31,497 | 0.01 |
| | | | <u>4,116,833</u> | <u>0.70</u> |
| Real Estate Investment Trusts - 2.89% (31 December 2021: 3.60%) | | | | |
| American Homes 4 Rent LP, 2.375%, 7/15/31 | USD | 305,000 | 235,255 | 0.04 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Real Estate Investment Trusts - 2.89% (31 December 2021: 3.60%) (Continued) | | | | |
| Brixmor Operating Partnership LP, 2.250%, 4/01/28 | USD | 270,000 | 222,815 | 0.04 |
| Corporate Office Properties LP, 2.750%, 4/15/31 | USD | 320,000 | 239,488 | 0.04 |
| Crown Castle Inc, 2.500%, 7/15/31 | USD | 4,870,000 | 3,924,520 | 0.66 |
| EPR Properties, 3.600%, 11/15/31 | USD | 450,000 | 326,026 | 0.06 |
| Equinix Inc, 2.500%, 5/15/31 | USD | 6,280,000 | 5,045,926 | 0.85 |
| GLP Capital LP/GLP Financing II Inc, 3.250%, 1/15/32 | USD | 625,000 | 499,615 | 0.08 |
| VICI Properties LP/VICI Note Co Inc, 4.250%, 12/01/26 144A (ii) | USD | 1,085,000 | 1,012,222 | 0.17 |
| VICI Properties LP/VICI Note Co Inc, 4.500%, 9/01/26 144A (ii) | USD | 895,000 | 842,264 | 0.14 |
| VICI Properties LP/VICI Note Co Inc, 4.625%, 6/15/25 144A (ii) | USD | 770,000 | 738,238 | 0.12 |
| VICI Properties LP/VICI Note Co Inc, 5.625%, 5/01/24 144A (ii) | USD | 630,000 | 623,864 | 0.11 |
| Weyerhaeuser Co, 6.875%, 12/15/33 | USD | 340,000 | 364,709 | 0.06 |
| Weyerhaeuser Co, 6.950%, 10/01/27 | USD | 825,000 | 883,210 | 0.15 |
| Weyerhaeuser Co, 7.375%, 3/15/32 | USD | 1,989,000 | 2,198,609 | 0.37 |
| | | | <u>17,156,761</u> | <u>2.89</u> |
| Retailers - 0.10% (31 December 2021: 0.81%) | | | | |
| Dillard's Inc, 7.000%, 12/01/28 | USD | 200,000 | 197,960 | 0.03 |
| Dillard's Inc, 7.750%, 7/15/26 | USD | 130,000 | 134,156 | 0.02 |
| Marks & Spencer PLC, 7.125%, 12/01/37 144A (i) (ii) | USD | 325,000 | 287,187 | 0.05 |
| | | | <u>619,303</u> | <u>0.10</u> |
| Semiconductors - 1.91% (31 December 2021: 1.19%) | | | | |
| Broadcom Inc, 2.600%, 2/15/33 144A (ii) | USD | 1,665,000 | 1,249,744 | 0.21 |
| Broadcom Inc, 3.137%, 11/15/35 144A (ii) | USD | 615,000 | 452,189 | 0.08 |
| Broadcom Inc, 4.150%, 11/15/30 | USD | 885,000 | 793,095 | 0.13 |
| Entegris Escrow Corp, 4.750%, 4/15/29 144A (ii) | USD | 2,060,000 | 1,878,591 | 0.32 |
| Intel Corp, 3.750%, 8/05/27 | USD | 3,060,000 | 2,939,686 | 0.50 |
| Marvell Technology Inc, 2.450%, 4/15/28 | USD | 1,080,000 | 914,156 | 0.15 |
| Marvell Technology Inc, 2.950%, 4/15/31 | USD | 920,000 | 739,992 | 0.13 |
| Micron Technology Inc, 6.750%, 11/01/29 | USD | 2,105,000 | 2,138,210 | 0.36 |
| NXP BV/NXP Funding LLC/NXP USA Inc, 4.400%, 6/01/27 (i) USD | | 215,000 | 206,054 | 0.03 |
| | | | <u>11,311,717</u> | <u>1.91</u> |
| Software - 0.63% (31 December 2021: 0.19%) | | | | |
| Fidelity National Information Services Inc, 5.100%, 7/15/32 | USD | 485,000 | 467,164 | 0.08 |
| Open Text Corp, 6.900%, 12/01/27 144A (ii) | USD | 460,000 | 460,000 | 0.08 |
| Oracle Corp, 3.950%, 3/25/51 | USD | 2,045,000 | 1,456,938 | 0.24 |
| Oracle Corp, 6.150%, 11/09/29 | USD | 680,000 | 705,817 | 0.12 |
| Salesforce Inc, 3.700%, 4/11/28 | USD | 690,000 | 661,820 | 0.11 |
| | | | <u>3,751,739</u> | <u>0.63</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Sovereign - 26.81% (31 December 2021: 15.34%) | | | | |
| United States Treasury Bill, 4.068%, 2/02/23 | USD | 43,925,000 | 43,767,729 | 7.38 |
| United States Treasury Bill, 4.188%, 3/09/23 | USD | 4,250,000 | 4,217,206 | 0.71 |
| United States Treasury Note/Bond, 0.125%, 2/28/23 | USD | 12,410,000 | 12,327,216 | 2.08 |
| United States Treasury Note/Bond, 0.375%, 10/31/23 | USD | 12,280,000 | 11,842,045 | 2.00 |
| United States Treasury Note/Bond, 0.500%, 11/30/23 | USD | 35,535,000 | 34,188,557 | 5.77 |
| United States Treasury Note/Bond, 1.250%, 5/15/50 | USD | 8,830,000 | 4,751,989 | 0.80 |
| United States Treasury Note/Bond, 1.500%, 2/29/24 | USD | 23,365,000 | 22,521,670 | 3.80 |
| United States Treasury Note/Bond, 2.875%, 5/15/52 | USD | 9,020,000 | 7,227,275 | 1.22 |
| United States Treasury Note/Bond, 3.250%, 5/15/42 | USD | 20,625,000 | 18,082,324 | 3.05 |
| | | | <u>158,926,011</u> | <u>26.81</u> |
| Student Loan ABS - 0.06% (31 December 2021: 0.06%) | | | | |
| SMB Private Education Loan Trust, 2.310%, 3/17/53 144A (ii) | USD | 500,000 | 371,371 | 0.06 |
| | | | <u>371,371</u> | <u>0.06</u> |
| Telecommunications - 1.96% (31 December 2021: 3.39%) | | | | |
| Cincinnati Bell Telephone Co LLC, 6.300%, 12/01/28 | USD | 40,000 | 34,897 | 0.01 |
| CommScope Inc, 4.750%, 9/01/29 144A (ii) | USD | 4,165,000 | 3,357,823 | 0.57 |
| SoftBank Group Corp, 4.625%, 7/06/28 (i) | USD | 810,000 | 669,337 | 0.11 |
| SoftBank Group Corp, 5.250%, 7/06/31 (i) | USD | 400,000 | 320,000 | 0.05 |
| T-Mobile USA Inc, 2.400%, 3/15/29 | USD | 125,000 | 105,491 | 0.02 |
| T-Mobile USA Inc, 2.700%, 3/15/32 | USD | 230,000 | 185,827 | 0.03 |
| T-Mobile USA Inc, 3.875%, 4/15/30 | USD | 6,040,000 | 5,471,121 | 0.92 |
| Telecom Italia Capital SA, 6.375%, 11/15/33 (i) | USD | 1,787,000 | 1,461,927 | 0.25 |
| | | | <u>11,606,423</u> | <u>1.96</u> |
| TOTAL NON-CONVERTIBLE BONDS | | | 528,786,189 | 89.21 |
| CONVERTIBLE BONDS - 5.05% OF NET ASSETS (31 December 2021: 6.37%) | | | | |
| Airlines - 0.45% (31 December 2021: 0.42%) | | | | |
| JetBlue Airways Corp, 0.500%, 4/01/26 | USD | 605,000 | 441,092 | 0.07 |
| Southwest Airlines Co, 1.250%, 5/01/25 | USD | 1,855,000 | 2,227,855 | 0.38 |
| | | | <u>2,668,947</u> | <u>0.45</u> |
| Biotechnology - 0.59% (31 December 2021: 0.75%) | | | | |
| BioMarin Pharmaceutical Inc, 0.599%, 8/01/24 | USD | 1,190,000 | 1,262,947 | 0.21 |
| BioMarin Pharmaceutical Inc, 1.250%, 5/15/27 | USD | 1,520,000 | 1,633,332 | 0.28 |
| Livongo Health Inc, 0.875%, 6/01/25 | USD | 690,000 | 604,014 | 0.10 |
| | | | <u>3,500,293</u> | <u>0.59</u> |
| Entertainment - 0.08% (31 December 2021: 0.11%) | | | | |
| Penn Entertainment Inc, 2.750%, 5/15/26 | USD | 345,000 | 508,530 | 0.08 |
| | | | <u>508,530</u> | <u>0.08</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| CONVERTIBLE BONDS (Continued) | | | | |
| Healthcare - 0.51% (31 December 2021: 0.39%) | | | | |
| Teladoc Health Inc, 1.250%, 6/01/27 | USD | 3,910,000 | 3,003,642 | 0.51 |
| | | | <u>3,003,642</u> | <u>0.51</u> |
| Internet - 0.49% (31 December 2021: 0.71%) | | | | |
| Snap Inc, Zero Coupon Bond, 5/01/27 | USD | 900,000 | 628,650 | 0.10 |
| Spotify USA Inc, Zero Coupon Bond, 3/15/26 | USD | 800,000 | 644,000 | 0.11 |
| Uber Technologies Inc, Zero Coupon Bond, 12/15/25 | USD | 1,945,000 | 1,642,723 | 0.28 |
| | | | <u>2,915,373</u> | <u>0.49</u> |
| Leisure Time - 0.23% (31 December 2021: 0.34%) | | | | |
| NCL Corp Ltd., 1.125%, 2/15/27 (i) | USD | 1,795,000 | 1,229,475 | 0.21 |
| Peloton Interactive Inc, Zero Coupon Bond, 2/15/26 | USD | 165,000 | 116,801 | 0.02 |
| | | | <u>1,346,276</u> | <u>0.23</u> |
| Media - 2.39% (31 December 2021: 3.54%) | | | | |
| Cable One Inc, Zero Coupon Bond, 3/15/26 | USD | 20,000 | 15,710 | 0.00 |
| DISH Network Corp, 2.375%, 3/15/24 | USD | 6,970,000 | 6,279,970 | 1.06 |
| DISH Network Corp, 3.375%, 8/15/26 | USD | 12,556,000 | 7,866,334 | 1.33 |
| | | | <u>14,162,014</u> | <u>2.39</u> |
| Software - 0.31% (31 December 2021: 0.11%) | | | | |
| Bentley Systems Inc, 0.375%, 7/01/27 | USD | 50,000 | 40,700 | 0.01 |
| RingCentral Inc, Zero Coupon Bond, 3/15/26 | USD | 715,000 | 561,275 | 0.09 |
| Splunk Inc, 1.125%, 6/15/27 | USD | 745,000 | 628,631 | 0.11 |
| Unity Software Inc, Zero Coupon Bond, 11/15/26 | USD | 815,000 | 610,027 | 0.10 |
| | | | <u>1,840,633</u> | <u>0.31</u> |
| TOTAL CONVERTIBLE BONDS | | | 29,945,708 | 5.05 |
| TOTAL BONDS AND NOTES | | | 558,731,897 | 94.26 |
| | | | Fair Value | % of |
| | | Shares | USD | Net Assets |
| NON-CONVERTIBLE PREFERRED STOCKS - 0.07% OF NET ASSETS (31 December 2021: 0.05%) | | | | |
| Home Builders - 0.00% (31 December 2021: 0.00%) | | | | |
| Hovnanian Enterprises Inc, 7.625% (iv) | USD | 598 | 11,362 | 0.00 |
| | | | <u>11,362</u> | <u>0.00</u> |
| Real Estate Investment Trusts - 0.07% (31 December 2021: 0.05%) | | | | |
| Highwoods Properties Inc, 8.625% (iv) | USD | 74 | 76,582 | 0.02 |
| iStar Inc, 7.650% (iv) | USD | 228 | 5,593 | 0.00 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|---------|-------------------|--------------------|
| NON-CONVERTIBLE PREFERRED STOCKS (Continued) | | | | |
| Real Estate Investment Trusts - 0.07% (31 December 2021: 0.05%) (Continued) | | | | |
| Prologis Inc, 8.540% (iv) * | USD | 5,429 | 299,409 | 0.05 |
| | | | <u>381,584</u> | <u>0.07</u> |
| TOTAL NON-CONVERTIBLE PREFERRED STOCKS | | | 392,946 | 0.07 |
| CONVERTIBLE PREFERRED STOCKS - 1.76% OF NET ASSETS (31 December 2021: 1.63%) | | | | |
| Banking - 0.70% (31 December 2021: 0.63%) | | | | |
| Bank of America Corp, 7.250% (iv) | USD | 2,286 | 2,651,760 | 0.45 |
| Wells Fargo & Co, 7.500% (iv) | USD | 1,255 | 1,487,175 | 0.25 |
| | | | <u>4,138,935</u> | <u>0.70</u> |
| Pipelines - 0.57% (31 December 2021: 0.54%) | | | | |
| El Paso Energy Capital Trust I, 4.750%, 3/31/28 | USD | 74,621 | 3,360,863 | 0.57 |
| | | | <u>3,360,863</u> | <u>0.57</u> |
| Software - 0.12% (31 December 2021: 0.21%) | | | | |
| Clarivate PLC, 5.250%, 6/01/24 | USD | 19,335 | 731,285 | 0.12 |
| | | | <u>731,285</u> | <u>0.12</u> |
| Telecommunications - 0.37% (31 December 2021: 0.25%) | | | | |
| 2020 Cash Mandatory Exchangeable Trust, 5.250%, 6/01/23 144A (ii) * | USD | 1,926 | 2,203,382 | 0.37 |
| | | | <u>2,203,382</u> | <u>0.37</u> |
| TOTAL CONVERTIBLE PREFERRED STOCKS | | | 10,434,465 | 1.76 |
| COMMON STOCKS - 0.28% OF NET ASSETS (31 December 2021: 3.97%) | | | | |
| Commercial Services - 0.00% (31 December 2021: 0.05%) | | | | |
| Clarivate PLC | USD | 894 | 7,456 | 0.00 |
| | | | <u>7,456</u> | <u>0.00</u> |
| Media - 0.16% (31 December 2021: 0.39%) | | | | |
| Altice USA Inc | USD | 207,260 | 953,396 | 0.16 |
| | | | <u>953,396</u> | <u>0.16</u> |
| Oil & Gas - 0.01% (31 December 2021: 0.11%) | | | | |
| Battalion Oil Corp | USD | 8,641 | 83,904 | 0.01 |
| Bellatrix Exploration Ltd | CAD | 40,757 | 0 | 0.00 |
| | | | <u>83,904</u> | <u>0.01</u> |
| Telecommunications - 0.11% (31 December 2021: 1.14%) | | | | |
| T-Mobile US Inc | USD | 4,566 | 639,240 | 0.11 |
| | | | <u>639,240</u> | <u>0.11</u> |
| TOTAL COMMON STOCKS | | | 1,683,996 | 0.28 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|---------------|---------------------------|----------------------------|
| INVESTMENT FUNDS - 2.08% OF NET ASSETS (31 December 2021: 1.98%) | | | | |
| Commercial Services - 2.08% (31 December 2021: 1.98%) | | | | |
| Loomis Sayles Asia Bond Plus Fund (i) | USD | 1,640 | 12,322,566 | 2.08 |
| | | | <u>12,322,566</u> | <u>2.08</u> |
| TOTAL INVESTMENT FUNDS | | | 12,322,566 | 2.08 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: USD 677,024,816) | | | | |
| | | | 583,565,870 | 98.45 |

FINANCIAL DERIVATIVE INSTRUMENTS – (0.08%) (31 December 2021: 0.03%)

Open Forward Foreign Currency Exchange Contracts - 0.00% (31 December 2021: 0.16%)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|--------------------------|----------------------|--------------------|-------------------------|--|----------------------------|
| 1/3/23 | 3,631 USD | 3,416 EUR | Brown Brothers Harriman | (15) | (0.00%) |
| 1/3/23 | 1,623 USD | 1,527 EUR | Brown Brothers Harriman | (7) | (0.00%) |
| 1/3/23 | 249 USD | 337 SGD | Brown Brothers Harriman | (2) | (0.00%) |
| 1/3/23 | 397 USD | 536 SGD | Brown Brothers Harriman | (2) | (0.00%) |
| 1/3/23 | 193 USD | 182 EUR | Brown Brothers Harriman | (1) | (0.00%) |
| 1/3/23 | 30 USD | 41 SGD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/3/23 | 121 USD | 100 GBP | Brown Brothers Harriman | 0 | (0.00%) |
| 1/3/23 | 446 EUR | 474 USD | Brown Brothers Harriman | 2 | 0.00% |
| 1/3/23 | 14,046 SGD | 10,408 USD | Brown Brothers Harriman | 65 | 0.00% |
| 1/3/23 | 59,560 EUR | 63,306 USD | Brown Brothers Harriman | 260 | 0.00% |
| 1/30/23 | 1,500,949 GBP | 1,862,837 USD | Brown Brothers Harriman | (55,977) | (0.01%) |
| 1/30/23 | 868,776 AUD | 597,819 USD | Brown Brothers Harriman | (7,985) | (0.00%) |
| 1/30/23 | 601,876 USD | 566,975 EUR | Brown Brothers Harriman | (4,373) | (0.00%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| | |
|--------------------------------|-------------------------------|
| Schedule of Investments | As at 31 December 2022 |
|--------------------------------|-------------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts - 0.00% (31 December 2021: 0.16%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|----------------|----------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 72,015 GBP | 89,605 USD | Brown Brothers Harriman | (2,912) | (0.00%) |
| 1/30/23 | 598,615 USD | 562,091 EUR | Brown Brothers Harriman | (2,412) | (0.00%) |
| 1/30/23 | 27,417,712 EUR | 29,318,719 USD | Brown Brothers Harriman | (1,767) | (0.00%) |
| 1/30/23 | 742,342 EUR | 794,999 USD | Brown Brothers Harriman | (1,235) | (0.00%) |
| 1/30/23 | 101,063 USD | 94,907 EUR | Brown Brothers Harriman | (418) | (0.00%) |
| 1/30/23 | 232,460 EUR | 248,949 USD | Brown Brothers Harriman | (387) | (0.00%) |
| 1/30/23 | 39,768 AUD | 27,374 USD | Brown Brothers Harriman | (375) | (0.00%) |
| 1/30/23 | 5,693,795 EUR | 6,088,574 USD | Brown Brothers Harriman | (367) | (0.00%) |
| 1/30/23 | 2,549,204 EUR | 2,725,953 USD | Brown Brothers Harriman | (164) | (0.00%) |
| 1/30/23 | 81,809 EUR | 87,612 USD | Brown Brothers Harriman | (136) | (0.00%) |
| 1/30/23 | 1,897,531 EUR | 2,029,096 USD | Brown Brothers Harriman | (122) | (0.00%) |
| 1/30/23 | 22,908 EUR | 24,533 USD | Brown Brothers Harriman | (38) | (0.00%) |
| 1/30/23 | 529,484 EUR | 566,196 USD | Brown Brothers Harriman | (34) | (0.00%) |
| 1/30/23 | 16,750 EUR | 17,938 USD | Brown Brothers Harriman | (28) | (0.00%) |
| 1/30/23 | 388,506 EUR | 415,443 USD | Brown Brothers Harriman | (25) | (0.00%) |
| 1/30/23 | 34,044 USD | 50,172 AUD | Brown Brothers Harriman | (19) | (0.00%) |
| 1/30/23 | 6,778 CHF | 7,356 USD | Brown Brothers Harriman | (8) | (0.00%) |
| 1/30/23 | 207 CHF | 226 USD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 702 EUR | 752 USD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 16,281 EUR | 17,410 USD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 181 USD | 166 CHF | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 417 USD | 389 EUR | Brown Brothers Harriman | 1 | 0.00% |
| 1/30/23 | 9,941 USD | 9,271 EUR | Brown Brothers Harriman | 28 | 0.00% |
| 1/30/23 | 13,475 USD | 12,566 EUR | Brown Brothers Harriman | 39 | 0.00% |
| 1/30/23 | 67,558 USD | 90,484 SGD | Brown Brothers Harriman | 59 | 0.00% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts - 0.00% (31 December 2021: 0.16%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/(Loss) USD | % of Net Assets |
|--|----------------------|--------------------|-------------------------|-----------------------------------|------------------------|
| 1/30/23 | 48,556 USD | 45,280 EUR | Brown Brothers Harriman | 139 | 0.00% |
| 1/30/23 | 41,996 USD | 34,706 GBP | Brown Brothers Harriman | 217 | 0.00% |
| 1/30/23 | 58,348 EUR | 62,092 USD | Brown Brothers Harriman | 297 | 0.00% |
| 1/30/23 | 415,542 USD | 556,559 SGD | Brown Brothers Harriman | 361 | 0.00% |
| 1/30/23 | 162,911 USD | 151,921 EUR | Brown Brothers Harriman | 466 | 0.00% |
| 1/30/23 | 175,152 SGD | 130,176 USD | Brown Brothers Harriman | 483 | 0.00% |
| 1/30/23 | 984,970 SGD | 732,049 USD | Brown Brothers Harriman | 2,719 | 0.00% |
| 1/30/23 | 4,251,027 SGD | 3,159,511 USD | Brown Brothers Harriman | 11,667 | 0.00% |
| 1/30/23 | 25,862,798 SGD | 19,222,129 USD | Brown Brothers Harriman | 70,980 | 0.01% |
| Unrealised gain on Open Forward Foreign Currency Exchange Contracts | | | | 87,783 | 0.01% |
| Unrealised loss on Open Forward Foreign Currency Exchange Contracts | | | | (78,812) | (0.01%) |
| Net unrealised gain on Open Forward Foreign Currency Exchange Contracts | | | | 8,971 | 0.00% |

Futures - (0.08)% (31 December 2021: (0.13%))

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|---------------------------------------|----------------------------------|---------------------|-------------------|-------------------------------|------------------------|
| 218 | US Ultra Bond March 2023 Futures | JP Morgan | 29,774,622 | (494,497) | (0.08%) |
| Unrealised loss on Futures | | | | (494,497) | (0.08%) |
| Net unrealised loss on Futures | | | | (494,497) | (0.08%) |

| | Fair Value USD | % of Net Assets |
|--|-----------------------|------------------------|
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 583,653,653 | 98.46 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (573,309) | (0.10) |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 583,080,344 | 98.36 |
| Net Cash at Bank | 6,173,269 | 1.04 |
| Other Assets | 6,506,064 | 1.10 |
| Less Other Liabilities | (2,973,395) | (0.50) |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | 592,786,282 | 100.00 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

Schedule of Investments

As at 31 December 2022

- (i) Securities issued by Non-U.S. or Non-Canadian users.
- (ii) Securities exempt from registration under Rule 144A (i) of the U.S. Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (iii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (iv) Perpetual bonds.
- (v) Indicates a multi-step coupon security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (vi) Security in default.
- * Unlisted Securities.

Other Information:

All of the above long term securities are traded on regulated markets unless otherwise stated.

Key to Abbreviations

| | |
|------|----------------------|
| AUD: | Australian Dollar |
| CAD: | Canadian Dollar |
| CHF: | Swiss Franc |
| EUR: | Euro |
| GBP: | British Pound |
| SGD: | Singapore Dollar |
| USD: | United States Dollar |

| Analysis of total assets | % of Total Assets |
|--|------------------------------|
| Transferable securities and money market instruments admitted to an official stock exchange | 53.58 |
| Transferable securities and money market instruments traded on a regulated market | 43.07 |
| Transferable securities and money market instruments other than those admitted to an official exchange listing or traded on another regulated market | 1.35 |
| Financial derivative instruments | (0.08) |
| Current assets | 2.08 |
| | <u>100.00</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES - 94.57% OF NET ASSETS (31 December 2021: 93.64%) | | | | |
| NON-CONVERTIBLE BONDS - 88.95% OF NET ASSETS (31 December 2021: 86.99%) | | | | |
| Advertising - 0.18% (31 December 2021: 0.51%) | | | | |
| CMG Media Corp, 8.875%, 12/15/27 144A (i) | USD | 10,000 | 7,527 | 0.09 |
| Stagwell Global LLC, 5.625%, 8/15/29 144A (i) | USD | 10,000 | 8,244 | 0.09 |
| | | | <u>15,771</u> | <u>0.18</u> |
| Aerospace/Defense - 2.12% (31 December 2021: 2.77%) | | | | |
| Bombardier Inc, 6.000%, 2/15/28 144A (i) | USD | 20,000 | 18,494 | 0.21 |
| Bombardier Inc, 7.125%, 6/15/26 144A (i) | USD | 60,000 | 58,213 | 0.68 |
| Embraer Netherlands Finance BV, 5.400%, 2/01/27 (ii) | USD | 10,000 | 9,575 | 0.11 |
| Spirit AeroSystems Inc, 4.600%, 6/15/28 | USD | 30,000 | 24,222 | 0.28 |
| TransDigm Inc, 4.875%, 5/01/29 | USD | 20,000 | 17,445 | 0.20 |
| TransDigm Inc, 5.500%, 11/15/27 | USD | 5,000 | 4,695 | 0.06 |
| TransDigm Inc, 6.250%, 3/15/26 | USD | 15,000 | 14,793 | 0.17 |
| TransDigm Inc, 6.250%, 3/15/26 144A (i) | USD | 15,000 | 14,793 | 0.17 |
| TransDigm Inc, 8.000%, 12/15/25 144A (i) | USD | 20,000 | 20,296 | 0.24 |
| | | | <u>182,526</u> | <u>2.12</u> |
| Agriculture - 0.17% (31 December 2021: 0.00%) | | | | |
| Darling Ingredients Inc, 6.000%, 6/15/30 144A (i) | USD | 15,000 | 14,663 | 0.17 |
| | | | <u>14,663</u> | <u>0.17</u> |
| Airlines - 1.28% (31 December 2021: 2.24%) | | | | |
| Allegiant Travel Co, 7.250%, 8/15/27 144A (i) | USD | 10,000 | 9,512 | 0.11 |
| American Airlines Inc/AAdvantage Loyalty IP Ltd, 5.750%, 4/20/29 144A (i) (ii) | USD | 110,000 | 100,535 | 1.17 |
| | | | <u>110,047</u> | <u>1.28</u> |
| Automotive - 1.96% (31 December 2021: 3.43%) | | | | |
| Allison Transmission Inc, 4.750%, 10/01/27 144A (i) | USD | 30,000 | 27,820 | 0.32 |
| Clarios Global LP/Clarios US Finance Co, 8.500%, 5/15/27 144A (i) (ii) | USD | 10,000 | 9,765 | 0.11 |
| Dana Inc, 4.250%, 9/01/30 | USD | 5,000 | 4,028 | 0.05 |
| Ford Motor Co, 3.250%, 2/12/32 | USD | 55,000 | 41,247 | 0.48 |
| Ford Motor Co, 4.750%, 1/15/43 | USD | 10,000 | 7,178 | 0.08 |
| General Motors Co, 6.125%, 10/01/25 | USD | 5,000 | 5,089 | 0.06 |
| General Motors Co, 6.250%, 10/02/43 | USD | 5,000 | 4,623 | 0.06 |
| General Motors Financial Co Inc, 5.750% (iii) (iv) | USD | 45,000 | 37,885 | 0.44 |
| General Motors Financial Co Inc, 6.500% (iii) (iv) | USD | 30,000 | 26,116 | 0.30 |
| Real Hero Merger Sub 2 Inc, 6.250%, 2/01/29 144A (i) | USD | 5,000 | 3,427 | 0.04 |
| Wheel Pros Inc, 6.500%, 5/15/29 144A (i) | USD | 5,000 | 1,875 | 0.02 |
| | | | <u>169,053</u> | <u>1.96</u> |
| Banking - 1.90% (31 December 2021: 0.31%) | | | | |
| Bank of America Corp, 3.550%, 3/05/24 (iii) | USD | 45,000 | 44,831 | 0.52 |
| Freedom Mortgage Corp, 7.625%, 5/01/26 144A (i) | USD | 20,000 | 16,683 | 0.19 |
| JPMorgan Chase & Co, 2.083%, 4/22/26 (iii) | USD | 55,000 | 51,056 | 0.59 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Banking - 1.90% (31 December 2021: 0.31%) (Continued) | | | | |
| Morgan Stanley, 2.630%, 2/18/26 (iii) | USD | 55,000 | 51,644 | 0.60 |
| | | | <u>164,214</u> | <u>1.90</u> |
| Beverages - 0.16% (31 December 2021: 0.12%) | | | | |
| Central American Bottling Corp/CBC Bottling Holdco SL/Beliv Holdco SL, 5.250%, 4/27/29 144A (i) (ii) | USD | 15,000 | 13,983 | 0.16 |
| | | | <u>13,983</u> | <u>0.16</u> |
| Building Materials - 0.66% (31 December 2021: 1.95%) | | | | |
| Builders FirstSource Inc, 4.250%, 2/01/32 144A (i) | USD | 10,000 | 8,107 | 0.10 |
| Builders FirstSource Inc, 5.000%, 3/01/30 144A (i) | USD | 10,000 | 8,861 | 0.10 |
| CP Atlas Buyer Inc, 7.000%, 12/01/28 144A (i) | USD | 5,000 | 3,713 | 0.04 |
| JELD-WEN Inc, 4.625%, 12/15/25 144A (i) | USD | 5,000 | 4,187 | 0.05 |
| MIWD Holdco II LLC/MIWD Finance Corp, 5.500%, 2/01/30 144A (i) | USD | 10,000 | 7,962 | 0.09 |
| Standard Industries Inc, 4.375%, 7/15/30 144A (i) | USD | 10,000 | 8,149 | 0.10 |
| Summit Materials LLC/Summit Materials Finance Corp, 5.250%, 1/15/29 144A (i) | USD | 5,000 | 4,655 | 0.05 |
| Victors Merger Corp, 6.375%, 5/15/29 144A (i) | USD | 20,000 | 11,000 | 0.13 |
| | | | <u>56,634</u> | <u>0.66</u> |
| Chemicals - 0.25% (31 December 2021: 0.73%) | | | | |
| ASP Unifrax Holdings Inc, 5.250%, 9/30/28 144A (i) | USD | 15,000 | 12,070 | 0.14 |
| Chemours Co, 5.375%, 5/15/27 | USD | 10,000 | 9,234 | 0.11 |
| | | | <u>21,304</u> | <u>0.25</u> |
| Commercial Services - 1.40% (31 December 2021: 2.24%) | | | | |
| ADT Security Corp, 4.125%, 8/01/29 144A (i) | USD | 55,000 | 46,775 | 0.54 |
| Block Inc, 2.750%, 6/01/26 | USD | 20,000 | 17,868 | 0.21 |
| Deluxe Corp, 8.000%, 6/01/29 144A (i) | USD | 10,000 | 8,225 | 0.09 |
| Global Payments Inc, 4.950%, 8/15/27 | USD | 30,000 | 29,100 | 0.34 |
| Neptune Bidco US Inc, 9.290%, 4/15/29 144A (i) | USD | 15,000 | 14,137 | 0.16 |
| Sabre GLOB Inc, 11.250%, 12/15/27 144A (i) | USD | 5,000 | 5,149 | 0.06 |
| | | | <u>121,254</u> | <u>1.40</u> |
| Computers - 0.57% (31 December 2021: 0.44%) | | | | |
| NCR Corp, 5.000%, 10/01/28 144A (i) | USD | 30,000 | 25,576 | 0.30 |
| NCR Corp, 5.750%, 9/01/27 144A (i) | USD | 10,000 | 9,569 | 0.11 |
| Presidio Holdings Inc, 8.250%, 2/01/28 144A (i) | USD | 15,000 | 13,906 | 0.16 |
| | | | <u>49,051</u> | <u>0.57</u> |
| Cosmetics/Personal Care - 0.31% (31 December 2021: 0.22%) | | | | |
| Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC, 4.750%, 1/15/29 144A (i) | USD | 30,000 | 27,150 | 0.31 |
| | | | <u>27,150</u> | <u>0.31</u> |
| Distribution/Wholesale - 0.09% (31 December 2021: 0.15%) | | | | |
| Resideo Funding Inc, 4.000%, 9/01/29 144A (i) | USD | 10,000 | 8,086 | 0.09 |
| | | | <u>8,086</u> | <u>0.09</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Electric - 1.53% (31 December 2021: 1.01%) | | | | |
| Calpine Corp, 5.000%, 2/01/31 144A (i) | USD | 10,000 | 8,389 | 0.10 |
| Calpine Corp, 5.125%, 3/15/28 144A (i) | USD | 70,000 | 62,460 | 0.72 |
| Pattern Energy Operations LP/Pattern Energy Operations Inc, 4.500%, 8/15/28 144A (i) | USD | 5,000 | 4,483 | 0.05 |
| PG&E Corp, 5.000%, 7/01/28 | USD | 15,000 | 13,693 | 0.16 |
| Vistra Operations Co LLC, 3.550%, 7/15/24 144A (i) | USD | 45,000 | 43,158 | 0.50 |
| | | | <u>132,183</u> | <u>1.53</u> |
| Electrical Compo&Equip - 0.29% (31 December 2021: 0.21%) | | | | |
| Energizer Holdings Inc, 4.375%, 3/31/29 144A (i) | USD | 30,000 | 25,442 | 0.29 |
| | | | <u>25,442</u> | <u>0.29</u> |
| Electronics - 0.25% (31 December 2021: 0.19%) | | | | |
| Coherent Corp, 5.000%, 12/15/29 144A (i) | USD | 20,000 | 17,249 | 0.20 |
| Sensata Technologies Inc, 3.750%, 2/15/31 144A (i) | USD | 5,000 | 4,113 | 0.05 |
| | | | <u>21,362</u> | <u>0.25</u> |
| Engineering&Construction - 0.16% (31 December 2021: 0.13%) | | | | |
| Brundage-Bone Concrete Pumping Holdings Inc, 6.000%, 2/01/26 144A (i) | USD | 15,000 | 13,675 | 0.16 |
| | | | <u>13,675</u> | <u>0.16</u> |
| Entertainment - 2.02% (31 December 2021: 2.51%) | | | | |
| Caesars Entertainment Inc, 6.250%, 7/01/25 144A (i) | USD | 15,000 | 14,575 | 0.17 |
| Cinemark USA Inc, 5.250%, 7/15/28 144A (i) | USD | 10,000 | 7,426 | 0.09 |
| Everi Holdings Inc, 5.000%, 7/15/29 144A (i) | USD | 5,000 | 4,295 | 0.05 |
| Live Nation Entertainment Inc, 3.750%, 1/15/28 144A (i) | USD | 15,000 | 12,781 | 0.15 |
| Live Nation Entertainment Inc, 4.750%, 10/15/27 144A (i) | USD | 15,000 | 13,355 | 0.16 |
| Scientific Games International Inc, 7.000%, 5/15/28 144A (i) | USD | 50,000 | 47,696 | 0.55 |
| Scientific Games International Inc, 7.250%, 11/15/29 144A (i) | USD | 45,000 | 43,200 | 0.50 |
| SeaWorld Parks & Entertainment Inc, 5.250%, 8/15/29 144A (i) | USD | 10,000 | 8,707 | 0.10 |
| Speedway Motorsports LLC/Speedway Funding II Inc, 4.875%, 11/01/27 144A (i) | USD | 15,000 | 13,310 | 0.15 |
| Warnermedia Holdings Inc, 3.755%, 3/15/27 144A (i) | USD | 10,000 | 9,005 | 0.10 |
| | | | <u>174,350</u> | <u>2.02</u> |
| Environmental Control - 0.43% (31 December 2021: 0.33%) | | | | |
| GFL Environmental Inc, 4.000%, 8/01/28 144A (i) | USD | 35,000 | 29,925 | 0.35 |
| Madison IAQ LLC, 5.875%, 6/30/29 144A (i) | USD | 10,000 | 6,854 | 0.08 |
| | | | <u>36,779</u> | <u>0.43</u> |
| Financial - 4.95% (31 December 2021: 5.21%) | | | | |
| Aircastle Ltd, 5.250% 144A (i) (ii) (iii) (iv) | USD | 5,000 | 3,850 | 0.04 |
| Ally Financial Inc, 5.750%, 11/20/25 | USD | 45,000 | 43,594 | 0.51 |
| Cobra AcquisitionCo LLC, 6.375%, 11/01/29 144A (i) | USD | 45,000 | 26,550 | 0.31 |
| Coinbase Global Inc, 3.375%, 10/01/28 144A (i) | USD | 5,000 | 2,643 | 0.03 |
| Global Aircraft Leasing Co Ltd, 6.500%, 9/15/24 144A (i) (ii) | USD | 15,725 | 13,366 | 0.15 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Financial - 4.95% (31 December 2021: 5.21%) (Continued) | | | | |
| LFS Topco LLC, 5.875%, 10/15/26 144A (i) | USD | 10,000 | 8,058 | 0.09 |
| Nationstar Mortgage Holdings Inc, 5.750%, 11/15/31 144A (i) | USD | 25,000 | 19,437 | 0.23 |
| Nationstar Mortgage Holdings Inc, 6.000%, 1/15/27 144A (i) | USD | 5,000 | 4,475 | 0.05 |
| Navient Corp, 4.875%, 3/15/28 | USD | 15,000 | 12,336 | 0.14 |
| Navient Corp, 5.625%, 8/01/33 | USD | 120,000 | 85,486 | 0.99 |
| OneMain Finance Corp, 3.500%, 1/15/27 | USD | 10,000 | 8,280 | 0.10 |
| OneMain Finance Corp, 7.125%, 3/15/26 | USD | 45,000 | 42,790 | 0.50 |
| Provident Funding Associates LP/PFG Finance Corp, 6.375%, 6/15/25 144A (i) | USD | 30,000 | 26,100 | 0.30 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc, 2.875%, 10/15/26 144A (i) | USD | 30,000 | 25,715 | 0.30 |
| Rocket Mortgage LLC/Rocket Mortgage Co-Issuer Inc, 4.000%, 10/15/33 144A (i) | USD | 140,000 | 104,560 | 1.21 |
| | | | <u>427,240</u> | <u>4.95</u> |
| Food - 2.06% (31 December 2021: 1.79%) | | | | |
| Albertsons Cos Inc/Safeway Inc/New Albertsons LP/Albertsons LLC, 4.625%, 1/15/27 144A (i) | USD | 40,000 | 37,155 | 0.43 |
| Lamb Weston Holdings Inc, 4.125%, 1/31/30 144A (i) | USD | 10,000 | 8,832 | 0.10 |
| Lamb Weston Holdings Inc, 4.875%, 5/15/28 144A (i) | USD | 10,000 | 9,475 | 0.11 |
| Performance Food Group Inc, 4.250%, 8/01/29 144A (i) | USD | 15,000 | 12,999 | 0.15 |
| Performance Food Group Inc, 5.500%, 10/15/27 144A (i) | USD | 30,000 | 28,295 | 0.33 |
| Post Holdings Inc, 4.625%, 4/15/30 144A (i) | USD | 30,000 | 25,882 | 0.30 |
| Simmons Foods Inc/Simmons Prepared Foods Inc/Simmons Pet Food Inc/Simmons Feed, 4.625%, 3/01/29 144A (i) | USD | 15,000 | 12,211 | 0.14 |
| TreeHouse Foods Inc, 4.000%, 9/01/28 | USD | 30,000 | 25,500 | 0.29 |
| US Foods Inc, 4.750%, 2/15/29 144A (i) | USD | 20,000 | 17,758 | 0.21 |
| | | | <u>178,107</u> | <u>2.06</u> |
| Food Service - 0.11% (31 December 2021: 0.48%) | | | | |
| Aramark Services Inc, 5.000%, 2/01/28 144A (i) | USD | 10,000 | 9,329 | 0.11 |
| | | | <u>9,329</u> | <u>0.11</u> |
| Healthcare - 2.72% (31 December 2021: 4.33%) | | | | |
| AHP Health Partners Inc, 5.750%, 7/15/29 144A (i) | USD | 10,000 | 7,812 | 0.09 |
| Centene Corp, 2.450%, 7/15/28 | USD | 35,000 | 29,542 | 0.34 |
| CHS/Community Health Systems Inc, 5.250%, 5/15/30 144A (i) | USD | 60,000 | 45,242 | 0.52 |
| DaVita Inc, 3.750%, 2/15/31 144A (i) | USD | 45,000 | 33,586 | 0.39 |
| Encompass Health Corp, 4.750%, 2/01/30 | USD | 30,000 | 26,344 | 0.31 |
| Garden Spinco Corp, 8.625%, 7/20/30 144A (i) | USD | 10,000 | 10,600 | 0.12 |
| LifePoint Health Inc, 5.375%, 1/15/29 144A (i) | USD | 45,000 | 25,430 | 0.30 |
| Medline Borrower LP, 5.250%, 10/01/29 144A (i) | USD | 20,000 | 15,885 | 0.18 |
| ModivCare Inc, 5.875%, 11/15/25 144A (i) | USD | 5,000 | 4,697 | 0.06 |
| RP Escrow Issuer LLC, 5.250%, 12/15/25 144A (i) | USD | 10,000 | 7,637 | 0.09 |
| Tenet Healthcare Corp, 5.125%, 11/01/27 144A (i) | USD | 5,000 | 4,651 | 0.05 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Healthcare - 2.72% (31 December 2021: 4.33%) (Continued) | | | | |
| Tenet Healthcare Corp, 6.250%, 2/01/27 144A (i) | USD | 15,000 | 14,408 | 0.17 |
| US Acute Care Solutions LLC, 6.375%, 3/01/26 144A (i) | USD | 10,000 | 8,874 | 0.10 |
| | | | <u>234,708</u> | <u>2.72</u> |
| Home Furnishings - 0.14% (31 December 2021: 0.12%) | | | | |
| Tempur Sealy International Inc, 3.875%, 10/15/31 144A (i) | USD | 15,000 | 11,775 | 0.14 |
| | | | <u>11,775</u> | <u>0.14</u> |
| Housewares - 0.33% (31 December 2021: 0.00%) | | | | |
| Newell Brands Inc, 4.450%, 4/01/26 | USD | 30,000 | 28,224 | 0.33 |
| | | | <u>28,224</u> | <u>0.33</u> |
| Insurance - 0.90% (31 December 2021: 0.54%) | | | | |
| Acrisure LLC/Acrisure Finance Inc, 6.000%, 8/01/29 144A (i) | USD | 20,000 | 16,345 | 0.19 |
| AmWINS Group Inc, 4.875%, 6/30/29 144A (i) | USD | 20,000 | 16,963 | 0.20 |
| AssuredPartners Inc, 5.625%, 1/15/29 144A (i) | USD | 15,000 | 12,345 | 0.14 |
| BroadStreet Partners Inc, 5.875%, 4/15/29 144A (i) | USD | 15,000 | 12,766 | 0.15 |
| USI Inc, 6.875%, 5/01/25 144A (i) | USD | 20,000 | 19,267 | 0.22 |
| | | | <u>77,686</u> | <u>0.90</u> |
| Internet - 3.81% (31 December 2021: 1.68%) | | | | |
| ANGI Group LLC, 3.875%, 8/15/28 144A (i) | USD | 15,000 | 11,131 | 0.13 |
| Arches Buyer Inc, 6.125%, 12/01/28 144A (i) | USD | 5,000 | 4,013 | 0.04 |
| Endurance International Group Holdings Inc, 6.000%, 2/15/29 144A (i) | USD | 50,000 | 32,544 | 0.38 |
| Gen Digital Inc, 6.750%, 9/30/27 144A (i) | USD | 20,000 | 19,600 | 0.23 |
| Match Group Holdings II LLC, 5.000%, 12/15/27 144A (i) | USD | 5,000 | 4,600 | 0.05 |
| Netflix Inc, 5.875%, 2/15/25 | USD | 10,000 | 10,126 | 0.12 |
| Uber Technologies Inc, 4.500%, 8/15/29 144A (i) | USD | 190,000 | 165,538 | 1.92 |
| Uber Technologies Inc, 6.250%, 1/15/28 144A (i) | USD | 10,000 | 9,600 | 0.11 |
| Uber Technologies Inc, 7.500%, 9/15/27 144A (i) | USD | 5,000 | 5,004 | 0.06 |
| Uber Technologies Inc, 8.000%, 11/01/26 144A (i) | USD | 55,000 | 55,189 | 0.64 |
| Ziff Davis Inc, 4.625%, 10/15/30 144A (i) | USD | 13,000 | 11,000 | 0.13 |
| | | | <u>328,345</u> | <u>3.81</u> |
| Investment Companies - 1.35% (31 December 2021: 1.33%) | | | | |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp, 4.375%, 2/01/29 | USD | 30,000 | 25,370 | 0.29 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp, 5.250%, 5/15/27 | USD | 100,000 | 91,560 | 1.06 |
| | | | <u>116,930</u> | <u>1.35</u> |
| Iron/Steel - 0.82% (31 December 2021: 1.06%) | | | | |
| ATI Inc, 4.875%, 10/01/29 | USD | 10,000 | 8,837 | 0.10 |
| ATI Inc, 5.875%, 12/01/27 | USD | 15,000 | 14,344 | 0.17 |
| Cleveland-Cliffs Inc, 6.750%, 3/15/26 144A (i) | USD | 10,000 | 10,025 | 0.12 |
| Commercial Metals Co, 4.125%, 1/15/30 | USD | 15,000 | 13,273 | 0.15 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Iron/Steel - 0.82% (31 December 2021: 1.06%) (Continued) | | | | |
| Mineral Resources Ltd, 8.125%, 5/01/27 144A (i) (ii) | USD | 20,000 | 20,139 | 0.23 |
| United States Steel Corp, 6.875%, 3/01/29 | USD | 4,000 | 3,883 | 0.05 |
| | | | <u>70,501</u> | <u>0.82</u> |
| Leisure Time - 2.85% (31 December 2021: 2.86%) | | | | |
| Carnival Corp, 5.750%, 3/01/27 144A (i) (ii) | USD | 50,000 | 35,702 | 0.41 |
| NCL Corp Ltd, 5.875%, 3/15/26 144A (i) (ii) | USD | 80,000 | 62,837 | 0.73 |
| NCL Finance Ltd, 6.125%, 3/15/28 144A (i) (ii) | USD | 5,000 | 3,691 | 0.04 |
| Royal Caribbean Cruises Ltd, 3.700%, 3/15/28 (ii) | USD | 15,000 | 11,025 | 0.13 |
| Royal Caribbean Cruises Ltd, 4.250%, 7/01/26 144A (i) (ii) | USD | 40,000 | 32,334 | 0.37 |
| Royal Caribbean Cruises Ltd, 5.500%, 4/01/28 144A (i) (ii) | USD | 85,000 | 67,834 | 0.79 |
| Viking Ocean Cruises Ship VII Ltd, 5.625%, 2/15/29 144A (i) (ii) | USD | 30,000 | 24,150 | 0.28 |
| VOC Escrow Ltd, 5.000%, 2/15/28 144A (i) (ii) | USD | 10,000 | 8,601 | 0.10 |
| | | | <u>246,174</u> | <u>2.85</u> |
| Lodging - 3.19% (31 December 2021: 2.88%) | | | | |
| Boyd Gaming Corp, 4.750%, 6/15/31 144A (i) | USD | 70,000 | 60,900 | 0.71 |
| Hilton Domestic Operating Co Inc, 3.750%, 5/01/29 144A (i) | USD | 5,000 | 4,325 | 0.05 |
| Hilton Domestic Operating Co Inc, 5.375%, 5/01/25 144A (i) | USD | 40,000 | 39,592 | 0.46 |
| Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc, 4.875%, 7/01/31 144A (i) | USD | 15,000 | 12,242 | 0.14 |
| Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc, 5.000%, 6/01/29 144A (i) | USD | 35,000 | 30,100 | 0.35 |
| Marriott Ownership Resorts Inc, 4.500%, 6/15/29 144A (i) | USD | 55,000 | 45,629 | 0.53 |
| Marriott Ownership Resorts Inc, 4.750%, 1/15/28 | USD | 10,000 | 8,708 | 0.10 |
| Marriott Ownership Resorts Inc, 6.125%, 9/15/25 144A (i) | USD | 3,000 | 3,092 | 0.03 |
| Travel + Leisure Co, 4.625%, 3/01/30 144A (i) | USD | 10,000 | 8,293 | 0.10 |
| Travel + Leisure Co, 6.000%, 4/01/27 | USD | 50,000 | 47,455 | 0.55 |
| Travel + Leisure Co, 6.625%, 7/31/26 144A (i) | USD | 15,000 | 14,674 | 0.17 |
| | | | <u>275,010</u> | <u>3.19</u> |
| Machinery-Diversified - 0.12% (31 December 2021: 0.06%) | | | | |
| Chart Industries Inc, 7.500%, 1/01/30 144A (i) | USD | 10,000 | 10,053 | 0.12 |
| | | | <u>10,053</u> | <u>0.12</u> |
| Media - 7.82% (31 December 2021: 9.91%) | | | | |
| CCO Holdings LLC/CCO Holdings Capital Corp, 4.250%, 2/01/31 144A (i) | USD | 60,000 | 48,173 | 0.56 |
| CCO Holdings LLC/CCO Holdings Capital Corp, 4.250%, 1/15/34 144A (i) | USD | 55,000 | 40,592 | 0.47 |
| CCO Holdings LLC/CCO Holdings Capital Corp, 4.500%, 8/15/30 144A (i) | USD | 65,000 | 53,700 | 0.62 |
| CCO Holdings LLC/CCO Holdings Capital Corp, 5.000%, 2/01/28 144A (i) | USD | 60,000 | 54,479 | 0.63 |
| CCO Holdings LLC/CCO Holdings Capital Corp, 5.125%, 5/01/27 144A (i) | USD | 55,000 | 51,264 | 0.59 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Media - 7.82% (31 December 2021: 9.91%) (Continued) | | | | |
| CSC Holdings LLC, 4.625%, 12/01/30 144A (i) | USD | 225,000 | 124,343 | 1.44 |
| Diamond Sports Group LLC/Diamond Sports Finance Co, 5.375%, 8/15/26 144A (i) | USD | 30,000 | 3,525 | 0.04 |
| Diamond Sports Group LLC/Diamond Sports Finance Co, 6.625%, 8/15/27 144A (i) | USD | 15,000 | 112 | 0.00 |
| Directv Financing LLC/Directv Financing Co-Obligor Inc, 5.875%, 8/15/27 144A (i) | USD | 70,000 | 62,626 | 0.73 |
| DISH DBS Corp, 5.125%, 6/01/29 | USD | 75,000 | 48,383 | 0.56 |
| DISH DBS Corp, 7.375%, 7/01/28 | USD | 40,000 | 28,300 | 0.33 |
| DISH DBS Corp, 7.750%, 7/01/26 | USD | 40,000 | 32,256 | 0.37 |
| iHeartCommunications Inc, 4.750%, 1/15/28 144A (i) | USD | 50,000 | 40,717 | 0.47 |
| iHeartCommunications Inc, 6.375%, 5/01/26 | USD | 30,000 | 27,600 | 0.32 |
| iHeartCommunications Inc, 8.375%, 5/01/27 | USD | 30,000 | 25,513 | 0.30 |
| Radiate Holdco LLC/Radiate Finance Inc, 6.500%, 9/15/28 144A (i) | USD | 40,000 | 16,761 | 0.20 |
| Sinclair Television Group Inc, 5.125%, 2/15/27 144A (i) | USD | 20,000 | 16,312 | 0.19 |
| | | | <u>674,656</u> | <u>7.82</u> |
| Mining - 2.66% (31 December 2021: 1.92%) | | | | |
| First Quantum Minerals Ltd, 6.875%, 3/01/26 144A (i) | USD | 200,000 | 189,404 | 2.20 |
| Novelis Corp, 4.750%, 1/30/30 144A (i) | USD | 45,000 | 39,896 | 0.46 |
| | | | <u>229,300</u> | <u>2.66</u> |
| Miscellaneous Manufacturer - 0.22% (31 December 2021: 0.12%) | | | | |
| Gates Global LLC/Gates Corp, 6.250%, 1/15/26 144A (i) | USD | 20,000 | 19,300 | 0.22 |
| | | | <u>19,300</u> | <u>0.22</u> |
| Oil & Gas - 8.46% (31 December 2021: 9.70%) | | | | |
| Ascent Resources Utica Holdings LLC/ARU Finance Corp, 7.000%, 11/01/26 144A (i) | USD | 30,000 | 29,101 | 0.34 |
| Baytex Energy Corp, 8.750%, 4/01/27 144A (i) | USD | 35,000 | 35,611 | 0.41 |
| Bellatrix Exploration Ltd, 8.500%, 9/11/23 (iii) | USD | 6,000 | 0 | 0.00 |
| Bellatrix Exploration Ltd, 12.500%, 12/15/23 (iii) | USD | 7,000 | 0 | 0.00 |
| California Resources Corp, 7.125%, 2/01/26 144A (i) | USD | 5,000 | 4,805 | 0.06 |
| Callon Petroleum Co, 8.000%, 8/01/28 144A (i) | USD | 10,000 | 9,533 | 0.11 |
| Calumet Specialty Products Partners LP/Calumet Finance Corp, 11.000%, 4/15/25 144A (i) | USD | 5,000 | 5,211 | 0.06 |
| Chesapeake Energy Corp, 5.500%, 2/01/26 144A (i) | USD | 35,000 | 33,774 | 0.39 |
| Chesapeake Energy Corp, 6.750%, 4/15/29 144A (i) | USD | 15,000 | 14,604 | 0.17 |
| Chord Energy Corp, 6.375%, 6/01/26 144A (i) | USD | 5,000 | 4,870 | 0.06 |
| Colgate Energy Partners III LLC, 5.875%, 7/01/29 144A (i) | USD | 5,000 | 4,294 | 0.05 |
| Comstock Resources Inc, 6.750%, 3/01/29 144A (i) | USD | 10,000 | 9,025 | 0.10 |
| Continental Resources Inc, 2.875%, 4/01/32 144A (i) | USD | 35,000 | 25,924 | 0.30 |
| Continental Resources Inc, 5.750%, 1/15/31 144A (i) | USD | 10,000 | 9,309 | 0.11 |
| Crescent Energy Finance LLC, 7.250%, 5/01/26 144A (i) | USD | 15,000 | 14,135 | 0.16 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Oil & Gas - 8.46% (31 December 2021: 9.70%) (Continued) | | | | |
| CVR Energy Inc, 5.250%, 2/15/25 144A (i) | USD | 30,000 | 27,600 | 0.32 |
| Ecopetrol SA, 4.625%, 11/02/31 (ii) | USD | 15,000 | 11,458 | 0.13 |
| Energiean Israel Finance Ltd, 4.875%, 3/30/26 144A (i) (ii) | USD | 20,000 | 18,458 | 0.21 |
| Energiean Israel Finance Ltd, 5.375%, 3/30/28 144A (i) (ii) | USD | 5,000 | 4,475 | 0.05 |
| EQT Corp, 3.900%, 10/01/27 | USD | 30,000 | 27,695 | 0.32 |
| EQT Corp, 6.125%, 2/01/25 | USD | 10,000 | 10,023 | 0.12 |
| Gulfport Energy Corp, 8.000%, 5/17/26 144A (i) | USD | 5,000 | 4,875 | 0.06 |
| Matador Resources Co, 5.875%, 9/15/26 | USD | 30,000 | 28,844 | 0.33 |
| Mesquite Energy Inc, 6.125%, 1/15/23 (v) | USD | 420,000 | 5,775 | 0.07 |
| Murphy Oil Corp, 6.125%, 12/01/42 | USD | 20,000 | 15,600 | 0.18 |
| Nabors Industries Inc, 7.375%, 5/15/27 144A (i) | USD | 10,000 | 9,798 | 0.11 |
| Northern Oil & Gas Inc, 8.125%, 3/01/28 144A (i) | USD | 35,000 | 33,607 | 0.39 |
| Occidental Petroleum Corp, 6.600%, 3/15/46 | USD | 40,000 | 41,160 | 0.48 |
| Occidental Petroleum Corp, 6.625%, 9/01/30 | USD | 50,000 | 51,669 | 0.60 |
| Occidental Petroleum Corp, 7.500%, 5/01/31 | USD | 5,000 | 5,342 | 0.06 |
| Occidental Petroleum Corp, 8.500%, 7/15/27 | USD | 5,000 | 5,384 | 0.06 |
| Occidental Petroleum Corp, 8.875%, 7/15/30 | USD | 55,000 | 62,095 | 0.72 |
| Parkland Corp/Canada, 4.625%, 5/01/30 144A (i) | USD | 35,000 | 28,962 | 0.34 |
| PDC Energy Inc, 5.750%, 5/15/26 | USD | 35,000 | 33,410 | 0.39 |
| Permian Resources Operating LLC, 6.875%, 4/01/27 144A (i) | USD | 10,000 | 9,422 | 0.11 |
| Precision Drilling Corp, 6.875%, 1/15/29 144A (i) | USD | 10,000 | 9,310 | 0.11 |
| Range Resources Corp, 8.250%, 1/15/29 | USD | 15,000 | 15,457 | 0.18 |
| SM Energy Co, 5.625%, 6/01/25 | USD | 10,000 | 9,600 | 0.11 |
| SM Energy Co, 6.750%, 9/15/26 | USD | 10,000 | 9,708 | 0.11 |
| Southwestern Energy Co, 5.375%, 2/01/29 | USD | 10,000 | 9,271 | 0.11 |
| Strathcona Resources Ltd, 6.875%, 8/01/26 144A (i) | USD | 20,000 | 14,597 | 0.17 |
| Sunoco LP/Sunoco Finance Corp, 4.500%, 5/15/29 | USD | 5,000 | 4,374 | 0.05 |
| Tap Rock Resources LLC, 7.000%, 10/01/26 144A (i) | USD | 5,000 | 4,651 | 0.05 |
| Transocean Poseidon Ltd, 6.875%, 2/01/27 144A (i) (ii) | USD | 17,500 | 17,030 | 0.20 |
| | | | <u>729,846</u> | <u>8.46</u> |
| Oil & Gas Services - 0.60% (31 December 2021: 0.44%) | | | | |
| Transocean Proteus Ltd, 6.250%, 12/01/24 144A (i) (ii) | USD | 30,000 | 29,552 | 0.34 |
| Weatherford International Ltd, 8.625%, 4/30/30 144A (i) (ii) | USD | 20,000 | 19,206 | 0.22 |
| Weatherford International Ltd, 11.000%, 12/01/24 144A (i) (ii) | USD | 3,000 | 3,060 | 0.04 |
| | | | <u>51,818</u> | <u>0.60</u> |
| Packaging - 0.10% (31 December 2021: 2.78%) | | | | |
| Graham Packaging Co Inc, 7.125%, 8/15/28 144A (i) | USD | 10,000 | 8,343 | 0.10 |
| | | | <u>8,343</u> | <u>0.10</u> |
| Pharmaceuticals - 3.76% (31 December 2021: 3.72%) | | | | |
| AdaptHealth LLC, 5.125%, 3/01/30 144A (i) | USD | 10,000 | 8,513 | 0.10 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Pharmaceuticals - 3.76% (31 December 2021: 3.72%) (Continued) | | | | |
| Bausch Health Cos Inc, 4.875%, 6/01/28 144A (i) | USD | 90,000 | 57,244 | 0.66 |
| Bausch Health Cos Inc, 5.250%, 1/30/30 144A (i) | USD | 40,000 | 19,186 | 0.22 |
| Bausch Health Cos Inc, 6.125%, 2/01/27 144A (i) | USD | 15,000 | 10,344 | 0.12 |
| Endo Dac/Endo Finance LLC/Endo Finco Inc, 6.000%, 6/30/28 144A (i) (ii) (v) | USD | 15,000 | 787 | 0.01 |
| Endo Luxembourg Finance Co I Sarl/Endo US Inc, 6.125%, 4/01/29 144A (i) (ii) (v) | USD | 5,000 | 3,793 | 0.05 |
| HLF Financing Sarl LLC/Herbalife International Inc, 4.875%, 6/01/29 144A (i) | USD | 5,000 | 3,444 | 0.04 |
| Teva Pharmaceutical Finance Netherlands III BV, 3.150%, 10/01/26 (ii) | USD | 155,000 | 135,548 | 1.57 |
| Teva Pharmaceutical Finance Netherlands III BV, 4.100%, 10/01/46 (ii) | USD | 140,000 | 85,600 | 0.99 |
| | | | <u>324,459</u> | <u>3.76</u> |
| Pipelines - 4.49% (31 December 2021: 4.46%) | | | | |
| Antero Midstream Partners LP/Antero Midstream Finance Corp, 5.375%, 6/15/29 144A (i) | USD | 5,000 | 4,571 | 0.05 |
| Antero Midstream Partners LP/Antero Midstream Finance Corp, 7.875%, 5/15/26 144A (i) | USD | 10,000 | 10,123 | 0.12 |
| Blue Racer Midstream LLC/Blue Racer Finance Corp, 7.625%, 12/15/25 144A (i) | USD | 35,000 | 34,739 | 0.40 |
| Buckeye Partners LP, 4.500%, 3/01/28 144A (i) | USD | 10,000 | 8,790 | 0.10 |
| Buckeye Partners LP, 5.600%, 10/15/44 | USD | 15,000 | 10,953 | 0.13 |
| Buckeye Partners LP, 5.850%, 11/15/43 | USD | 5,000 | 3,725 | 0.04 |
| Cheniere Energy Partners LP, 4.000%, 3/01/31 | USD | 15,000 | 12,770 | 0.15 |
| Crestwood Midstream Partners LP/Crestwood Midstream Finance Corp, 6.000%, 2/01/29 144A (i) | USD | 15,000 | 13,763 | 0.16 |
| DCP Midstream Operating LP, 5.625%, 7/15/27 | USD | 40,000 | 39,741 | 0.46 |
| EnLink Midstream LLC, 6.500%, 9/01/30 144A (i) | USD | 15,000 | 14,846 | 0.17 |
| EnLink Midstream Partners LP, 5.450%, 6/01/47 | USD | 5,000 | 4,016 | 0.05 |
| EQM Midstream Partners LP, 5.500%, 7/15/28 | USD | 10,000 | 8,942 | 0.10 |
| EQM Midstream Partners LP, 6.500%, 7/01/27 144A (i) | USD | 35,000 | 33,451 | 0.39 |
| EQM Midstream Partners LP, 7.500%, 6/01/27 144A (i) | USD | 10,000 | 9,793 | 0.11 |
| Genesis Energy LP/Genesis Energy Finance Corp, 7.750%, 2/01/28 | USD | 30,000 | 27,614 | 0.32 |
| Hess Midstream Operations LP, 4.250%, 2/15/30 144A (i) | USD | 20,000 | 17,098 | 0.20 |
| Hess Midstream Operations LP, 5.625%, 2/15/26 | USD | 20,000 | 19,482 | 0.23 |
| Hess Midstream Operations LP, 5.625%, 2/15/26 144A (i) | USD | 30,000 | 29,223 | 0.34 |
| Holly Energy Partners LP/Holly Energy Finance Corp, 6.375%, 4/15/27 144A (i) | USD | 10,000 | 9,825 | 0.11 |
| NuStar Logistics LP, 5.750%, 10/01/25 | USD | 15,000 | 14,420 | 0.17 |
| Targa Resources Corp, 5.200%, 7/01/27 | USD | 30,000 | 29,404 | 0.34 |
| Targa Resources Partners LP/Targa Resources Partners Finance Corp, 6.875%, 1/15/29 | USD | 5,000 | 5,040 | 0.06 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Pipelines - 4.49% (31 December 2021: 4.46%) (Continued) | | | | |
| Western Midstream Operating LP, 4.750%, 8/15/28 | USD | 5,000 | 4,566 | 0.05 |
| Western Midstream Operating LP, 5.300%, 3/01/48 | USD | 15,000 | 12,333 | 0.14 |
| Western Midstream Operating LP, 5.500%, 2/01/50 | USD | 10,000 | 8,238 | 0.10 |
| | | | <u>387,466</u> | <u>4.49</u> |
| Real Estate - 0.17% (31 December 2021: 0.57%) | | | | |
| Realogy Group LLC/Realogy Co.-Issuer Corp, 5.750%, 1/15/29 144A (i) | USD | 20,000 | 15,128 | 0.17 |
| | | | <u>15,128</u> | <u>0.17</u> |
| Real Estate Investment Trusts - 2.36% (31 December 2021: 1.44%) | | | | |
| Iron Mountain Inc, 4.500%, 2/15/31 144A (i) | USD | 10,000 | 8,220 | 0.10 |
| Iron Mountain Inc, 4.875%, 9/15/29 144A (i) | USD | 45,000 | 39,249 | 0.45 |
| Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp, 4.250%, 2/01/27 144A (i) | USD | 40,000 | 33,601 | 0.39 |
| SBA Communications Corp, 3.125%, 2/01/29 | USD | 50,000 | 41,575 | 0.48 |
| SBA Communications Corp, 3.875%, 2/15/27 | USD | 20,000 | 18,070 | 0.21 |
| Service Properties Trust, 7.500%, 9/15/25 | USD | 30,000 | 28,588 | 0.33 |
| Uniti Group LP/Uniti Group Finance Inc/CSL Capital LLC, 4.750%, 4/15/28 144A (i) | USD | 25,000 | 20,000 | 0.23 |
| VICI Properties LP/VICI Note Co Inc, 4.250%, 12/01/26 144A (i) | USD | 10,000 | 9,329 | 0.11 |
| VICI Properties LP/VICI Note Co Inc, 5.625%, 5/01/24 144A (i) | USD | 5,000 | 4,951 | 0.06 |
| | | | <u>203,583</u> | <u>2.36</u> |
| Retailers - 3.52% (31 December 2021: 4.28%) | | | | |
| 1011778 BC ULC/New Red Finance Inc, 3.875%, 1/15/28 144A (i) | USD | 60,000 | 53,673 | 0.62 |
| Asbury Automotive Group Inc, 4.500%, 3/01/28 | USD | 10,000 | 8,804 | 0.10 |
| Asbury Automotive Group Inc, 4.625%, 11/15/29 144A (i) | USD | 20,000 | 16,853 | 0.20 |
| Bath & Body Works Inc, 5.250%, 2/01/28 | USD | 10,000 | 9,286 | 0.11 |
| Bloomin' Brands Inc/OSI Restaurant Partners LLC, 5.125%, 4/15/29 144A (i) | USD | 10,000 | 8,411 | 0.10 |
| Carvana Co, 4.875%, 9/01/29 144A (i) | USD | 25,000 | 9,631 | 0.11 |
| Carvana Co, 5.500%, 4/15/27 144A (i) | USD | 5,000 | 1,981 | 0.02 |
| Ferrellgas LP/Ferrellgas Finance Corp, 5.375%, 4/01/26 144A (i) | USD | 15,000 | 13,645 | 0.16 |
| Foundation Building Materials Inc, 6.000%, 3/01/29 144A (i) | USD | 20,000 | 14,974 | 0.17 |
| Ken Garff Automotive LLC, 4.875%, 9/15/28 144A (i) | USD | 5,000 | 4,183 | 0.05 |
| KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC, 4.750%, 6/01/27 144A (i) | USD | 55,000 | 52,800 | 0.61 |
| LBM Acquisition LLC, 6.250%, 1/15/29 144A (i) | USD | 20,000 | 12,727 | 0.15 |
| NMG Holding Co Inc/Neiman Marcus Group LLC, 7.125%, 4/01/26 144A (i) | USD | 15,000 | 14,059 | 0.16 |
| Papa John's International Inc, 3.875%, 9/15/29 144A (i) | USD | 5,000 | 4,175 | 0.05 |
| Park River Holdings Inc, 5.625%, 2/01/29 144A (i) | USD | 20,000 | 13,318 | 0.16 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Retailers - 3.52% (31 December 2021: 4.28%) (Continued) | | | | |
| Patrick Industries Inc, 4.750%, 5/01/29 144A (i) | USD | 15,000 | 12,450 | 0.14 |
| Sonic Automotive Inc, 4.625%, 11/15/29 144A (i) | USD | 25,000 | 20,018 | 0.23 |
| Sonic Automotive Inc, 4.875%, 11/15/31 144A (i) | USD | 25,000 | 19,654 | 0.23 |
| Suburban Propane Partners LP/Suburban Energy Finance Corp, 5.000%, 6/01/31 144A (i) | USD | 15,000 | 12,750 | 0.15 |
| | | | <u>303,392</u> | <u>3.52</u> |
| Semiconductors - 1.04% (31 December 2021: 0.00%) | | | | |
| Broadcom Inc, 4.300%, 11/15/32 | USD | 30,000 | 26,440 | 0.31 |
| Entegris Escrow Corp, 4.750%, 4/15/29 144A (i) | USD | 10,000 | 9,120 | 0.11 |
| Entegris Escrow Corp, 5.950%, 6/15/30 144A (i) | USD | 20,000 | 18,444 | 0.21 |
| Micron Technology Inc, 6.750%, 11/01/29 | USD | 35,000 | 35,552 | 0.41 |
| | | | <u>89,556</u> | <u>1.04</u> |
| Software - 1.57% (31 December 2021: 1.11%) | | | | |
| Clarivate Science Holdings Corp, 4.875%, 7/01/29 144A (i) | USD | 30,000 | 25,510 | 0.30 |
| Dun & Bradstreet Corp, 5.000%, 12/15/29 144A (i) | USD | 5,000 | 4,279 | 0.05 |
| Elastic NV, 4.125%, 7/15/29 144A (i) (ii) | USD | 25,000 | 20,193 | 0.23 |
| Open Text Corp, 3.875%, 12/01/29 144A (i) | USD | 45,000 | 36,188 | 0.42 |
| Open Text Corp, 6.900%, 12/01/27 144A (i) | USD | 20,000 | 20,000 | 0.23 |
| Oracle Corp, 2.950%, 5/15/25 | USD | 20,000 | 18,975 | 0.22 |
| Playtika Holding Corp, 4.250%, 3/15/29 144A (i) | USD | 5,000 | 3,925 | 0.04 |
| Rackspace Technology Global Inc, 5.375%, 12/01/28 144A (i) | USD | 15,000 | 6,593 | 0.08 |
| | | | <u>135,663</u> | <u>1.57</u> |
| Sovereign - 6.27% (31 December 2021: 0.00%) | | | | |
| United States Treasury Bill, 4.352%, 3/30/23 | USD | 45,000 | 44,537 | 0.52 |
| United States Treasury Note/Bond, 0.125%, 2/28/23 | USD | 355,000 | 352,631 | 4.09 |
| United States Treasury Note/Bond, 0.125%, 12/15/23 | USD | 150,000 | 143,689 | 1.66 |
| | | | <u>540,857</u> | <u>6.27</u> |
| Telecommunications - 6.54% (31 December 2021: 3.33%) | | | | |
| CommScope Technologies LLC, 5.000%, 3/15/27 144A (i) | USD | 125,000 | 84,900 | 0.98 |
| Frontier Communications Holdings LLC, 5.875%, 10/15/27 144A (i) | USD | 35,000 | 32,500 | 0.38 |
| Frontier Communications Holdings LLC, 8.750%, 5/15/30 144A (i) | USD | 5,000 | 5,084 | 0.06 |
| GoTo Group Inc, 5.500%, 9/01/27 144A (i) | USD | 15,000 | 8,067 | 0.09 |
| Level 3 Financing Inc, 3.625%, 1/15/29 144A (i) | USD | 15,000 | 10,984 | 0.13 |
| Level 3 Financing Inc, 4.250%, 7/01/28 144A (i) | USD | 5,000 | 3,939 | 0.04 |
| Ligado Networks LLC, 15.500%, 11/01/23 144A (i) | USD | 24,912 | 7,999 | 0.09 |
| Ligado Networks LLC, 17.500%, 5/01/24 144A (i) | USD | 8,120 | 774 | 0.01 |
| SoftBank Group Corp, 4.625%, 7/06/28 (ii) | USD | 200,000 | 165,268 | 1.92 |
| Sprint LLC, 7.625%, 2/15/25 | USD | 135,000 | 139,365 | 1.61 |
| Sprint LLC, 7.625%, 3/01/26 | USD | 40,000 | 42,092 | 0.49 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Telecommunications - 6.54% (31 December 2021: 3.33%) (Continued) | | | | |
| Telecom Italia Capital SA, 6.000%, 9/30/34 (ii) | USD | 65,000 | 49,121 | 0.57 |
| Telesat Canada/Telesat LLC, 5.625%, 12/06/26 144A (i) | USD | 15,000 | 6,900 | 0.08 |
| ViaSat Inc, 6.500%, 7/15/28 144A (i) | USD | 10,000 | 7,502 | 0.09 |
| | | | <u>564,495</u> | <u>6.54</u> |
| Toys/Games/Hobbies - 0.23% (31 December 2021: 0.00%) | | | | |
| Mattel Inc, 5.875%, 12/15/27 144A (i) | USD | 20,000 | 19,618 | 0.23 |
| | | | <u>19,618</u> | <u>0.23</u> |
| Water - 0.06% (31 December 2021: 0.06%) | | | | |
| Solaris Midstream Holdings LLC, 7.625%, 4/01/26 144A (i) | USD | 5,000 | 4,973 | 0.06 |
| | | | <u>4,973</u> | <u>0.06</u> |
| TOTAL NON-CONVERTIBLE BONDS | | | 7,674,062 | 88.95 |
| CONVERTIBLE BONDS - 5.62% OF NET ASSETS (31 December 2021: 6.65%) | | | | |
| Airlines - 0.56% (31 December 2021: 0.54%) | | | | |
| Southwest Airlines Co, 1.250%, 5/01/25 | USD | 40,000 | 48,040 | 0.56 |
| | | | <u>48,040</u> | <u>0.56</u> |
| Biotechnology - 0.95% (31 December 2021: 1.48%) | | | | |
| BioMarin Pharmaceutical Inc, 1.250%, 5/15/27 | USD | 60,000 | 64,474 | 0.75 |
| Livongo Health Inc, 0.875%, 6/01/25 | USD | 20,000 | 17,507 | 0.20 |
| | | | <u>81,981</u> | <u>0.95</u> |
| Healthcare - 0.78% (31 December 2021: 0.47%) | | | | |
| Lantheus Holdings Inc, 2.625%, 12/15/27 144A (i) | USD | 10,000 | 10,069 | 0.11 |
| Teladoc Health Inc, 1.250%, 6/01/27 | USD | 75,000 | 57,615 | 0.67 |
| | | | <u>67,684</u> | <u>0.78</u> |
| Internet - 0.29% (31 December 2021: 0.63%) | | | | |
| Uber Technologies Inc, Zero Coupon Bond, 12/15/25 | USD | 30,000 | 25,338 | 0.29 |
| | | | <u>25,338</u> | <u>0.29</u> |
| Leisure Time - 0.32% (31 December 2021: 0.36%) | | | | |
| NCL Corp Ltd., 1.125%, 2/15/27 (ii) | USD | 40,000 | 27,398 | 0.32 |
| | | | <u>27,398</u> | <u>0.32</u> |
| Media - 2.51% (31 December 2021: 2.33%) | | | | |
| DISH Network Corp, 3.375%, 8/15/26 | USD | 345,000 | 216,142 | 2.51 |
| | | | <u>216,142</u> | <u>2.51</u> |
| Software - 0.21% (31 December 2021: 0.77%) | | | | |
| Bilibili Inc, 0.500%, 12/01/26 (ii) | USD | 15,000 | 11,025 | 0.13 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | <u>Face Amount</u> | <u>Fair Value USD</u> | <u>% of Net Assets</u> |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| CONVERTIBLE BONDS (Continued) | | | | |
| Software - 0.21% (31 December 2021: 0.77%) (Continued) | | | | |
| Unity Software Inc, Zero Coupon Bond, 11/15/26 | USD | 10,000 | 7,485 | 0.08 |
| | | | <u>18,510</u> | <u>0.21</u> |
| TOTAL CONVERTIBLE BONDS | | | 485,093 | 5.62 |
| TOTAL BONDS AND NOTES | | | 8,159,155 | 94.57 |
| | | | <u>Fair Value USD</u> | <u>% of Net Assets</u> |
| | | <u>Shares</u> | | |
| NON-CONVERTIBLE PREFERRED STOCKS - 0.96% OF NET ASSETS (31 December 2021: 0.61%) | | | | |
| Home Builders - 0.42% (31 December 2021: 0.27%) | | | | |
| Hovnanian Enterprises Inc, 7.625% (iv) | USD | 1,902 | 36,138 | 0.42 |
| | | | <u>36,138</u> | <u>0.42</u> |
| Real Estate Investment Trusts - 0.54% (31 December 2021: 0.34%) | | | | |
| Highwoods Properties Inc, 8.625% (iv) | USD | 45 | 46,570 | 0.54 |
| | | | <u>46,570</u> | <u>0.54</u> |
| TOTAL NON-CONVERTIBLE PREFERRED STOCKS | | | 82,708 | 0.96 |
| CONVERTIBLE PREFERRED STOCKS - 0.22% OF NET ASSETS (31 December 2021: 1.82%) | | | | |
| Software - 0.22% (31 December 2021: 0.10%) | | | | |
| Clarivate PLC, 5.250%, 6/01/24 | USD | 496 | 18,760 | 0.22 |
| | | | <u>18,760</u> | <u>0.22</u> |
| TOTAL CONVERTIBLE PREFERRED STOCKS | | | 18,760 | 0.22 |
| COMMON STOCKS - 0.02% OF NET ASSETS (31 December 2021: 0.08%) | | | | |
| Oil & Gas - 0.02% (31 December 2021: 0.08%) | | | | |
| Battalion Oil Corp | USD | 207 | 2,010 | 0.02 |
| Bellatrix Exploration Ltd | CAD | 2,763 | 0 | 0.00 |
| | | | <u>2,010</u> | <u>0.02</u> |
| TOTAL COMMON STOCKS | | | 2,010 | 0.02 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|--|-----|---------------|---------------------------|----------------------------|
| INVESTMENT FUNDS - 2.83% OF NET ASSETS (31 December 2021: 1.94%) | | | | |
| Commercial Services - 2.83% (31 December 2021: 1.94%) | | | | |
| Loomis Sayles Asia Bond Plus Fund(ii) | USD | 33 | 244,197 | 2.83 |
| | | | <u>244,197</u> | <u>2.83</u> |
| TOTAL INVESTMENT FUNDS | | | 244,197 | 2.83 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: USD 10,286,437) | | | | |
| | | | 8,506,830 | 98.60 |

FINANCIAL DERIVATIVE INSTRUMENTS - 0.00% (31 December 2021: 0.18%)

Open Forward Foreign Currency Exchange Contracts - 0.00% (31 December 2021: 0.18%)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|--|----------------------|--------------------|-------------------------|--|----------------------------|
| 1/30/23 | 1,618,609 EUR | 1,730,835 USD | Brown Brothers Harriman | (104) | (0.00%) |
| 1/30/23 | 49,316 EUR | 52,815 USD | Brown Brothers Harriman | (82) | (0.00%) |
| 1/30/23 | 383 EUR | 410 USD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 9,799 EUR | 10,479 USD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 81 USD | 76 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 84 EUR | 90 USD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 2,768 EUR | 2,960 USD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 294 USD | 274 EUR | Brown Brothers Harriman | 1 | 0.00% |
| 1/30/23 | 47,366 USD | 44,171 EUR | Brown Brothers Harriman | 136 | 0.00% |
| | | | | <u>137</u> | <u>0.00%</u> |
| | | | | (188) | (0.00%) |
| Net unrealised loss on Open Forward Foreign Currency Exchange Contracts | | | | (51) | (0.00%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND (Continued)

| Schedule of Investments | As at 31 December 2022 | |
|--|-------------------------|----------------------|
| | Fair Value USD | % of Net Assets |
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 8,506,967 | 98.60 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (188) | (0.00) |
| | | |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 8,506,779 | 98.60 |
| Net Cash at Bank | 242,955 | 2.82 |
| Other Assets | 86,176 | 1.00 |
| Less Other Liabilities | <u>(208,775)</u> | <u>(2.42)</u> |
| | | |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | <u>8,627,135</u> | <u>100.00</u> |

- (i) Securities exempt from registration under Rule 144A (i) of the U.S. Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (ii) Securities issued by Non-U.S. or Non-Canadian users.
- (iii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (iv) Perpetual bonds.
- (v) Security in default.

Key to Abbreviations

CAD: Canadian Dollar
 EUR: Euro
 USD: United States Dollar

| Analysis of total assets | % of Total Assets |
|--|----------------------|
| Transferable securities and money market instruments admitted to an official stock exchange or traded on a regulated market | 96.17 |
| Transferable securities and money market instruments other than those admitted to an official exchange listing or traded on another regulated market | 0.00 |
| Financial derivative instruments | (0.00) |
| Current assets | <u>3.83</u> |
| | <u><u>100.00</u></u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES - 97.42% OF NET ASSETS (31 December 2021: 97.66%) | | | | |
| NON-CONVERTIBLE BONDS - 97.42% OF NET ASSETS (31 December 2021: 97.66%) | | | | |
| Australia - 2.51% (31 December 2021: 5.45%) | | | | |
| Australia Government Bond, 3.250%, 4/21/25 (i) | AUD | 525,000 | 354,352 | 0.60 |
| Commonwealth Bank of Australia, 4.089%, 11/01/28 (i) (iii) | GBP | 295,000 | 358,231 | 0.61 |
| National Australia Bank Ltd, 5.000%, 3/11/24 (i) | AUD | 500,000 | 340,965 | 0.58 |
| New South Wales Treasury Corp, 4.000%, 5/20/26 (i) | AUD | 620,000 | 420,517 | 0.72 |
| | | | <u>1,474,065</u> | <u>2.51</u> |
| Brazil - 1.33% (31 December 2021: 1.90%) | | | | |
| Brazil Notas do Tesouro Nacional Serie F, 10.000%, 1/01/27 (i) | BRL | 2,619,000 | 458,057 | 0.78 |
| Republic of Brazil, 4.625%, 1/13/28 (i) | USD | 340,000 | 325,549 | 0.55 |
| | | | <u>783,606</u> | <u>1.33</u> |
| Canada - 1.76% (31 December 2021: 2.03%) | | | | |
| Canada Housing Trust No 1, 1.550%, 12/15/26 144A (ii) | CAD | 300,000 | 203,421 | 0.35 |
| CPPIB Capital Inc, 0.875%, 2/06/29 EMTN | EUR | 380,000 | 350,643 | 0.60 |
| Province of British Columbia Canada, 4.300%, 6/18/42 | CAD | 145,000 | 106,593 | 0.18 |
| Province of Ontario Canada, 1.900%, 12/02/51 * | CAD | 830,000 | 373,318 | 0.63 |
| | | | <u>1,033,975</u> | <u>1.76</u> |
| Cayman Islands - 0.61% (31 December 2021: 0.69%) | | | | |
| CK Hutchison International 19 Ltd, 3.625%, 4/11/29 (i) | USD | 385,000 | 355,398 | 0.61 |
| | | | <u>355,398</u> | <u>0.61</u> |
| China - 6.60% (31 December 2021: 7.69%) | | | | |
| China Development Bank, 3.120%, 9/13/31 (i) | CNY | 4,740,000 | 685,379 | 1.17 |
| China Development Bank, 3.300%, 3/03/26 (i) | CNY | 4,700,000 | 689,808 | 1.17 |
| China Government Bond, 1.990%, 4/09/25 (i) | CNY | 11,930,000 | 1,698,880 | 2.89 |
| China Government Bond, 3.720%, 4/12/51 (i) | CNY | 5,140,000 | 801,873 | 1.37 |
| | | | <u>3,875,940</u> | <u>6.60</u> |
| Colombia - 0.98% (31 December 2021: 1.11%) | | | | |
| Colombian TES, 7.500%, 8/26/26 (i) | COP | 2,888,500,000 | 508,608 | 0.87 |
| Ecopetrol SA, 4.625%, 11/02/31 (i) | USD | 85,000 | 64,926 | 0.11 |
| | | | <u>573,534</u> | <u>0.98</u> |
| France - 1.75% (31 December 2021: 0.80%) | | | | |
| BNP Paribas SA, 2.500%, 3/31/32 EMTN (i) (iii) | EUR | 100,000 | 94,403 | 0.16 |
| French Republic Government Bond OAT, Zero Coupon Bond, 11/25/30 (i) | EUR | 115,000 | 97,957 | 0.16 |
| French Republic Government Bond OAT, Zero Coupon Bond, 5/25/32 (i) | EUR | 755,000 | 609,745 | 1.04 |
| French Republic Government Bond OAT, 3.250%, 5/25/45 (i) | EUR | 215,000 | 228,178 | 0.39 |
| | | | <u>1,030,283</u> | <u>1.75</u> |
| Germany - 8.91% (31 December 2021: 3.33%) | | | | |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 8/15/26 (i) | EUR | 420,000 | 410,375 | 0.70 |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 2/15/30 (i) | EUR | 1,110,000 | 997,480 | 1.70 |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 8/15/52 (i) | EUR | 1,075,000 | 573,135 | 0.98 |
| Bundesrepublik Deutschland Bundesanleihe, 1.000%, 8/15/24 (i) | EUR | 1,465,000 | 1,525,822 | 2.60 |
| Bundesrepublik Deutschland Bundesanleihe, 1.700%, 8/15/32 (i) | EUR | 375,000 | 373,084 | 0.63 |
| Deutsche Bank AG, 3.742%, 1/07/33 (i) (iii) | USD | 220,000 | 156,239 | 0.27 |
| Deutsche Bank AG, 4.000%, 6/24/32 EMTN (i) (iii) | EUR | 300,000 | 283,273 | 0.48 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

Schedule of Investments As at 31 December 2022

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|----------------|-------------------|--------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Germany - 8.91% (31 December 2021: 3.33%) (Continued) | | | | |
| Fraport AG Frankfurt Airport Services Worldwide, 1.875%, 3/31/28 (i) | EUR | 490,000 | 448,398 | 0.76 |
| Fraport AG Frankfurt Airport Services Worldwide, 2.125%, 7/09/27 (i) | EUR | 21,000 | 20,039 | 0.03 |
| Kreditanstalt fuer Wiederaufbau, 1.250%, 8/28/23 EMTN (i) | NOK | 3,220,000 | 322,396 | 0.55 |
| Kreditanstalt fuer Wiederaufbau, 4.000%, 2/27/25 (i) | AUD | 185,000 | 125,295 | 0.21 |
| | | | <u>5,235,536</u> | <u>8.91</u> |
| Indonesia - 0.44% (31 December 2021: 0.36%) | | | | |
| Indonesia Treasury Bond, 8.250%, 5/15/29 (i) * | IDR | 3,737,000,000 | 258,429 | 0.44 |
| | | | <u>258,429</u> | <u>0.44</u> |
| Ireland - 0.98% (31 December 2021: 1.42%) | | | | |
| Bruegel 2021 DAC, 2.621%, 5/22/31 (i) (iii) | EUR | 225,217 | 227,752 | 0.39 |
| Republic of Ireland, 1.000%, 5/15/26 (i) | EUR | 270,000 | 273,092 | 0.46 |
| Republic of Ireland, Zero Coupon Bond, 10/18/31 (i) | EUR | 90,000 | 74,031 | 0.13 |
| | | | <u>574,875</u> | <u>0.98</u> |
| Israel - 0.13% (31 December 2021: 0.13%) | | | | |
| Israel Government Bond - Fixed, 1.000%, 3/31/30 (i) | ILS | 335,000 | 79,137 | 0.13 |
| | | | <u>79,137</u> | <u>0.13</u> |
| Italy - 2.48% (31 December 2021: 4.94%) | | | | |
| Intesa Sanpaolo SpA, 4.198%, 6/01/32 144A (i) (ii) (iii) | USD | 310,000 | 228,490 | 0.39 |
| Intesa Sanpaolo SpA, 5.148%, 6/10/30 EMTN (i) | GBP | 240,000 | 234,892 | 0.40 |
| Italy Buoni Poliennali Del Tesoro, 1.350%, 4/01/30 (i) | EUR | 665,000 | 582,835 | 0.99 |
| UniCredit SpA, 5.459%, 6/30/35 (i) (iii) | USD | 215,000 | 174,676 | 0.30 |
| UniCredit SpA, 5.459%, 6/30/35 144A (i) (ii) (iii) | USD | 290,000 | 235,610 | 0.40 |
| | | | <u>1,456,503</u> | <u>2.48</u> |
| Japan - 6.39% (31 December 2021: 13.00%) | | | | |
| Development Bank of Japan Inc, 0.875%, 10/10/25 EMTN (i) | EUR | 335,000 | 333,504 | 0.57 |
| Japan Government Five Year Bond, 0.100%, 12/20/25 (i) | JPY | 126,900,000 | 962,736 | 1.64 |
| Japan Government Thirty Year Bond, 0.300%, 6/20/46 (i) | JPY | 160,600,000 | 946,633 | 1.61 |
| Japan Government Thirty Year Bond, 1.700%, 12/20/43 (i) | JPY | 86,450,000 | 699,738 | 1.19 |
| Japan Government Twenty Year Bond, 2.000%, 9/20/25 (i) | JPY | 38,200,000 | 304,702 | 0.52 |
| Japan Government Two Year Bond, 0.005%, 5/01/24 (i) | JPY | 66,550,000 | 504,291 | 0.86 |
| | | | <u>3,751,604</u> | <u>6.39</u> |
| Jersey, Channel Islands - 0.43% (31 December 2021: 0.56%) | | | | |
| Heathrow Funding Ltd, 1.125%, 10/08/30 EMTN (i) | EUR | 300,000 | 250,028 | 0.43 |
| | | | <u>250,028</u> | <u>0.43</u> |
| Luxembourg - 1.21% (31 December 2021: 0.34%) | | | | |
| Blackstone Property Partners Europe Holdings Sarl, 1.625%, 4/20/30 EMTN (i) | EUR | 340,000 | 247,713 | 0.42 |
| Blackstone Property Partners Europe Holdings Sarl, 1.750%, 3/12/29 EMTN (i) | EUR | 150,000 | 116,715 | 0.20 |
| Logicor Financing Sarl, 0.875%, 1/14/31 EMTN (i) | EUR | 100,000 | 69,060 | 0.12 |
| Logicor Financing Sarl, 1.625%, 1/17/30 EMTN (i) | EUR | 355,000 | 275,412 | 0.47 |
| | | | <u>708,900</u> | <u>1.21</u> |
| Malaysia - 0.34% (31 December 2021: 0.27%) | | | | |
| Malaysia Government Bond, 3.906%, 7/15/26 (i) * | MYR | 880,000 | 200,491 | 0.34 |
| | | | <u>200,491</u> | <u>0.34</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| Schedule of Investments | | As at 31 December 2022 | | |
|---|-----|------------------------|-------------------|--------------------|
| | | Face Amount | Fair Value USD | % of Net Assets |
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Mexico - 1.28% (31 December 2021: 1.57%) | | | | |
| Mexican Bonos, 8.500%, 5/31/29 (i) | MXN | 11,859,400 | 591,291 | 1.01 |
| Mexico Government International Bond, 3.500%, 2/12/34 (i) | USD | 200,000 | 160,054 | 0.27 |
| | | | <u>751,345</u> | <u>1.28</u> |
| Netherlands - 1.53% (31 December 2021: 2.22%) | | | | |
| Abertis Infraestructuras Finance BV, 3.248% (i) (iii) (iv) | EUR | 200,000 | 180,152 | 0.31 |
| Cooperatieve Rabobank UA, 1.250%, 5/31/32 EMTN (i) | EUR | 100,000 | 89,447 | 0.15 |
| Digital Dutch Finco BV, 1.000%, 1/15/32 (i) | EUR | 100,000 | 74,573 | 0.13 |
| EDP Finance BV, 0.375%, 9/16/26 EMTN (i) | EUR | 100,000 | 94,191 | 0.16 |
| Enel Finance International NV, 5.750%, 9/14/40 EMTN (i) | GBP | 60,000 | 69,983 | 0.12 |
| Heimstaden Bostad Treasury BV, 0.750%, 9/06/29 EMTN (i) | EUR | 150,000 | 106,939 | 0.18 |
| Heimstaden Bostad Treasury BV, 1.625%, 10/13/31 EMTN (i) | EUR | 190,000 | 129,071 | 0.22 |
| NXP BV/NXP Funding LLC/NXP USA Inc, 5.000%, 1/15/33 (i) | USD | 165,000 | 155,824 | 0.26 |
| | | | <u>900,180</u> | <u>1.53</u> |
| New Zealand - 1.27% (31 December 2021: 0.13%) | | | | |
| New Zealand Government Bond, 4.500%, 4/15/27 (i) | NZD | 1,035,000 | 652,681 | 1.11 |
| New Zealand Government Bond, 5.500%, 4/15/23 (i) | NZD | 145,000 | 91,912 | 0.16 |
| | | | <u>744,593</u> | <u>1.27</u> |
| Norway - 1.09% (31 December 2021: 0.98%) | | | | |
| Aker BP ASA, 4.000%, 1/15/31 144A (i) (ii) | USD | 290,000 | 254,155 | 0.43 |
| Norway Government Bond, 1.750%, 3/13/25 144A (i) (ii) | NOK | 3,895,000 | 384,107 | 0.66 |
| | | | <u>638,262</u> | <u>1.09</u> |
| Singapore - 0.59% (31 December 2021: 0.45%) | | | | |
| Singapore Government Bond, 2.125%, 6/01/26 (i) | SGD | 475,000 | 345,802 | 0.59 |
| | | | <u>345,802</u> | <u>0.59</u> |
| South Africa - 1.75% (31 December 2021: 1.40%) | | | | |
| Republic of South Africa Government Bond, 7.000%, 2/28/31 (i) | ZAR | 21,675,000 | 1,027,508 | 1.75 |
| | | | <u>1,027,508</u> | <u>1.75</u> |
| South Korea - 1.26% (31 December 2021: 1.07%) | | | | |
| Korea Treasury Bond, 1.375%, 6/10/30 (i) | KRW | 1,107,340,000 | 739,275 | 1.26 |
| | | | <u>739,275</u> | <u>1.26</u> |
| Spain - 2.41% (31 December 2021: 2.64%) | | | | |
| Spain Government Bond, 1.300%, 10/31/26 144A (i) (ii) | EUR | 790,000 | 792,050 | 1.35 |
| Spain Government Bond, 4.200%, 1/31/37 144A (i) (ii) | EUR | 560,000 | 626,206 | 1.06 |
| | | | <u>1,418,256</u> | <u>2.41</u> |
| Supranational - 3.08% (31 December 2021: 2.81%) | | | | |
| European Investment Bank, 2.375%, 7/06/23 144A (i) (ii) | CAD | 1,290,000 | 941,055 | 1.60 |
| Nordic Investment Bank, 0.200%, 1/16/23 (i) | SEK | 2,000,000 | 191,777 | 0.33 |
| Nordic Investment Bank, 1.500%, 3/13/25 EMTN (i) | NOK | 6,900,000 | 673,811 | 1.15 |
| | | | <u>1,806,643</u> | <u>3.08</u> |
| Sweden - 0.08% (31 December 2021: 0.07%) | | | | |
| Kommuninvest I Sverige AB, 1.000%, 5/12/25 (i) | SEK | 520,000 | 47,049 | 0.08 |
| | | | <u>47,049</u> | <u>0.08</u> |
| Switzerland - 0.49% (31 December 2021: 0.30%) | | | | |
| Credit Suisse Group AG, 2.125%, 10/13/26 (i) (iii) | EUR | 215,000 | 194,872 | 0.33 |
| Credit Suisse Group AG, 3.250%, 4/02/26 EMTN (i) (iii) | EUR | 100,000 | 95,693 | 0.16 |
| | | | <u>290,565</u> | <u>0.49</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Thailand - 0.35% (31 December 2021: 0.27%) | | | | |
| Thailand Government Bond, 1.600%, 12/17/29 (i) * | THB | 7,435,000 | 205,252 | 0.35 |
| | | | <u>205,252</u> | <u>0.35</u> |
| United Arab Emirates - 0.33% (31 December 2021: 0.31%) | | | | |
| DP World Ltd, 5.625%, 9/25/48 EMTN (i) | USD | 205,000 | 191,918 | 0.33 |
| | | | <u>191,918</u> | <u>0.33</u> |
| United Kingdom - 4.36% (31 December 2021: 5.90%) | | | | |
| Aviva PLC, 4.000%, 6/03/55 (i) (iii) | GBP | 110,000 | 101,238 | 0.17 |
| Barclays PLC, 3.564%, 9/23/35 (i) (iii) | USD | 245,000 | 186,431 | 0.32 |
| Brass NO 8 PLC, 5.344%, 11/16/66 144A (i) (ii) (iii) | USD | 106,835 | 106,812 | 0.18 |
| Channel Link Enterprises Finance PLC, 2.706%, 6/30/50 (i) (iii) | EUR | 125,000 | 119,136 | 0.20 |
| Lanark Master Issuer PLC, 3.848%, 12/22/69 (i) (iii) | GBP | 60,000 | 72,202 | 0.12 |
| Legal & General Group PLC, 4.500%, 11/01/50 (i) (iii) | GBP | 195,000 | 202,533 | 0.35 |
| National Grid Electricity Transmission PLC, 0.872%, 11/26/40 EMTN (i) | EUR | 100,000 | 61,249 | 0.10 |
| United Kingdom Treasury, 0.125%, 1/31/23 (i) | GBP | 60,000 | 72,005 | 0.12 |
| United Kingdom Treasury, 2.250%, 9/07/23 (i) | GBP | 495,000 | 589,850 | 1.01 |
| United Kingdom Treasury, 4.250%, 12/07/55 (i) | GBP | 445,000 | 571,503 | 0.97 |
| United Kingdom Treasury, 4.750%, 12/07/30 (i) | GBP | 370,000 | 479,823 | 0.82 |
| | | | <u>2,562,782</u> | <u>4.36</u> |
| United States - 40.70% (31 December 2021: 31.53%) | | | | |
| Aasset Trust, 2.798%, 1/15/47 144A (ii) | USD | 234,948 | 189,104 | 0.32 |
| Ally Financial Inc, 3.875%, 5/21/24 | USD | 70,000 | 68,138 | 0.12 |
| Ally Financial Inc, 5.800%, 5/01/25 | USD | 25,000 | 24,869 | 0.04 |
| Ares Capital Corp, 2.875%, 6/15/28 | USD | 135,000 | 108,247 | 0.18 |
| AT&T Inc, 3.650%, 6/01/51 | USD | 255,000 | 179,600 | 0.31 |
| Avis Budget Rental Car Funding AESOP LLC, 4.000%, 3/20/25 144A (ii) | USD | 100,000 | 98,312 | 0.17 |
| Bank of America Corp, 2.482%, 9/21/36 (iii) | USD | 20,000 | 14,695 | 0.02 |
| Broadcom Inc, 3.469%, 4/15/34 144A (ii) | USD | 180,000 | 143,592 | 0.24 |
| Centene Corp, 2.450%, 7/15/28 | USD | 55,000 | 46,423 | 0.08 |
| Centene Corp, 2.500%, 3/01/31 | USD | 130,000 | 101,722 | 0.17 |
| Centene Corp, 3.000%, 10/15/30 | USD | 110,000 | 90,172 | 0.15 |
| CF Industries Inc, 4.950%, 6/01/43 | USD | 15,000 | 12,833 | 0.02 |
| CF Industries Inc, 5.150%, 3/15/34 | USD | 40,000 | 37,860 | 0.06 |
| CF Industries Inc, 5.375%, 3/15/44 | USD | 40,000 | 35,937 | 0.06 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 3.700%, 4/01/51 | USD | 245,000 | 148,977 | 0.25 |
| Citigroup Inc, 2.400%, 10/31/25 | JPY | 25,000,000 | 194,363 | 0.33 |
| Citigroup Inc, 4.400%, 6/10/25 | USD | 130,000 | 127,596 | 0.22 |
| Commercial Trust, 3.644%, 12/10/47 | USD | 109,000 | 104,777 | 0.18 |
| Commercial Trust, 3.902%, 7/10/50 | USD | 500,000 | 479,003 | 0.82 |
| Continental Resources Inc, 2.875%, 4/01/32 144A (ii) | USD | 130,000 | 96,289 | 0.16 |
| Continental Resources Inc, 4.375%, 1/15/28 | USD | 180,000 | 164,927 | 0.28 |
| Continental Resources Inc, 5.750%, 1/15/31 144A (ii) | USD | 170,000 | 158,246 | 0.27 |
| Delta Air Lines Class B Pass Through Trust, 4.250%, 7/30/23 | USD | 151,551 | 148,556 | 0.25 |
| Delta Air Lines Inc/SkyMiles IP Ltd, 4.750%, 10/20/28 144A (ii) | USD | 205,000 | 192,695 | 0.33 |
| Energy Transfer LP, 5.300%, 4/15/47 | USD | 100,000 | 83,199 | 0.14 |
| EQT Corp, 3.625%, 5/15/31 144A (ii) | USD | 145,000 | 122,878 | 0.21 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

Schedule of Investments As at 31 December 2022

| | Face Amount | Fair Value USD | % of Net Assets |
|--|----------------|-------------------|--------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| United States - 40.70% (31 December 2021: 31.53%) (Continued) | | | |
| EQT Corp, 3.900%, 10/01/27 | USD 5,000 | 4,616 | 0.01 |
| EQT Corp, 5.000%, 1/15/29 | USD 60,000 | 56,326 | 0.10 |
| ERAC USA Finance LLC, 4.500%, 2/15/45 144A (ii) | USD 120,000 | 97,465 | 0.17 |
| Fannie Mae Pool, 2.000%, 5/01/51 | USD 1,112,738 | 908,170 | 1.55 |
| Fannie Mae Pool, 2.000%, 11/01/51 | USD 657,937 | 536,260 | 0.91 |
| Fannie Mae Pool, 2.000%, 11/01/51 | USD 704,789 | 573,532 | 0.98 |
| Fannie Mae Pool, 2.000%, 2/01/52 | USD 393,541 | 320,700 | 0.55 |
| Fannie Mae Pool, 2.500%, 5/01/52 | USD 587,525 | 497,641 | 0.85 |
| Fannie Mae Pool, 3.000%, 4/01/45 | USD 28,134 | 25,229 | 0.04 |
| Fannie Mae Pool, 3.000%, 11/01/51 | USD 1,331,226 | 1,168,371 | 1.99 |
| Fannie Mae Pool, 4.000%, 6/01/47 | USD 78,794 | 75,472 | 0.13 |
| Fannie Mae Pool, 4.000%, 3/01/49 | USD 289,161 | 275,361 | 0.47 |
| Fannie Mae Pool, 4.000%, 5/01/50 | USD 199,279 | 189,939 | 0.32 |
| Fannie Mae Pool, 4.500%, 11/01/45 | USD 22,728 | 22,382 | 0.04 |
| Fannie Mae Pool, 4.500%, 7/01/46 | USD 3,507 | 3,445 | 0.01 |
| Fannie Mae Pool, 4.500%, 2/01/47 | USD 10,232 | 9,981 | 0.02 |
| Fannie Mae Pool, 4.500%, 3/01/47 | USD 184,117 | 180,504 | 0.31 |
| Fannie Mae Pool, 4.500%, 9/01/52 | USD 331,393 | 319,048 | 0.54 |
| Fannie Mae Pool, 5.000%, 8/01/52 | USD 225,543 | 222,650 | 0.38 |
| Fannie Mae-Aces, 2.866%, 11/25/27 (iii) | USD 1,483,051 | 1,384,143 | 2.36 |
| Fannie Mae-Aces, 2.930%, 9/25/27 (iii) | USD 72,724 | 68,017 | 0.12 |
| Freddie Mac Gold Pool, 3.500%, 12/01/46 | USD 27,545 | 25,829 | 0.04 |
| Freddie Mac Gold Pool, 4.500%, 7/01/39 | USD 25,249 | 25,045 | 0.04 |
| Freddie Mac Gold Pool, 5.000%, 8/01/48 | USD 34,069 | 34,158 | 0.06 |
| Freddie Mac Pool, 2.000%, 2/01/52 | USD 192,201 | 156,626 | 0.27 |
| Freddie Mac Pool, 2.500%, 12/01/51 | USD 748,999 | 634,046 | 1.08 |
| Freddie Mac Pool, 5.000%, 9/01/48 | USD 233,823 | 233,400 | 0.40 |
| Freddie Mac Pool, 5.000%, 10/01/48 | USD 111,717 | 111,836 | 0.19 |
| Freddie Mac Pool, 5.000%, 11/01/48 | USD 74,001 | 74,644 | 0.13 |
| Goldman Sachs Group Inc, 1.000%, 11/24/25 EMTN | CHF 335,000 | 349,822 | 0.60 |
| HCA Inc, 2.375%, 7/15/31 | USD 560,000 | 435,920 | 0.74 |
| Ovintiv Inc, 6.500%, 8/15/34 | USD 54,000 | 54,337 | 0.09 |
| Ovintiv Inc, 7.375%, 11/01/31 | USD 10,000 | 10,644 | 0.02 |
| Owl Rock Capital Corp, 2.875%, 6/11/28 | USD 55,000 | 43,185 | 0.07 |
| T-Mobile USA Inc, 2.550%, 2/15/31 | USD 90,000 | 73,523 | 0.12 |
| T-Mobile USA Inc, 3.300%, 2/15/51 | USD 40,000 | 26,694 | 0.05 |
| T-Mobile USA Inc, 3.400%, 10/15/52 | USD 55,000 | 36,957 | 0.06 |
| T-Mobile USA Inc, 3.875%, 4/15/30 | USD 70,000 | 63,407 | 0.11 |
| Towd Point Mortgage Trust, 2.750%, 10/25/57 144A (ii) (iii) | USD 94,626 | 90,241 | 0.15 |
| United Airlines, 3.650%, 10/07/25 | USD 171,528 | 153,661 | 0.26 |
| United Airlines, 3.650%, 1/07/26 | USD 79,896 | 72,288 | 0.12 |
| United States Treasury Inflation Indexed Note, 0.625%, 7/15/32 | USD 641,056 | 587,154 | 1.00 |
| United States Treasury Note/Bond, 1.250%, 8/15/31 | USD 980,000 | 794,642 | 1.35 |
| United States Treasury Note/Bond, 1.500%, 1/31/27 | USD 725,000 | 654,567 | 1.11 |
| United States Treasury Note/Bond, 1.875%, 2/15/32 | USD 1,170,000 | 992,535 | 1.69 |
| United States Treasury Note/Bond, 1.875%, 2/15/41 | USD 2,315,000 | 1,636,235 | 2.79 |
| United States Treasury Note/Bond, 2.375%, 5/15/51 | USD 1,200,000 | 860,906 | 1.47 |
| United States Treasury Note/Bond, 2.500%, 5/31/24 | USD 1,835,000 | 1,780,307 | 3.03 |
| United States Treasury Note/Bond, 2.750%, 4/30/27 | USD 440,000 | 416,969 | 0.71 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value USD | % of Net Assets |
|--|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| United States - 40.70% (31 December 2021: 31.53%) (Continued) | | | |
| United States Treasury Note/Bond, 3.500%, 9/15/25 | USD 290,000 | 284,200 | 0.48 |
| United States Treasury Note/Bond, 4.125%, 10/31/27 | USD 1,745,000 | 1,751,407 | 2.98 |
| United States Treasury Note/Bond, 4.375%, 10/31/24 | USD 1,145,000 | 1,141,735 | 1.94 |
| Verizon Communications Inc, 2.850%, 9/03/41 | USD 40,000 | 27,528 | 0.05 |
| VMware Inc, 2.200%, 8/15/31 | USD 210,000 | 159,361 | 0.27 |
| | | <u>23,906,071</u> | <u>40.70</u> |
| TOTAL NON-CONVERTIBLE BONDS | | 57,217,806 | 97.42 |
| TOTAL BONDS AND NOTES | | 57,217,806 | 97.42 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: USD 65,966,662) | | | |
| | | <u>57,217,806</u> | <u>97.42</u> |

FINANCIAL DERIVATIVE INSTRUMENTS - (0.07%) (31 December 2021: 0.61%)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|--------------------------|----------------------|--------------------|-------------------------|--|----------------------------|
| 3/2/23 | 469,340 USD | 2,535,000 BRL | Bank of America | (5,772) | (0.01%) |
| 3/15/23 | 1,838,138 USD | 1,479,000 GBP | Bank of America | 55,886 | 0.10% |
| 3/15/23 | 450,113,000 JPY | 3,315,237 USD | Bank of America | 128,663 | 0.22% |
| 3/15/23 | 582,000 PLN | 122,390 EUR | Barclays Bank PLC | 638 | 0.00% |
| 3/15/23 | 4,027,000 CNH | 581,859 USD | BNP Paribas SA | 3,374 | 0.01% |
| 1/3/23 | 1,278 USD | 1,202 EUR | Brown Brothers Harriman | (5) | (0.00%) |
| 1/3/23 | 1 USD | 0 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/3/23 | 158 EUR | 168 USD | Brown Brothers Harriman | 1 | 0.00% |
| 1/30/23 | 8,406,332 GBP | 10,433,149 USD | Brown Brothers Harriman | (313,512) | (0.53%) |
| 1/30/23 | 4,182,105 GBP | 4,853,105 EUR | Brown Brothers Harriman | (154,817) | (0.26%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|--------------------------------|-------------------------------|
| Schedule of Investments | As at 31 December 2022 |
|--------------------------------|-------------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|----------------------|----------------------|--------------------|-------------------------|------------------------------------|------------------------|
| 1/30/23 | 2,278,162 GBP | 378,791,594 JPY | Brown Brothers Harriman | (138,777) | (0.24%) |
| 1/30/23 | 8,736,222 GBP | 10,617,258 USD | Brown Brothers Harriman | (100,495) | (0.17%) |
| 1/30/23 | 1,558,677 GBP | 13,404,544 CNH | Brown Brothers Harriman | (65,207) | (0.11%) |
| 1/30/23 | 4,189,768 GBP | 4,770,253 EUR | Brown Brothers Harriman | (57,001) | (0.10%) |
| 1/30/23 | 1,595,424 GBP | 13,445,921 CNH | Brown Brothers Harriman | (26,964) | (0.05%) |
| 1/30/23 | 513,000 GBP | 862,318 CAD | Brown Brothers Harriman | (18,948) | (0.03%) |
| 1/30/23 | 441,918 GBP | 737,902 SGD | Brown Brothers Harriman | (18,474) | (0.03%) |
| 1/30/23 | 308,651 GBP | 561,840 AUD | Brown Brothers Harriman | (9,891) | (0.02%) |
| 1/30/23 | 2,322,543 GBP | 368,824,203 JPY | Brown Brothers Harriman | (9,534) | (0.02%) |
| 1/30/23 | 535,218 GBP | 885,080 CAD | Brown Brothers Harriman | (9,002) | (0.02%) |
| 1/30/23 | 454,716 GBP | 745,780 SGD | Brown Brothers Harriman | (8,945) | (0.01%) |
| 1/30/23 | 298,819 GBP | 539,116 AUD | Brown Brothers Harriman | (6,299) | (0.01%) |
| 1/30/23 | 329,890 GBP | 402,544 USD | Brown Brothers Harriman | (5,418) | (0.01%) |
| 1/30/23 | 96,339 GBP | 110,204 CHF | Brown Brothers Harriman | (3,503) | (0.01%) |
| 1/30/23 | 44,381 GBP | 7,430,146 JPY | Brown Brothers Harriman | (3,090) | (0.01%) |
| 1/30/23 | 171,967 SGD | 17,120,992 JPY | Brown Brothers Harriman | (1,946) | (0.00%) |
| 1/30/23 | 481,074 USD | 647,271 SGD | Brown Brothers Harriman | (1,776) | (0.00%) |
| 1/30/23 | 35,023 GBP | 58,481 SGD | Brown Brothers Harriman | (1,464) | (0.00%) |
| 1/30/23 | 190,003 GBP | 229,916 USD | Brown Brothers Harriman | (1,188) | (0.00%) |
| 1/30/23 | 36,747 GBP | 312,863 CNH | Brown Brothers Harriman | (1,080) | (0.00%) |
| 1/30/23 | 97,182 GBP | 108,838 CHF | Brown Brothers Harriman | (1,007) | (0.00%) |
| 1/30/23 | 218,808 EUR | 314,887 SGD | Brown Brothers Harriman | (934) | (0.00%) |
| 1/30/23 | 43,245 EUR | 6,196,798 JPY | Brown Brothers Harriman | (895) | (0.00%) |
| 1/30/23 | 70,952 GBP | 895,644 SEK | Brown Brothers Harriman | (683) | (0.00%) |
| 1/30/23 | 71,074 GBP | 896,285 SEK | Brown Brothers Harriman | (598) | (0.00%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|---------------|-------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 22,218 GBP | 36,995 CAD | Brown Brothers Harriman | (561) | (0.00%) |
| 1/30/23 | 97,507 GBP | 814,101 CNH | Brown Brothers Harriman | (537) | (0.00%) |
| 1/30/23 | 12,821 GBP | 14,878 EUR | Brown Brothers Harriman | (475) | (0.00%) |
| 1/30/23 | 12,797 GBP | 21,241 SGD | Brown Brothers Harriman | (440) | (0.00%) |
| 1/30/23 | 9,832 GBP | 17,902 AUD | Brown Brothers Harriman | (318) | (0.00%) |
| 1/30/23 | 24,507 AUD | 22,684 SGD | Brown Brothers Harriman | (284) | (0.00%) |
| 1/30/23 | 7,664 GBP | 8,790 EUR | Brown Brothers Harriman | (173) | (0.00%) |
| 1/30/23 | 22,684 SGD | 25,177 AUD | Brown Brothers Harriman | (171) | (0.00%) |
| 1/30/23 | 29,599 EUR | 219,307 CNH | Brown Brothers Harriman | (116) | (0.00%) |
| 1/30/23 | 39,988 CAD | 39,712 SGD | Brown Brothers Harriman | (108) | (0.00%) |
| 1/30/23 | 40,046 SEK | 5,298 SGD | Brown Brothers Harriman | (103) | (0.00%) |
| 1/30/23 | 5,673 EUR | 9,071 AUD | Brown Brothers Harriman | (92) | (0.00%) |
| 1/30/23 | 29,599 EUR | 219,095 CNH | Brown Brothers Harriman | (86) | (0.00%) |
| 1/30/23 | 8,820 AUD | 5,673 EUR | Brown Brothers Harriman | (79) | (0.00%) |
| 1/30/23 | 8,388 EUR | 12,083 SGD | Brown Brothers Harriman | (45) | (0.00%) |
| 1/30/23 | 8,388 EUR | 12,071 SGD | Brown Brothers Harriman | (36) | (0.00%) |
| 1/30/23 | 14,654 SEK | 1,348 EUR | Brown Brothers Harriman | (33) | (0.00%) |
| 1/30/23 | 9,200 EUR | 9,865 USD | Brown Brothers Harriman | (28) | (0.00%) |
| 1/30/23 | 9,736 EUR | 14,142 CAD | Brown Brothers Harriman | (27) | (0.00%) |
| 1/30/23 | 4,983 CHF | 7,275 SGD | Brown Brothers Harriman | (24) | (0.00%) |
| 1/30/23 | 3,321 GBP | 41,821 SEK | Brown Brothers Harriman | (23) | (0.00%) |
| 1/30/23 | 843 GBP | 952 CHF | Brown Brothers Harriman | (18) | (0.00%) |
| 1/30/23 | 20,852 SGD | 15,568 USD | Brown Brothers Harriman | (14) | (0.00%) |
| 1/30/23 | 159,624 EUR | 170,692 USD | Brown Brothers Harriman | (10) | (0.00%) |
| 1/30/23 | 608,651 CNH | 118,192 SGD | Brown Brothers Harriman | (10) | (0.00%) |
| 1/30/23 | 364 EUR | 52,160 JPY | Brown Brothers Harriman | (8) | (0.00%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|---------------|-------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 2,412 EUR | 17,856 CNH | Brown Brothers Harriman | (7) | (0.00%) |
| 1/30/23 | 1,777 GBP | 1,978 CHF | Brown Brothers Harriman | (6) | (0.00%) |
| 1/30/23 | 2,540 AUD | 2,320 SGD | Brown Brothers Harriman | (6) | (0.00%) |
| 1/30/23 | 3,961 EUR | 5,686 SGD | Brown Brothers Harriman | (6) | (0.00%) |
| 1/30/23 | 8,460 SGD | 43,609 CNH | Brown Brothers Harriman | (6) | (0.00%) |
| 1/30/23 | 108 GBP | 125 EUR | Brown Brothers Harriman | (4) | (0.00%) |
| 1/30/23 | 9,736 EUR | 14,108 CAD | Brown Brothers Harriman | (2) | (0.00%) |
| 1/30/23 | 48 EUR | 76 AUD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 74 AUD | 48 EUR | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 122 GBP | 1,536 SEK | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 249 EUR | 1,846 CNH | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 249 EUR | 1,844 CNH | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 266 EUR | 387 CAD | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 834 AUD | 530 EUR | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 1,803 CHF | 1,829 EUR | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 2,174 CHF | 1,958 GBP | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 0 EUR | 3 SEK | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 0 EUR | 0 CHF | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 1 EUR | 1 CAD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 3 GBP | 3 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 8 AUD | 5 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 10 SGD | 6 GBP | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 11 EUR | 126 SEK | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 11 EUR | 123 SEK | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 14 EUR | 1,986 JPY | Brown Brothers Harriman | 0 | (0.00%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|---------------|-------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 15 EUR | 111 CNH | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 15 EUR | 15 CHF | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 15 EUR | 15 CHF | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 15 CHF | 15 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 38 EUR | 38 CHF | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 50 EUR | 53 USD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 55 EUR | 609 SEK | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 71 EUR | 102 SGD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 71 EUR | 102 SGD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 82 EUR | 119 CAD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 82 EUR | 119 CAD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 88 GBP | 99 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 93 SGD | 64 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 102 SGD | 71 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 115 SGD | 79 CHF | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 119 CAD | 82 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 123 SEK | 11 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 126 CAD | 125 SGD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 252 SGD | 1,959 SEK | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 1,343 EUR | 1,437 USD | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 1,437 USD | 1,343 EUR | Brown Brothers Harriman | 0 | (0.00%) |
| 1/30/23 | 48 EUR | 74 AUD | Brown Brothers Harriman | 1 | 0.00% |
| 1/30/23 | 1,829 EUR | 1,803 CHF | Brown Brothers Harriman | 1 | 0.00% |
| 1/30/23 | 1,846 CNH | 249 EUR | Brown Brothers Harriman | 1 | 0.00% |
| 1/30/23 | 125 EUR | 110 GBP | Brown Brothers Harriman | 2 | 0.00% |
| 1/30/23 | 14,108 CAD | 9,736 EUR | Brown Brothers Harriman | 2 | 0.00% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|---------------|-------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 364 EUR | 50,770 JPY | Brown Brothers Harriman | 3 | 0.00% |
| 1/30/23 | 1,343 EUR | 1,434 USD | Brown Brothers Harriman | 3 | 0.00% |
| 1/30/23 | 125 EUR | 108 GBP | Brown Brothers Harriman | 4 | 0.00% |
| 1/30/23 | 1,829 EUR | 1,799 CHF | Brown Brothers Harriman | 5 | 0.00% |
| 1/30/23 | 1,348 EUR | 14,930 SEK | Brown Brothers Harriman | 6 | 0.00% |
| 1/30/23 | 18,958 SEK | 1,508 GBP | Brown Brothers Harriman | 7 | 0.00% |
| 1/30/23 | 46,219 AUD | 26,061 GBP | Brown Brothers Harriman | 7 | 0.00% |
| 1/30/23 | 2,579 EUR | 361,452 JPY | Brown Brothers Harriman | 8 | 0.00% |
| 1/30/23 | 52,160 JPY | 364 EUR | Brown Brothers Harriman | 8 | 0.00% |
| 1/30/23 | 118,192 SGD | 608,651 CNH | Brown Brothers Harriman | 10 | 0.00% |
| 1/30/23 | 170,692 USD | 159,624 EUR | Brown Brothers Harriman | 10 | 0.00% |
| 1/30/23 | 3,677 CAD | 2,246 GBP | Brown Brothers Harriman | 11 | 0.00% |
| 1/30/23 | 10,970 SGD | 7,642 EUR | Brown Brothers Harriman | 12 | 0.00% |
| 1/30/23 | 7,275 SGD | 4,983 CHF | Brown Brothers Harriman | 25 | 0.00% |
| 1/30/23 | 22,240 CAD | 13,612 GBP | Brown Brothers Harriman | 29 | 0.00% |
| 1/30/23 | 1,348 EUR | 14,654 SEK | Brown Brothers Harriman | 33 | 0.00% |
| 1/30/23 | 9,360 SGD | 913,638 JPY | Brown Brothers Harriman | 33 | 0.00% |
| 1/30/23 | 5,298 SGD | 40,735 SEK | Brown Brothers Harriman | 36 | 0.00% |
| 1/30/23 | 12,071 SGD | 8,388 EUR | Brown Brothers Harriman | 36 | 0.00% |
| 1/30/23 | 7,275 SGD | 4,968 CHF | Brown Brothers Harriman | 41 | 0.00% |
| 1/30/23 | 28,566 AUD | 16,074 GBP | Brown Brothers Harriman | 45 | 0.00% |
| 1/30/23 | 21,719 SGD | 13,404 GBP | Brown Brothers Harriman | 66 | 0.00% |
| 1/30/23 | 39,712 SGD | 40,041 CAD | Brown Brothers Harriman | 69 | 0.00% |
| 1/30/23 | 5,673 EUR | 8,820 AUD | Brown Brothers Harriman | 79 | 0.00% |
| 1/30/23 | 60,087 EUR | 53,294 GBP | Brown Brothers Harriman | 93 | 0.00% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|----------------|----------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 5,298 SGD | 40,046 SEK | Brown Brothers Harriman | 103 | 0.00% |
| 1/30/23 | 39,712 SGD | 39,988 CAD | Brown Brothers Harriman | 108 | 0.00% |
| 1/30/23 | 219,307 CNH | 29,599 EUR | Brown Brothers Harriman | 116 | 0.00% |
| 1/30/23 | 109,597 GBP | 17,327,894 JPY | Brown Brothers Harriman | 131 | 0.00% |
| 1/30/23 | 14,878 EUR | 13,068 GBP | Brown Brothers Harriman | 178 | 0.00% |
| 1/30/23 | 90,433 EUR | 80,174 GBP | Brown Brothers Harriman | 183 | 0.00% |
| 1/30/23 | 118,192 SGD | 607,341 CNH | Brown Brothers Harriman | 200 | 0.00% |
| 1/30/23 | 22,684 SGD | 24,507 AUD | Brown Brothers Harriman | 284 | 0.00% |
| 1/30/23 | 159,624 EUR | 170,387 USD | Brown Brothers Harriman | 295 | 0.00% |
| 1/30/23 | 187,163 USD | 155,198 GBP | Brown Brothers Harriman | 334 | 0.00% |
| 1/30/23 | 245,402 CNH | 29,231 GBP | Brown Brothers Harriman | 356 | 0.00% |
| 1/30/23 | 43,245 EUR | 6,031,673 JPY | Brown Brothers Harriman | 361 | 0.00% |
| 1/30/23 | 14,878 EUR | 12,821 GBP | Brown Brothers Harriman | 475 | 0.00% |
| 1/30/23 | 8,005,659 JPY | 50,038 GBP | Brown Brothers Harriman | 659 | 0.00% |
| 1/30/23 | 897,180 SEK | 71,074 GBP | Brown Brothers Harriman | 684 | 0.00% |
| 1/30/23 | 58,481 SGD | 35,657 GBP | Brown Brothers Harriman | 701 | 0.00% |
| 1/30/23 | 6,196,798 JPY | 43,245 EUR | Brown Brothers Harriman | 895 | 0.00% |
| 1/30/23 | 314,887 SGD | 218,808 EUR | Brown Brothers Harriman | 934 | 0.00% |
| 1/30/23 | 314,887 SGD | 218,592 EUR | Brown Brothers Harriman | 1,165 | 0.00% |
| 1/30/23 | 58,481 SGD | 35,023 GBP | Brown Brothers Harriman | 1,464 | 0.00% |
| 1/30/23 | 659,443 SGD | 407,295 GBP | Brown Brothers Harriman | 1,625 | 0.00% |
| 1/30/23 | 171,967 SGD | 16,650,619 JPY | Brown Brothers Harriman | 1,632 | 0.00% |
| 1/30/23 | 647,271 SGD | 481,074 USD | Brown Brothers Harriman | 1,776 | 0.00% |
| 1/30/23 | 17,120,992 JPY | 171,967 SGD | Brown Brothers Harriman | 1,946 | 0.01% |
| 1/30/23 | 647,271 SGD | 479,627 USD | Brown Brothers Harriman | 3,223 | 0.01% |
| 1/30/23 | 111,156 CHF | 97,182 GBP | Brown Brothers Harriman | 3,520 | 0.01% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts – (0.06%) (31 December 2021: 0.68%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|--|-----------------|-------------------|-------------------------|-----------------------------|-----------------|
| 1/30/23 | 557,019 AUD | 308,651 GBP | Brown Brothers Harriman | 6,617 | 0.01% |
| 1/30/23 | 759,143 SGD | 454,716 GBP | Brown Brothers Harriman | 18,913 | 0.03% |
| 1/30/23 | 899,313 CAD | 535,218 GBP | Brown Brothers Harriman | 19,508 | 0.04% |
| 1/30/23 | 13,717,407 CNH | 1,595,424 GBP | Brown Brothers Harriman | 66,287 | 0.11% |
| 1/30/23 | 386,221,740 JPY | 2,322,543 GBP | Brown Brothers Harriman | 141,868 | 0.24% |
| 1/30/23 | 4,861,895 EUR | 4,189,768 GBP | Brown Brothers Harriman | 154,990 | 0.27% |
| 1/30/23 | 10,835,693 USD | 8,736,222 GBP | Brown Brothers Harriman | 318,930 | 0.54% |
| 3/15/23 | 210,000 SGD | 155,503 USD | HSBC Bank | 1,250 | 0.00% |
| 3/15/23 | 1,349,661 EUR | 14,199,000 NOK | HSBC Bank | 1,637 | 0.00% |
| 3/15/23 | 485,477 USD | 9,772,000 MXN | UBS Securities LLC | (9,582) | (0.02%) |
| 3/15/23 | 696,967 USD | 12,090,000 ZAR | UBS Securities LLC | (9,319) | (0.02%) |
| 3/15/23 | 98,131 USD | 129,000,000 KRW | UBS Securities LLC | (4,085) | (0.01%) |
| 3/15/23 | 2,177,478 USD | 2,031,000 EUR | UBS Securities LLC | (597) | (0.00%) |
| 3/15/23 | 601,675 USD | 2,947,800,000 COP | UBS Securities LLC | 1,936 | 0.01% |
| 3/15/23 | 541,000 AUD | 363,200 USD | UBS Securities LLC | 4,743 | 0.01% |
| 3/15/23 | 830,000 CAD | 608,072 USD | UBS Securities LLC | 4,840 | 0.01% |
| Unrealised gain on Open Forward Foreign Currency Exchange Contracts | | | | 954,115 | 1.63% |
| Unrealised loss on Open Forward Foreign Currency Exchange Contracts | | | | (994,673) | (1.69%) |
| Net unrealised loss on Open Forward Foreign Currency Exchange Contracts | | | | (40,558) | (0.06%) |

Futures - (0.01)% (31 December 2021: (0.07%))

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|---------------------|--------------------------------|--------------|------------|------------------------|-----------------|
| (2) | Long Gilt March 2023 Futures | JP Morgan | 252,272 | 11,933 | 0.02% |
| | US 10 Year Ultra March 2023 | | | | |
| (16) | Futures | JP Morgan | 1,905,319 | 12,819 | 0.02% |
| | US Long Bond March 2023 | | | | |
| (2) | Futures | JP Morgan | 252,621 | 1,934 | 0.00% |
| 14 | Euro-Schatz March 2023 Futures | JP Morgan | 1,594,775 | (19,642) | (0.04%) |
| | US 2 Year Note March 2023 | | | | |
| 13 | Futures | JP Morgan | 2,662,461 | 3,555 | 0.01% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

Schedule of Investments **As at 31 December 2022**

Futures - (0.01)% (31 December 2021: (0.07%)) (Continued)

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|---------------------------------------|---------------------------------------|--------------|------------|---------------------------|--------------------|
| 3 | US 10 Year Note March 2023 Futures | JP Morgan | 338,901 | (2,010) | (0.00%) |
| 1 | US Ultra Bond March 2023 Futures | JP Morgan | 144,188 | (9,875) | (0.02%) |
| Unrealised gain on Futures | | | | 30,241 | 0.05% |
| Unrealised loss on Futures | | | | (31,527) | (0.06%) |
| Net unrealised loss on Futures | | | | (1,286) | (0.01%) |

| | Fair Value USD | % of Net Assets |
|--|--------------------|--------------------|
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 58,202,162 | 99.10 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (1,026,200) | (1.75) |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 57,175,962 | 97.35 |
| Net Cash at Bank | 1,280,884 | 2.18 |
| Other Assets | 475,668 | 0.81 |
| Less Other Liabilities | (200,258) | (0.34) |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | 58,732,256 | 100.00 |

TEN LARGEST SECTOR HOLDINGS AT 31 DECEMBER 2022 AS A PERCENTAGE OF NET ASSETS

| | |
|----------------------------|--------|
| Sovereign | 54.97% |
| UMBS Collateral | 11.13% |
| Banking | 9.39% |
| Commercial MBS | 3.85% |
| Supranational | 3.08% |
| Oil & Gas | 1.68% |
| Foreign Local Governments | 1.61% |
| Real Estate | 1.61% |
| Engineering & Construction | 1.53% |
| Healthcare | 1.15% |

- (i) Securities issued by Non-U.S. or Non-Canadian users.
- (ii) Securities exempt from registration under Rule 144A (i) of the U.S. Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (iii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (iv) Perpetual bonds.
- * Unlisted securities

Other Information:

All of the above long term securities are traded on regulated markets unless otherwise stated.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND (Continued)

Schedule of Investments

As at 31 December 2022

Key to Abbreviations

| | |
|------|----------------------|
| AUD: | Australian Dollar |
| BRL: | Brazilian Real |
| CAD: | Canadian Dollar |
| CHF: | Swiss Franc |
| CNH: | China Yuan |
| CNY: | China Yuan Renminbi |
| COP: | Colombian Peso |
| EUR: | Euro |
| GBP: | British Pound |
| IDR: | Indonesian Rupiah |
| ILS: | Israeli New Shekel |
| JPY: | Japanese Yen |
| KRW: | Korean Won |
| MXN: | Mexican Peso |
| MYR: | Malaysian Ringgit |
| NOK: | Norwegian Krone |
| NZD: | New Zealand Dollar |
| PLN: | Polish Zloty |
| SEK: | Swedish Krona |
| SGD: | Singapore Dollar |
| THB: | Thai Baht |
| USD: | United States Dollar |
| ZAR: | South African Rand |

| | % of Total Assets |
|--|------------------------------|
| Transferable securities and money market instruments admitted to an official stock exchange | 75.70 |
| Transferable securities and money market instruments traded on a regulated market | 20.02 |
| Transferable securities and money market instruments other than those admitted to an official exchange listing or traded on another regulated market | 1.32 |
| OTC financial derivative instruments | (0.07) |
| Current assets | 3.03 |
| | <u>100.00</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES - 33.43% OF NET ASSETS (31 December 2021: 66.43%) | | | | |
| NON-CONVERTIBLE BONDS - 33.43% OF NET ASSETS (31 December 2021: 66.43%) | | | | |
| Bermuda - 0.06% (31 December 2021: 0.10%) | | | | |
| Athene Holding Ltd, 6.150%, 4/03/30 (i) | USD | 15,000 | 15,133 | 0.06 |
| | | | <u>15,133</u> | <u>0.06</u> |
| Canada - 0.42% (31 December 2021: 0.62%) | | | | |
| CI Financial Corp, 3.200%, 12/17/30 | USD | 20,000 | 15,169 | 0.06 |
| Masonite International Corp, 3.500%, 2/15/30 144A (ii) | USD | 19,000 | 15,370 | 0.06 |
| Methanex Corp, 5.650%, 12/01/44 | USD | 20,000 | 15,150 | 0.06 |
| Suncor Energy Inc, 6.800%, 5/15/38 | USD | 13,000 | 13,618 | 0.05 |
| Teck Resources Ltd, 6.000%, 8/15/40 | USD | 15,000 | 14,313 | 0.06 |
| Tervita Corp, 11.000%, 12/01/25 144A (ii) | USD | 16,000 | 17,201 | 0.07 |
| TransAlta Corp, 6.500%, 3/15/40 | USD | 15,000 | 13,737 | 0.06 |
| | | | <u>104,558</u> | <u>0.42</u> |
| Cayman Islands - 0.05% (31 December 2021: 0.13%) | | | | |
| Spirit Loyalty Cayman Ltd/Spirit IP Cayman Ltd, 8.000%, 9/20/25 144A (i) (ii) | USD | 11,968 | 12,007 | 0.05 |
| | | | <u>12,007</u> | <u>0.05</u> |
| Chile - 0.23% (31 December 2021: 0.78%) | | | | |
| Bonos de la Tesoreria de la Republica en pesos, 4.700%, 9/01/30 144A (i) (ii) | CLP | 50,000,000 | 56,481 | 0.23 |
| | | | <u>56,481</u> | <u>0.23</u> |
| Colombia - 1.43% (31 December 2021: 0.07%) | | | | |
| Colombian TES, 7.750%, 9/18/30 (i) | COP | 284,000,000 | 43,989 | 0.17 |
| Ecopetrol SA, 5.875%, 11/02/51 (i) | USD | 155,000 | 104,241 | 0.42 |
| Republic of Colombia, 4.125%, 5/15/51 (i) | USD | 350,000 | 209,331 | 0.84 |
| | | | <u>357,561</u> | <u>1.43</u> |
| Finland - 0.02% (31 December 2021: 0.07%) | | | | |
| Nokia OYJ, 6.625%, 5/15/39 (i) | USD | 5,000 | 4,746 | 0.02 |
| | | | <u>4,746</u> | <u>0.02</u> |
| Indonesia - 0.15% (31 December 2021: 0.00%) | | | | |
| Indonesia Treasury Bond, 7.000%, 9/15/30 (i)* | IDR | 587,000,000 | 38,066 | 0.15 |
| | | | <u>38,066</u> | <u>0.15</u> |
| Luxembourg - 0.01% (31 December 2021: 1.23%) | | | | |
| Telecom Italia Capital SA, 7.721%, 6/04/38 (i) | USD | 4,000 | 3,320 | 0.01 |
| | | | <u>3,320</u> | <u>0.01</u> |
| Malaysia - 0.18% (31 December 2021: 0.00%) | | | | |
| Malaysia Government Bond, 2.632%, 4/15/31 (i)* | MYR | 218,000 | 44,632 | 0.18 |
| | | | <u>44,632</u> | <u>0.18</u> |
| Mexico - 0.22% (31 December 2021: 0.00%) | | | | |
| Mexican Bonos, 7.750%, 5/29/31 (i) | MXN | 1,140,200 | 54,142 | 0.22 |
| | | | <u>54,142</u> | <u>0.22</u> |
| Nigeria - 0.66% (31 December 2021: 0.00%) | | | | |
| Nigeria Government International Bond, 8.375%, 3/24/29 144A (i) (ii) | USD | 200,000 | 165,529 | 0.66 |
| | | | <u>165,529</u> | <u>0.66</u> |
| Peru - 0.52% (31 December 2021: 0.00%) | | | | |
| Peruvian Government International Bond, 3.230%, 7/28/21 (i) | USD | 225,000 | 130,589 | 0.52 |
| | | | <u>130,589</u> | <u>0.52</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value USD | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| South Africa - 0.19% (31 December 2021: 0.01%) | | | | |
| Republic of South Africa Government Bond, 8.000%, 1/31/30 (i) | ZAR | 929,900 | 48,678 | 0.19 |
| | | | <u>48,678</u> | <u>0.19</u> |
| Turkey - 0.14% (31 December 2021: 0.65%) | | | | |
| Turkey Government Bond, 11.700%, 11/13/30 (i) | TRY | 555,000 | 35,459 | 0.14 |
| | | | <u>35,459</u> | <u>0.14</u> |
| United Kingdom - 0.56% (31 December 2021: 0.76%) | | | | |
| Polyus Finance PLC, 3.250%, 10/14/28 144A (i) (ii) | USD | 235,000 | 140,406 | 0.56 |
| | | | <u>140,406</u> | <u>0.56</u> |
| United States - 28.43% (31 December 2021: 54.10%) | | | | |
| American Tower Corp, 2.300%, 9/15/31 | USD | 150,000 | 116,605 | 0.47 |
| Aon Corp/Aon Global Holdings PLC, 2.600%, 12/02/31 | USD | 55,000 | 44,891 | 0.18 |
| AT&T Inc, 3.550%, 9/15/55 | USD | 50,000 | 33,362 | 0.13 |
| AT&T Inc, 3.650%, 9/15/59 | USD | 15,000 | 10,040 | 0.04 |
| AT&T Inc, 3.800%, 12/01/57 | USD | 10,000 | 6,899 | 0.03 |
| BlackRock Inc, 2.100%, 2/25/32 | USD | 105,000 | 84,483 | 0.34 |
| Blackstone Secured Lending Fund, 2.850%, 9/30/28 | USD | 80,000 | 62,114 | 0.25 |
| Charter Communications Operating LLC/Charter Communications Operating Capital, 3.500%, 3/01/42 | USD | 155,000 | 99,317 | 0.40 |
| Energy Transfer LP, 5.750%, 2/15/33 | USD | 90,000 | 88,052 | 0.35 |
| Hertz Corp, 5.000%, 12/01/29 144A (ii) | USD | 230,000 | 174,478 | 0.70 |
| Host Hotels & Resorts LP, 2.900%, 12/15/31 | USD | 110,000 | 84,146 | 0.34 |
| Jefferies Group Inc, 2.625%, 10/15/31 | USD | 150,000 | 114,426 | 0.46 |
| KKR Group Finance Co X LLC, 3.250%, 12/15/51 144A (ii) | USD | 65,000 | 41,142 | 0.16 |
| Meta Platforms Inc, 4.450%, 8/15/52 | USD | 150,000 | 119,198 | 0.48 |
| Morgan Stanley, 2.943%, 1/21/33 (iii) | USD | 150,000 | 121,347 | 0.48 |
| Olympus Water US Holding Corp, 4.250%, 10/01/28 144A (ii) | USD | 205,000 | 166,430 | 0.66 |
| Phillips 66, 3.300%, 3/15/52 | USD | 75,000 | 51,753 | 0.21 |
| Resideo Funding Inc, 4.000%, 9/01/29 144A (ii) | USD | 450,000 | 363,848 | 1.45 |
| United States Treasury Bill, 3.912%, 1/26/23 | USD | 2,700,000 | 2,692,718 | 10.75 |
| United States Treasury Bill, 4.225%, 3/09/23 | USD | 2,075,000 | 2,058,847 | 8.22 |
| United States Treasury Bill, 4.662%, 6/01/23 | USD | 260,000 | 255,033 | 1.02 |
| United States Treasury Note/Bond, 0.125%, 1/31/23 | USD | 280,000 | 279,156 | 1.11 |
| Utah Acquisition Sub Inc, 5.250%, 6/15/46 | USD | 15,000 | 11,342 | 0.04 |
| Verizon Communications Inc, 2.850%, 9/03/41 | USD | 45,000 | 30,969 | 0.12 |
| Western Digital Corp, 3.100%, 2/01/32 | USD | 15,000 | 10,782 | 0.04 |
| | | | <u>7,121,378</u> | <u>28.43</u> |
| Uruguay - 0.16% (31 December 2021: 0.00%) | | | | |
| Republic of Uruguay, 8.250%, 5/21/31 (i) | UYU | 1,854,000 | 40,260 | 0.16 |
| | | | <u>40,260</u> | <u>0.16</u> |
| TOTAL NON-CONVERTIBLE BONDS | | | 8,372,945 | 33.43 |
| TOTAL BONDS AND NOTES | | | 8,372,945 | 33.43 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|--------|-------------------|--------------------|
| COMMON STOCKS - 47.04% OF NET ASSETS (31 December 2021: 8.57%) | | | | |
| Bermuda - 0.01% (31 December 2021: 0.00%) | | | | |
| RenaissanceRe Holdings Ltd | USD | 12 | 2,211 | 0.01 |
| | | | 2,211 | 0.01 |
| Brazil - 0.38% (31 December 2021: 0.18%) | | | | |
| Alupar Investimento SA | BRL | 3,000 | 16,046 | 0.07 |
| EDP - Energias do Brasil SA | BRL | 3,500 | 13,782 | 0.06 |
| JHSF Participacoes SA | BRL | 15,800 | 15,023 | 0.06 |
| Metalurgica Gerdau SA | BRL | 6,500 | 15,967 | 0.06 |
| Santos Brasil Participacoes SA | BRL | 9,600 | 14,201 | 0.06 |
| SLC Agricola SA | BRL | 2,000 | 17,770 | 0.07 |
| | | | 92,789 | 0.38 |
| China - 0.59% (31 December 2021: 0.13%) | | | | |
| A-Living Smart City Services Co Ltd 144A (ii) | HKD | 3,000 | 3,617 | 0.02 |
| China Nonferrous Mining Corp Ltd | HKD | 19,000 | 9,762 | 0.04 |
| CIFI Ever Sunshine Services Group Ltd | HKD | 22,729 | 12,784 | 0.05 |
| Dada Nexus Ltd | USD | 2,519 | 17,557 | 0.07 |
| Fufeng Group Ltd | HKD | 29,000 | 17,649 | 0.07 |
| Hello Group Inc | USD | 2,487 | 22,333 | 0.09 |
| Midea Real Estate Holding Ltd 144A (ii) | HKD | 5,428 | 8,373 | 0.03 |
| Noah Holdings Ltd | USD | 185 | 2,868 | 0.01 |
| Sunac Services Holdings Ltd 144A (ii) | HKD | 32,442 | 17,458 | 0.07 |
| Weimob Inc 144A (ii) | HKD | 21,378 | 18,242 | 0.07 |
| Xiabuxiabu Catering Management China Holdings Co Ltd 144A (ii) | HKD | 14,500 | 16,497 | 0.07 |
| | | | 147,140 | 0.59 |
| Greece - 0.04% (31 December 2021: 0.01%) | | | | |
| Motor Oil Hellas Corinth Refineries SA | EUR | 445 | 10,363 | 0.04 |
| | | | 10,363 | 0.04 |
| Hong Kong - 0.12% (31 December 2021: 0.00%) | | | | |
| BOE Varitronix Ltd | HKD | 4,376 | 8,320 | 0.03 |
| Shougang Fushan Resources Group Ltd | HKD | 54,000 | 17,227 | 0.07 |
| Skyworth Group Ltd | HKD | 12,000 | 5,151 | 0.02 |
| | | | 30,698 | 0.12 |
| India - 1.69% (31 December 2021: 0.82%) | | | | |
| Affle India Ltd | INR | 266 | 3,473 | 0.01 |
| Allcargo Logistics Ltd | INR | 1,509 | 7,369 | 0.03 |
| Astral Ltd | INR | 524 | 12,414 | 0.05 |
| Birlasoft Ltd | INR | 1,133 | 4,081 | 0.02 |
| Blue Dart Express Ltd | INR | 131 | 12,255 | 0.05 |
| Canara Bank | INR | 1,880 | 7,568 | 0.03 |
| Coromandel International Ltd | INR | 1,407 | 15,102 | 0.06 |
| Cummins India Ltd | INR | 1,046 | 17,391 | 0.07 |
| Cyient Ltd | INR | 726 | 7,123 | 0.03 |
| Deepak Nitrite Ltd | INR | 303 | 7,281 | 0.03 |
| EID Parry India Ltd | INR | 1,593 | 10,956 | 0.04 |
| GHCL Ltd | INR | 1,158 | 7,158 | 0.03 |
| Glenmark Pharmaceuticals Ltd | INR | 1,662 | 8,534 | 0.03 |
| Granules India Ltd | INR | 2,166 | 8,347 | 0.03 |
| Gujarat Narmada Valley Fertilizers & Chemicals Ltd | INR | 1,323 | 8,908 | 0.04 |
| Gujarat State Fertilizers & Chemicals Ltd | INR | 6,234 | 10,512 | 0.04 |
| Hindustan Copper Ltd | INR | 6,028 | 7,993 | 0.03 |
| ICICI Securities Ltd 144A (ii) | INR | 1,747 | 10,527 | 0.04 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|--|-----|---------|-------------------|--------------------|
| COMMON STOCKS (Continued) | | | | |
| India - 1.69% (31 December 2021: 0.82%) (Continued) | | | | |
| Kajaria Ceramics Ltd | INR | 840 | 11,636 | 0.05 |
| Karur Vysya Bank Ltd | INR | 12,946 | 17,714 | 0.07 |
| KPIT Technologies Ltd | INR | 1,908 | 16,171 | 0.06 |
| L&T Technology Services Ltd 144A (ii) | INR | 252 | 11,214 | 0.04 |
| Mahanagar Gas Ltd | INR | 1,218 | 12,391 | 0.05 |
| National Aluminium Co Ltd | INR | 9,461 | 9,223 | 0.04 |
| Oracle Financial Services Software Ltd | INR | 301 | 11,006 | 0.04 |
| Persistent Systems Ltd | INR | 295 | 13,771 | 0.06 |
| Praj Industries Ltd | INR | 1,630 | 7,010 | 0.03 |
| Rashtriya Chemicals & Fertilizers Ltd | INR | 9,454 | 15,284 | 0.06 |
| Raymond Ltd | INR | 822 | 14,606 | 0.06 |
| REC Ltd | INR | 11,859 | 16,736 | 0.07 |
| Redington India Ltd | INR | 4,651 | 10,148 | 0.04 |
| Schaeffler India Ltd | INR | 453 | 14,921 | 0.06 |
| Sun TV Network Ltd | INR | 2,430 | 14,334 | 0.06 |
| Tanla Platforms Ltd | INR | 544 | 4,689 | 0.02 |
| Tata Communications Ltd | INR | 595 | 9,134 | 0.04 |
| Tata Elxsi Ltd | INR | 127 | 9,654 | 0.04 |
| Thermax Ltd | INR | 342 | 8,094 | 0.03 |
| Torrent Power Ltd | INR | 1,210 | 7,181 | 0.03 |
| Triveni Turbine Ltd | INR | 3,180 | 9,984 | 0.04 |
| Tube Investments of India Ltd | INR | 322 | 10,707 | 0.04 |
| | | | 422,600 | 1.69 |
| Indonesia - 0.24% (31 December 2021: 0.05%) | | | | |
| AKR Corporindo Tbk PT | IDR | 80,600 | 7,249 | 0.03 |
| Bukit Asam Tbk PT | IDR | 57,200 | 13,558 | 0.05 |
| Indo Tambangraya Megah Tbk PT | IDR | 5,400 | 13,537 | 0.05 |
| Perusahaan Gas Negara Tbk PT | IDR | 145,600 | 16,461 | 0.07 |
| Surya Esa Perkasa Tbk PT | IDR | 146,000 | 8,581 | 0.04 |
| | | | 59,386 | 0.24 |
| Ireland - 0.17% (31 December 2021: 0.10%) | | | | |
| Accenture PLC | USD | 35 | 9,339 | 0.04 |
| Medtronic PLC | USD | 433 | 33,653 | 0.13 |
| | | | 42,992 | 0.17 |
| Israel - 0.01% (31 December 2021: 0.00%) | | | | |
| Wix.com Ltd | USD | 36 | 2,766 | 0.01 |
| | | | 2,766 | 0.01 |
| Luxembourg - 0.12% (31 December 2021: 0.00%) | | | | |
| Ardagh Metal Packaging SA | USD | 6,258 | 30,101 | 0.12 |
| | | | 30,101 | 0.12 |
| Malaysia - 0.06% (31 December 2021: 0.05%) | | | | |
| Inari Amertron Bhd | MYR | 25,200 | 14,931 | 0.06 |
| | | | 14,931 | 0.06 |
| Mexico - 0.40% (31 December 2021: 0.06%) | | | | |
| Alsea SAB de CV | MXN | 6,892 | 13,008 | 0.05 |
| Banco del Bajío SA 144A (ii) | MXN | 5,900 | 18,583 | 0.07 |
| Genomma Lab Internacional SAB de CV | MXN | 13,186 | 11,415 | 0.05 |
| Grupo Aeroportuario del Centro Norte SAB de CV | MXN | 1,958 | 15,053 | 0.06 |
| Southern Copper Corp | USD | 699 | 42,213 | 0.17 |
| | | | 100,272 | 0.40 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|--------|-------------------|--------------------|
| COMMON STOCKS (Continued) | | | | |
| Panama - 0.01% (31 December 2021: 0.00%) | | | | |
| Copa Holdings SA | USD | 27 | 2,246 | 0.01 |
| | | | <u>2,246</u> | <u>0.01</u> |
| Philippines - 0.01% (31 December 2021: 0.00%) | | | | |
| Semirara Mining & Power Corp | PHP | 5,375 | 3,328 | 0.01 |
| | | | <u>3,328</u> | <u>0.01</u> |
| Poland - 0.06% (31 December 2021: 0.04%) | | | | |
| Polski Koncern Naftowy ORLEN SA | PLN | 1,091 | 15,979 | 0.06 |
| | | | <u>15,979</u> | <u>0.06</u> |
| Saudi Arabia - 0.22% (31 December 2021: 0.17%) | | | | |
| Al Hammadi Holding | SAR | 1,264 | 13,488 | 0.06 |
| Almunajem Foods Co | SAR | 466 | 7,614 | 0.03 |
| Astra Industrial Group | SAR | 783 | 10,772 | 0.04 |
| Dallah Healthcare Co | SAR | 370 | 14,571 | 0.06 |
| Saudi Research & Media Group | SAR | 156 | 7,555 | 0.03 |
| | | | <u>54,000</u> | <u>0.22</u> |
| South Africa - 0.25% (31 December 2021: 0.12%) | | | | |
| AVI Ltd | ZAR | 2,896 | 12,801 | 0.05 |
| Investec Ltd | ZAR | 2,692 | 17,008 | 0.07 |
| Motus Holdings Ltd | ZAR | 1,071 | 6,967 | 0.03 |
| Thungela Resources Ltd | ZAR | 581 | 9,788 | 0.04 |
| Truworths International Ltd | ZAR | 5,093 | 16,463 | 0.06 |
| | | | <u>63,027</u> | <u>0.25</u> |
| South Korea - 0.95% (31 December 2021: 0.61%) | | | | |
| AfreecaTV Co Ltd | KRW | 99 | 5,567 | 0.02 |
| BNK Financial Group Inc | KRW | 2,610 | 13,416 | 0.05 |
| Caregen Co Ltd | KRW | 59 | 6,397 | 0.03 |
| Daewoong Pharmaceutical Co Ltd | KRW | 88 | 11,030 | 0.04 |
| DGB Financial Group Inc | KRW | 2,474 | 13,676 | 0.05 |
| Fila Holdings Corp | KRW | 197 | 5,180 | 0.02 |
| GOLFZON Co Ltd | KRW | 129 | 11,507 | 0.05 |
| GS Retail Co Ltd | KRW | 660 | 14,693 | 0.06 |
| Hanwha Corp | KRW | 544 | 11,035 | 0.04 |
| Hite Jinro Co Ltd | KRW | 669 | 13,518 | 0.05 |
| HL Mando Co Ltd | KRW | 143 | 4,557 | 0.02 |
| Hyundai Marine & Fire Insurance Co Ltd | KRW | 721 | 16,792 | 0.07 |
| Hyundai Wia Corp | KRW | 250 | 9,777 | 0.04 |
| JB Financial Group Co Ltd | KRW | 1,582 | 9,871 | 0.04 |
| LOTTE Fine Chemical Co Ltd | KRW | 173 | 7,757 | 0.03 |
| LX INTERNATIONAL CORP | KRW | 364 | 9,773 | 0.04 |
| LX Semicon Co Ltd | KRW | 185 | 10,490 | 0.04 |
| MegaStudyEdu Co Ltd | KRW | 250 | 15,737 | 0.06 |
| PharmaResearch Co Ltd | KRW | 235 | 12,991 | 0.05 |
| SL Corp | KRW | 630 | 11,434 | 0.05 |
| SM Entertainment Co Ltd | KRW | 67 | 4,064 | 0.02 |
| Youngone Corp | KRW | 532 | 19,753 | 0.08 |
| | | | <u>239,015</u> | <u>0.95</u> |
| Switzerland - 0.09% (31 December 2021: 0.14%) | | | | |
| Garmin Ltd | USD | 245 | 22,611 | 0.09 |
| | | | <u>22,611</u> | <u>0.09</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|---------|-------------------|--------------------|
| COMMON STOCKS (Continued) | | | | |
| Taiwan - 1.16% (31 December 2021: 0.73%) | | | | |
| Asia Vital Components Co Ltd | TWD | 2,900 | 10,568 | 0.04 |
| Chicony Electronics Co Ltd | TWD | 3,800 | 10,670 | 0.04 |
| Compeq Manufacturing Co Ltd | TWD | 5,000 | 7,239 | 0.03 |
| CTCI Corp | TWD | 11,000 | 14,978 | 0.06 |
| Elan Microelectronics Corp | TWD | 3,800 | 10,633 | 0.04 |
| Faraday Technology Corp | TWD | 2,000 | 9,273 | 0.04 |
| FLEXium Interconnect Inc | TWD | 3,000 | 9,565 | 0.04 |
| Formosa International Hotels Corp | TWD | 2,400 | 20,107 | 0.08 |
| General Interface Solution Holding Ltd | TWD | 2,000 | 5,726 | 0.02 |
| Gigabyte Technology Co Ltd | TWD | 2,000 | 6,930 | 0.03 |
| Global Mixed Mode Technology Inc | TWD | 1,000 | 4,636 | 0.02 |
| Goldsun Building Materials Co Ltd | TWD | 20,000 | 16,430 | 0.07 |
| Great Tree Pharmacy Co Ltd. | TWD | 1,000 | 9,614 | 0.04 |
| Radiant Opto-Electronics Corp | TWD | 3,000 | 10,249 | 0.04 |
| Raydium Semiconductor Corp | TWD | 1,000 | 9,907 | 0.04 |
| Sanyang Motor Co Ltd. | TWD | 13,000 | 14,317 | 0.06 |
| Simplo Technology Co Ltd | TWD | 1,700 | 15,764 | 0.06 |
| Sino-American Silicon Products Inc | TWD | 3,000 | 13,616 | 0.05 |
| Sitronix Technology Corp | TWD | 2,000 | 11,550 | 0.05 |
| Sporton International Inc | TWD | 1,000 | 6,816 | 0.03 |
| TaiDoc Technology Corp | TWD | 1,000 | 6,019 | 0.02 |
| Ton Yi Industrial Corp | TWD | 20,784 | 11,530 | 0.05 |
| Tong Hsing Electronic Industries Ltd | TWD | 1,800 | 11,186 | 0.04 |
| TTY Biopharm Co Ltd | TWD | 5,000 | 13,567 | 0.05 |
| United Integrated Services Co Ltd | TWD | 1,000 | 5,954 | 0.02 |
| USI Corp | TWD | 17,000 | 12,224 | 0.05 |
| Yulon Finance Corp | TWD | 2,457 | 12,431 | 0.05 |
| | | | 291,499 | 1.16 |
| Thailand - 0.25% (31 December 2021: 0.17%) | | | | |
| Bangkok Chain Hospital PCL | THB | 28,200 | 16,691 | 0.06 |
| Chularat Hospital PCL | THB | 141,600 | 15,045 | 0.06 |
| Mega Lifesciences PCL | THB | 13,100 | 17,683 | 0.07 |
| Thanachart Capital PCL | THB | 11,600 | 14,234 | 0.06 |
| | | | 63,653 | 0.25 |
| United Kingdom - 0.19% (31 December 2021: 0.30%) | | | | |
| Janus Henderson Group PLC | USD | 1,373 | 32,293 | 0.13 |
| Linde PLC | USD | 33 | 10,764 | 0.05 |
| Willis Towers Watson PLC | USD | 13 | 3,179 | 0.01 |
| | | | 46,236 | 0.19 |
| United States - 39.94% (31 December 2021: 3.92%) | | | | |
| 3M Co | USD | 264 | 31,659 | 0.13 |
| AbbVie Inc | USD | 592 | 95,673 | 0.38 |
| Acadia Healthcare Co Inc | USD | 195 | 16,052 | 0.06 |
| ADT Inc | USD | 256 | 2,322 | 0.01 |
| Advance Auto Parts Inc | USD | 156 | 22,937 | 0.09 |
| Advanced Drainage Systems Inc | USD | 27 | 2,213 | 0.01 |
| Advanced Micro Devices Inc | USD | 336 | 21,763 | 0.09 |
| AES Corp | USD | 1,262 | 36,295 | 0.15 |
| AGCO Corp | USD | 302 | 41,884 | 0.17 |
| agilon health Inc | USD | 78 | 1,259 | 0.01 |
| Airbnb Inc | USD | 214 | 18,297 | 0.07 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|--------|-------------------|--------------------|
| COMMON STOCKS (Continued) | | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | | |
| Align Technology Inc | USD | 182 | 38,384 | 0.15 |
| Alliant Energy Corp | USD | 556 | 30,697 | 0.12 |
| Alphabet Inc | USD | 874 | 77,113 | 0.31 |
| Alphabet Inc | USD | 872 | 77,373 | 0.31 |
| Altria Group Inc | USD | 2,128 | 97,271 | 0.39 |
| Amazon.com Inc | USD | 582 | 48,888 | 0.20 |
| Amdocs Ltd | USD | 419 | 38,087 | 0.15 |
| Ameren Corp | USD | 373 | 33,167 | 0.13 |
| American Electric Power Co Inc | USD | 511 | 48,519 | 0.19 |
| American Financial Group Inc | USD | 144 | 19,768 | 0.08 |
| American International Group Inc | USD | 408 | 25,802 | 0.10 |
| American Water Works Co Inc | USD | 320 | 48,774 | 0.19 |
| AmerisourceBergen Corp | USD | 476 | 78,878 | 0.32 |
| Amgen Inc | USD | 206 | 54,104 | 0.22 |
| Antero Midstream Corp | USD | 3,287 | 35,467 | 0.14 |
| Antero Resources Corp | USD | 432 | 13,388 | 0.05 |
| APA Corp | USD | 344 | 16,058 | 0.06 |
| Apple Inc | USD | 1,064 | 138,245 | 0.55 |
| Archer-Daniels-Midland Co | USD | 446 | 41,411 | 0.17 |
| Ares Management Corp | USD | 38 | 2,601 | 0.01 |
| Arista Networks Inc | USD | 137 | 16,625 | 0.07 |
| Aspen Technology Inc | USD | 62 | 12,735 | 0.05 |
| Assurant Inc | USD | 227 | 28,389 | 0.11 |
| AT&T Inc | USD | 5,527 | 101,752 | 0.41 |
| Atmos Energy Corp | USD | 445 | 49,871 | 0.20 |
| Autodesk Inc | USD | 68 | 12,707 | 0.05 |
| Automatic Data Processing Inc | USD | 47 | 11,226 | 0.05 |
| AutoNation Inc | USD | 29 | 3,112 | 0.01 |
| AutoZone Inc | USD | 6 | 14,797 | 0.06 |
| Avangrid Inc | USD | 727 | 31,246 | 0.12 |
| Avis Budget Group Inc | USD | 18 | 2,951 | 0.01 |
| Baxter International Inc | USD | 1,263 | 64,375 | 0.26 |
| Becton Dickinson & Co | USD | 143 | 36,365 | 0.15 |
| Berkshire Hathaway Inc | USD | 164 | 50,660 | 0.20 |
| Best Buy Co Inc | USD | 441 | 35,373 | 0.14 |
| Bill.com Holdings Inc | USD | 22 | 2,397 | 0.01 |
| BioMarin Pharmaceutical Inc | USD | 172 | 17,800 | 0.07 |
| BJ's Wholesale Club Holdings Inc | USD | 210 | 13,894 | 0.06 |
| Blackstone Inc | USD | 353 | 26,189 | 0.10 |
| Blue Owl Capital Inc | USD | 166 | 1,760 | 0.01 |
| Booking Holdings Inc | USD | 14 | 28,214 | 0.11 |
| Booz Allen Hamilton Holding Corp | USD | 150 | 15,678 | 0.06 |
| Bristol-Myers Squibb Co | USD | 1,110 | 79,864 | 0.32 |
| Broadcom Inc | USD | 62 | 34,666 | 0.14 |
| Brookfield Renewable Corp | USD | 45 | 1,239 | 0.01 |
| Brown & Brown Inc | USD | 511 | 29,112 | 0.12 |
| Brown-Forman Corp | USD | 777 | 51,033 | 0.20 |
| Builders FirstSource Inc | USD | 49 | 3,179 | 0.01 |
| CACI International Inc | USD | 122 | 36,672 | 0.15 |
| Campbell Soup Co | USD | 987 | 56,012 | 0.22 |
| Capital One Financial Corp | USD | 444 | 41,274 | 0.17 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments As at 31 December 2022

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|--------|-------------------|--------------------|
| COMMON STOCKS (Continued) | | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | | |
| Cardinal Health Inc | USD | 207 | 15,912 | 0.06 |
| Carlisle Cos Inc | USD | 64 | 15,082 | 0.06 |
| Carlyle Group Inc | USD | 1,101 | 32,854 | 0.13 |
| Cboe Global Markets Inc | USD | 519 | 65,119 | 0.26 |
| Celanese Corp | USD | 98 | 10,020 | 0.04 |
| Centene Corp | USD | 184 | 15,090 | 0.06 |
| CenterPoint Energy Inc | USD | 1,601 | 48,014 | 0.19 |
| Certara Inc | USD | 201 | 3,230 | 0.01 |
| CF Industries Holdings Inc | USD | 333 | 28,372 | 0.11 |
| Charter Communications Inc | USD | 10 | 3,391 | 0.01 |
| Cheniere Energy Inc | USD | 90 | 13,496 | 0.05 |
| Chesapeake Energy Corp | USD | 153 | 14,439 | 0.06 |
| Chevron Corp | USD | 338 | 60,668 | 0.24 |
| Chipotle Mexican Grill Inc | USD | 14 | 19,425 | 0.08 |
| Church & Dwight Co Inc | USD | 443 | 35,710 | 0.14 |
| Churchill Downs Inc | USD | 13 | 2,749 | 0.01 |
| Cigna Corp | USD | 50 | 16,567 | 0.07 |
| Cintas Corp | USD | 48 | 21,678 | 0.09 |
| Citizens Financial Group Inc | USD | 864 | 34,016 | 0.14 |
| Clorox Co | USD | 246 | 34,521 | 0.14 |
| Cloudflare Inc | USD | 32 | 1,447 | 0.01 |
| CMS Energy Corp | USD | 505 | 31,982 | 0.13 |
| CNA Financial Corp | USD | 808 | 34,162 | 0.14 |
| Coca-Cola Co | USD | 570 | 36,258 | 0.14 |
| Colgate-Palmolive Co | USD | 441 | 34,746 | 0.14 |
| Comcast Corp | USD | 458 | 16,016 | 0.06 |
| Conagra Brands Inc | USD | 971 | 37,578 | 0.15 |
| ConocoPhillips | USD | 124 | 14,632 | 0.06 |
| Consolidated Edison Inc | USD | 522 | 49,752 | 0.20 |
| Constellation Brands Inc | USD | 232 | 53,766 | 0.21 |
| Constellation Energy Corp | USD | 31 | 2,672 | 0.01 |
| Copart Inc | USD | 15 | 913 | 0.00 |
| Core & Main Inc | USD | 75 | 1,448 | 0.01 |
| Corteva Inc | USD | 235 | 13,813 | 0.06 |
| CoStar Group Inc | USD | 266 | 20,556 | 0.08 |
| Costco Wholesale Corp | USD | 45 | 20,542 | 0.08 |
| Coterra Energy Inc | USD | 503 | 12,359 | 0.05 |
| CrowdStrike Holdings Inc | USD | 17 | 1,790 | 0.01 |
| CVS Health Corp | USD | 766 | 71,384 | 0.29 |
| Darling Ingredients Inc | USD | 50 | 3,129 | 0.01 |
| Datadog Inc | USD | 172 | 12,642 | 0.05 |
| DaVita Inc | USD | 461 | 34,423 | 0.14 |
| Definitive Healthcare Corp | USD | 157 | 1,725 | 0.01 |
| Devon Energy Corp | USD | 789 | 48,531 | 0.19 |
| DexCom Inc | USD | 32 | 3,624 | 0.01 |
| Discover Financial Services | USD | 254 | 24,849 | 0.10 |
| DISH Network Corp | USD | 2,739 | 38,456 | 0.15 |
| Dollar General Corp | USD | 94 | 23,147 | 0.09 |
| Dollar Tree Inc | USD | 102 | 14,427 | 0.06 |
| Dominion Energy Inc | USD | 627 | 38,448 | 0.15 |
| DoubleVerify Holdings Inc | USD | 132 | 2,899 | 0.01 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

| | |
|--------------------------------|-------------------------------|
| Schedule of Investments | As at 31 December 2022 |
|--------------------------------|-------------------------------|

| | | Fair Value | % of |
|---|---------------|-------------------|-------------------|
| | Shares | USD | Net Assets |
| COMMON STOCKS (Continued) | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | |
| Dow Inc | USD | 667 | 33,610 |
| DT Midstream Inc | USD | 583 | 32,217 |
| DTE Energy Co | USD | 266 | 31,263 |
| Duke Energy Corp | USD | 671 | 69,106 |
| Eagle Materials Inc | USD | 24 | 3,188 |
| Ecolab Inc | USD | 74 | 10,771 |
| Edison International | USD | 523 | 33,273 |
| Edwards Lifesciences Corp | USD | 465 | 34,694 |
| Eli Lilly & Co | USD | 43 | 15,731 |
| Enphase Energy Inc | USD | 377 | 99,890 |
| Entergy Corp | USD | 293 | 32,962 |
| Enviva Inc | USD | 460 | 24,366 |
| EOG Resources Inc | USD | 116 | 15,024 |
| EQT Corp | USD | 446 | 15,088 |
| Essential Utilities Inc | USD | 750 | 35,797 |
| Estee Lauder Cos Inc | USD | 92 | 22,826 |
| Eversource Energy | USD | 510 | 32,094 |
| Exelon Corp | USD | 382 | 32,027 |
| Expedia Group Inc | USD | 1,211 | 52,352 |
| Exxon Mobil Corp | USD | 207 | 18,133 |
| F&G Annuities & Life Inc | USD | 619 | 68,276 |
| FactSet Research Systems Inc | USD | 56 | 1,121 |
| Fastenal Co | USD | 65 | 26,079 |
| Fidelity National Financial Inc | USD | 430 | 20,348 |
| First Horizon Corp | USD | 1,108 | 41,683 |
| First Solar Inc | USD | 633 | 15,508 |
| FirstEnergy Corp | USD | 119 | 17,825 |
| Flowers Foods Inc | USD | 828 | 34,726 |
| FMC Corp | USD | 1,311 | 37,678 |
| FNB Corp | USD | 127 | 15,850 |
| Ford Motor Co | USD | 1,612 | 21,037 |
| Franklin Resources Inc | USD | 2,620 | 30,471 |
| FTI Consulting Inc | USD | 1,249 | 32,949 |
| Gap Inc | USD | 203 | 32,236 |
| Gartner Inc | USD | 3,619 | 40,822 |
| Gen Digital Inc | USD | 51 | 17,143 |
| General Dynamics Corp | USD | 3,481 | 74,598 |
| General Mills Inc | USD | 151 | 37,465 |
| Genuine Parts Co | USD | 859 | 72,027 |
| Gilead Sciences Inc | USD | 91 | 15,789 |
| GLOBALFOUNDRIES Inc | USD | 1,326 | 113,837 |
| GoDaddy Inc | USD | 394 | 21,233 |
| Grocery Outlet Holding Corp | USD | 38 | 2,843 |
| H&R Block Inc | USD | 460 | 13,427 |
| Hanesbrands Inc | USD | 398 | 14,531 |
| Hawaiian Electric Industries Inc | USD | 3,969 | 25,243 |
| Hershey Co | USD | 885 | 37,037 |
| Hess Corp | USD | 215 | 49,788 |
| Hexcel Corp | USD | 114 | 16,167 |
| HF Sinclair Corp | USD | 34 | 2,001 |
| | USD | 258 | 13,388 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|---------------|---------------------------|----------------------------|
| COMMON STOCKS (Continued) | | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | | |
| Hilton Worldwide Holdings Inc | USD | 196 | 24,767 | 0.10 |
| Hologic Inc | USD | 229 | 17,131 | 0.07 |
| Home Depot Inc | USD | 72 | 22,742 | 0.09 |
| Hormel Foods Corp | USD | 1,045 | 47,600 | 0.19 |
| Howmet Aerospace Inc | USD | 80 | 3,153 | 0.01 |
| Hubbell Inc | USD | 65 | 15,254 | 0.06 |
| Huntington Bancshares Inc | USD | 2,266 | 31,951 | 0.13 |
| IDACORP Inc | USD | 307 | 33,110 | 0.13 |
| Insulet Corp | USD | 11 | 3,238 | 0.01 |
| Intel Corp | USD | 1,085 | 28,677 | 0.11 |
| International Business Machines Corp | USD | 513 | 72,277 | 0.29 |
| International Paper Co | USD | 903 | 31,271 | 0.13 |
| Interpublic Group of Cos Inc | USD | 580 | 19,320 | 0.08 |
| Intuit Inc | USD | 208 | 80,958 | 0.32 |
| Invesco Ltd | USD | 1,941 | 34,919 | 0.14 |
| Ionis Pharmaceuticals Inc | USD | 344 | 12,993 | 0.05 |
| IQVIA Holdings Inc | USD | 9 | 1,844 | 0.01 |
| J M Smucker Co | USD | 340 | 53,876 | 0.22 |
| Jack Henry & Associates Inc | USD | 187 | 32,830 | 0.13 |
| JB Hunt Transport Services Inc | USD | 16 | 2,790 | 0.01 |
| Johnson & Johnson | USD | 483 | 85,322 | 0.34 |
| Kellogg Co | USD | 662 | 47,161 | 0.19 |
| Keurig Dr Pepper Inc | USD | 905 | 32,272 | 0.13 |
| KeyCorp | USD | 1,792 | 31,217 | 0.12 |
| Kimberly-Clark Corp | USD | 278 | 37,738 | 0.15 |
| Kinder Morgan Inc | USD | 3,236 | 58,507 | 0.23 |
| Kohl's Corp | USD | 1,170 | 29,542 | 0.12 |
| Kraft Heinz Co | USD | 1,844 | 75,069 | 0.30 |
| Kroger Co | USD | 1,623 | 72,353 | 0.29 |
| Kyndryl Holdings Inc | USD | 278 | 3,091 | 0.01 |
| Lamb Weston Holdings Inc | USD | 180 | 16,085 | 0.06 |
| Lattice Semiconductor Corp | USD | 53 | 3,439 | 0.01 |
| Lazard Ltd | USD | 889 | 30,822 | 0.12 |
| Leggett & Platt Inc | USD | 883 | 28,459 | 0.11 |
| Leidos Holdings Inc | USD | 367 | 38,605 | 0.15 |
| Liberty Broadband Corp | USD | 32 | 2,427 | 0.01 |
| Liberty Broadband Corp | USD | 32 | 2,441 | 0.01 |
| Liberty Media Corp-Liberty Formula One | USD | 62 | 3,313 | 0.01 |
| Liberty Media Corp-Liberty Formula One | USD | 57 | 3,407 | 0.01 |
| Live Nation Entertainment Inc | USD | 22 | 1,534 | 0.01 |
| Lowe's Cos Inc | USD | 239 | 47,618 | 0.19 |
| LPL Financial Holdings Inc | USD | 63 | 13,619 | 0.05 |
| Lumen Technologies Inc | USD | 3,794 | 19,805 | 0.08 |
| Lyft Inc | USD | 122 | 1,344 | 0.01 |
| LyondellBasell Industries NV | USD | 404 | 33,544 | 0.13 |
| M&T Bank Corp | USD | 95 | 13,781 | 0.06 |
| Marathon Oil Corp | USD | 649 | 17,568 | 0.07 |
| Marathon Petroleum Corp | USD | 302 | 35,150 | 0.14 |
| Marriott International Inc | USD | 150 | 22,333 | 0.09 |
| Marriott Vacations Worldwide Corp | USD | 22 | 2,961 | 0.01 |
| Marsh & McLennan Cos Inc | USD | 173 | 28,628 | 0.11 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|---|-----|---------------|---------------------------|----------------------------|
| COMMON STOCKS (Continued) | | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | | |
| Mastercard Inc | USD | 116 | 40,337 | 0.16 |
| McCormick & Co Inc | USD | 439 | 36,389 | 0.15 |
| McDonald's Corp | USD | 135 | 35,577 | 0.14 |
| McKesson Corp | USD | 207 | 77,650 | 0.31 |
| Merck & Co Inc | USD | 734 | 81,437 | 0.33 |
| MGM Resorts International | USD | 84 | 2,817 | 0.01 |
| Microsoft Corp | USD | 472 | 113,195 | 0.45 |
| Molina Healthcare Inc | USD | 28 | 9,246 | 0.04 |
| Molson Coors Beverage Co | USD | 299 | 15,404 | 0.06 |
| Mondelez International Inc | USD | 552 | 36,791 | 0.15 |
| MongoDB Inc | USD | 14 | 2,756 | 0.01 |
| Monolithic Power Systems Inc | USD | 7 | 2,475 | 0.01 |
| Moody's Corp | USD | 102 | 28,419 | 0.11 |
| Mosaic Co | USD | 54 | 2,369 | 0.01 |
| MP Materials Corp | USD | 91 | 2,209 | 0.01 |
| National Fuel Gas Co | USD | 199 | 12,597 | 0.05 |
| nCino Inc | USD | 49 | 1,296 | 0.01 |
| New Fortress Energy Inc | USD | 283 | 12,005 | 0.05 |
| New Relic Inc | USD | 31 | 1,750 | 0.01 |
| New York Community Bancorp Inc | USD | 5,391 | 46,363 | 0.19 |
| Newell Brands Inc | USD | 2,066 | 27,023 | 0.11 |
| Newmont Corp | USD | 738 | 34,834 | 0.14 |
| Nexstar Media Group Inc | USD | 82 | 14,352 | 0.06 |
| NiSource Inc | USD | 1,801 | 49,383 | 0.20 |
| Norfolk Southern Corp | USD | 85 | 20,946 | 0.08 |
| Northrop Grumman Corp | USD | 99 | 54,015 | 0.22 |
| Novavax Inc | USD | 125 | 1,285 | 0.01 |
| NRG Energy Inc | USD | 81 | 2,577 | 0.01 |
| Nucor Corp | USD | 162 | 21,353 | 0.09 |
| NVIDIA Corp | USD | 65 | 9,499 | 0.04 |
| Occidental Petroleum Corp | USD | 220 | 13,858 | 0.06 |
| OGE Energy Corp | USD | 1,260 | 49,833 | 0.20 |
| Olaplex Holdings Inc | USD | 244 | 1,271 | 0.01 |
| Old Republic International Corp | USD | 2,154 | 52,019 | 0.21 |
| Olin Corp | USD | 395 | 20,911 | 0.08 |
| ON Semiconductor Corp | USD | 270 | 16,840 | 0.07 |
| OneMain Holdings Inc | USD | 973 | 32,411 | 0.13 |
| ONEOK Inc | USD | 564 | 37,055 | 0.15 |
| Paramount Global | USD | 1,653 | 27,903 | 0.11 |
| Pegasystems Inc | USD | 82 | 2,808 | 0.01 |
| PepsiCo Inc | USD | 198 | 35,771 | 0.14 |
| Pfizer Inc | USD | 769 | 39,404 | 0.16 |
| Philip Morris International Inc | USD | 973 | 98,477 | 0.39 |
| Phillips 66 | USD | 400 | 41,632 | 0.17 |
| Pilgrim's Pride Corp | USD | 137 | 3,251 | 0.01 |
| Pinnacle West Capital Corp | USD | 882 | 67,067 | 0.27 |
| Pioneer Natural Resources Co | USD | 197 | 44,993 | 0.18 |
| Post Holdings Inc | USD | 206 | 18,594 | 0.07 |
| PPL Corp | USD | 1,188 | 34,713 | 0.14 |
| Premier Inc | USD | 982 | 34,350 | 0.14 |
| Procter & Gamble Co | USD | 405 | 61,382 | 0.25 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

| | |
|--------------------------------|-------------------------------|
| Schedule of Investments | As at 31 December 2022 |
|--------------------------------|-------------------------------|

| | Shares | Fair Value USD | % of Net Assets |
|---|---------------|---------------------------|----------------------------|
| COMMON STOCKS (Continued) | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | |
| Progressive Corp | USD 399 | 51,754 | 0.21 |
| Prudential Financial Inc | USD 331 | 32,921 | 0.13 |
| Public Service Enterprise Group Inc | USD 851 | 52,141 | 0.21 |
| Pure Storage Inc | USD 832 | 22,264 | 0.09 |
| QUALCOMM Inc | USD 673 | 73,990 | 0.30 |
| Quest Diagnostics Inc | USD 272 | 42,552 | 0.17 |
| Regeneron Pharmaceuticals Inc | USD 21 | 15,151 | 0.06 |
| Reliance Steel & Aluminum Co | USD 82 | 16,600 | 0.07 |
| Republic Services Inc | USD 235 | 30,313 | 0.12 |
| ResMed Inc | USD 154 | 32,052 | 0.13 |
| Reynolds Consumer Products Inc | USD 1,225 | 36,725 | 0.15 |
| Robert Half International Inc | USD 136 | 10,041 | 0.04 |
| Robinhood Markets Inc | USD 275 | 2,238 | 0.01 |
| Ryder System Inc | USD 175 | 14,625 | 0.06 |
| Sarepta Therapeutics Inc | USD 135 | 17,493 | 0.07 |
| Scotts Miracle-Gro Co | USD 580 | 28,182 | 0.11 |
| Seaboard Corp | USD 11 | 41,527 | 0.17 |
| Sempra Energy | USD 309 | 47,753 | 0.19 |
| SentinelOne Inc | USD 68 | 992 | 0.00 |
| ServiceNow Inc | USD 287 | 111,433 | 0.45 |
| Sherwin-Williams Co | USD 41 | 9,731 | 0.04 |
| Shift4 Payments Inc | USD 61 | 3,412 | 0.01 |
| Signify Health Inc | USD 525 | 15,046 | 0.06 |
| Silgan Holdings Inc | USD 785 | 40,694 | 0.16 |
| Snowflake Inc | USD 9 | 1,292 | 0.01 |
| SoFi Technologies Inc | USD 533 | 2,457 | 0.01 |
| Southern Co | USD 677 | 48,345 | 0.19 |
| Southwestern Energy Co | USD 2,267 | 13,262 | 0.05 |
| Splunk Inc | USD 41 | 3,530 | 0.01 |
| Stanley Black & Decker Inc | USD 281 | 21,109 | 0.08 |
| Stryker Corp | USD 142 | 34,718 | 0.14 |
| Syneos Health Inc | USD 54 | 1,981 | 0.01 |
| Sysco Corp | USD 254 | 19,418 | 0.08 |
| Targa Resources Corp | USD 417 | 30,649 | 0.12 |
| Target Corp | USD 148 | 22,058 | 0.09 |
| Tesla Inc | USD 271 | 33,382 | 0.13 |
| Texas Pacific Land Corp | USD 7 | 16,410 | 0.07 |
| TFS Financial Corp | USD 4,699 | 67,713 | 0.27 |
| Thor Industries Inc | USD 46 | 3,473 | 0.01 |
| T-Mobile US Inc | USD 109 | 15,260 | 0.06 |
| Toast Inc | USD 153 | 2,759 | 0.01 |
| Travelers Cos Inc | USD 213 | 39,935 | 0.16 |
| Truist Financial Corp | USD 675 | 29,045 | 0.12 |
| Umpqua Holdings Corp | USD 1,706 | 30,452 | 0.12 |
| Union Pacific Corp | USD 128 | 26,505 | 0.11 |
| United Parcel Service Inc | USD 53 | 9,214 | 0.04 |
| United Therapeutics Corp | USD 46 | 12,792 | 0.05 |
| UnitedHealth Group Inc | USD 191 | 101,264 | 0.40 |
| Unum Group | USD 925 | 37,953 | 0.15 |
| UWM Holdings Corp | USD 8,766 | 29,015 | 0.12 |
| Valero Energy Corp | USD 204 | 25,879 | 0.10 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Shares | Fair Value USD | % of Net Assets |
|--|-----|---------------|---------------------------|----------------------------|
| COMMON STOCKS (Continued) | | | | |
| United States - 39.94% (31 December 2021: 3.92%) (Continued) | | | | |
| Valmont Industries Inc | USD | 51 | 16,864 | 0.07 |
| Verisk Analytics Inc | USD | 119 | 20,994 | 0.08 |
| Verizon Communications Inc | USD | 1,576 | 62,094 | 0.25 |
| Vertex Pharmaceuticals Inc | USD | 50 | 14,439 | 0.06 |
| VF Corp | USD | 843 | 23,275 | 0.09 |
| Viatis Inc | USD | 3,439 | 38,276 | 0.15 |
| Vistra Corp | USD | 1,665 | 38,628 | 0.15 |
| W R Berkley Corp | USD | 263 | 19,086 | 0.08 |
| Walgreens Boots Alliance Inc | USD | 902 | 33,699 | 0.13 |
| Walmart Inc | USD | 255 | 36,156 | 0.14 |
| Waste Management Inc | USD | 421 | 66,046 | 0.26 |
| Watsco Inc | USD | 7 | 1,746 | 0.01 |
| WEC Energy Group Inc | USD | 336 | 31,503 | 0.13 |
| West Pharmaceutical Services Inc | USD | 13 | 3,060 | 0.01 |
| Western Union Co | USD | 2,184 | 30,074 | 0.12 |
| Westlake Corp | USD | 39 | 3,999 | 0.02 |
| Whirlpool Corp | USD | 213 | 30,131 | 0.12 |
| White Mountains Insurance Group Ltd | USD | 27 | 38,187 | 0.15 |
| Williams Cos Inc | USD | 1,801 | 59,253 | 0.24 |
| WillScot Mobile Mini Holdings Corp | USD | 451 | 20,372 | 0.08 |
| Wolfspeed Inc | USD | 177 | 12,220 | 0.05 |
| World Wrestling Entertainment Inc | USD | 198 | 13,567 | 0.05 |
| WW Grainger Inc | USD | 29 | 16,131 | 0.06 |
| Xcel Energy Inc | USD | 464 | 32,531 | 0.13 |
| XPO Inc | USD | 76 | 2,530 | 0.01 |
| Zscaler Inc | USD | 17 | 1,902 | 0.01 |
| | | | <u>10,002,534</u> | <u>39.94</u> |
| Uruguay - 0.08% (31 December 2021: 0.00%) | | | | |
| MercadoLibre Inc | USD | 23 | 19,463 | 0.08 |
| | | | <u>19,463</u> | <u>0.08</u> |
| TOTAL COMMON STOCKS | | | 11,779,840 | 47.04 |
| | | | Fair Value USD | % of Net Assets |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: USD 21,037,016) | | | 20,152,785 | 80.47 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

FINANCIAL DERIVATIVE INSTRUMENTS - 0.20% (31 December 2021: 1.90%)

Open Forward Foreign Currency Exchange Contracts - 0.15% (31 December 2021: 1.08%)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|----------------------|----------------------|--------------------|-------------------------|------------------------------------|------------------------|
| 3/15/23 | 221,546 USD | 1,542,000 CNH | Bank of America | (2,549) | (0.01%) |
| 3/15/23 | 212,565 USD | 316,000 AUD | Bank of America | (2,351) | (0.01%) |
| 3/15/23 | 197,000 AUD | 135,675 USD | Bank of America | (1,693) | (0.01%) |
| 3/15/23 | 289,029 USD | 393,000 CAD | Bank of America | (1,181) | (0.00%) |
| 3/15/23 | 36,454 USD | 54,000 AUD | Bank of America | (272) | (0.00%) |
| 3/15/23 | 30,911 USD | 214,000 CNH | Bank of America | (189) | (0.00%) |
| 3/15/23 | 33,421 USD | 231,000 CNH | Bank of America | (149) | (0.00%) |
| 3/15/23 | 32,441 USD | 44,000 CAD | Bank of America | (51) | (0.00%) |
| 3/15/23 | 139,000 CAD | 102,146 USD | Bank of America | 498 | 0.00% |
| 3/15/23 | 443,000 CNH | 63,787 USD | Bank of America | 593 | 0.00% |
| 3/15/23 | 106,103 USD | 155,000 AUD | Bank of America | 685 | 0.00% |
| 3/15/23 | 33,413 USD | 115,000 ILS | Bank of America | 694 | 0.00% |
| 3/15/23 | 175,147 USD | 235,000 CAD | Bank of America | 1,612 | 0.01% |
| 3/15/23 | 876,678 USD | 2,958,000 ILS | Bank of America | 35,083 | 0.14% |
| 3/15/23 | 1,009,687 USD | 819,000 GBP | Barclays Bank PLC | 22,761 | 0.09% |
| 1/30/23 | 22,686,005 EUR | 24,258,939 USD | Brown Brothers Harriman | (1,462) | (0.01%) |
| 1/30/23 | 807,154 EUR | 864,408 USD | Brown Brothers Harriman | (1,343) | (0.01%) |
| 1/30/23 | 470,849 EUR | 503,496 USD | Brown Brothers Harriman | (30) | (0.00%) |
| 1/30/23 | 13,911 EUR | 14,898 USD | Brown Brothers Harriman | (23) | (0.00%) |
| 1/30/23 | 10,851 USD | 10,119 EUR | Brown Brothers Harriman | 31 | 0.00% |
| 1/30/23 | 518,016 USD | 483,071 EUR | Brown Brothers Harriman | 1,482 | 0.01% |
| 3/15/23 | 6,000 AUD | 4,107 USD | Citibank NA | (26) | (0.00%) |
| 3/15/23 | 27,000 AUD | 18,312 USD | Citibank NA | 51 | 0.00% |
| 3/15/23 | 75,000 GBP | 92,358 USD | HSBC Bank | (1,980) | (0.01%) |
| 3/15/23 | 172,008 USD | 162,000 EUR | HSBC Bank | (1,723) | (0.01%) |
| 3/15/23 | 377,318 USD | 348,000 CHF | HSBC Bank | (1,719) | (0.01%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments

As at 31 December 2022

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts - 0.15% (31 December 2021: 1.08%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|----------------|----------------|------------------------|-----------------------------|-----------------|
| 3/15/23 | 1,323,000 NOK | 136,323 USD | HSBC Bank | (1,613) | (0.01%) |
| 3/15/23 | 217,000 NZD | 138,519 USD | HSBC Bank | (1,165) | (0.00%) |
| 3/15/23 | 110,425 USD | 104,000 EUR | HSBC Bank | (1,106) | (0.00%) |
| 3/15/23 | 147,000 CAD | 109,636 USD | HSBC Bank | (1,084) | (0.00%) |
| 3/15/23 | 167,000 NZD | 106,602 USD | HSBC Bank | (897) | (0.00%) |
| 3/15/23 | 94,641 USD | 150,000 NZD | HSBC Bank | (304) | (0.00%) |
| 3/15/23 | 22,000 NZD | 14,187 USD | HSBC Bank | (262) | (0.00%) |
| 3/15/23 | 10,712 USD | 10,000 EUR | HSBC Bank | (12) | (0.00%) |
| 3/15/23 | 17,151 USD | 16,000 EUR | HSBC Bank | (8) | (0.00%) |
| 3/15/23 | 6,742 USD | 66,000 NOK | HSBC Bank | 22 | 0.00% |
| 3/15/23 | 53,000 CAD | 39,069 USD | HSBC Bank | 69 | 0.00% |
| 3/15/23 | 90,000 EUR | 96,415 USD | HSBC Bank | 102 | 0.00% |
| 3/15/23 | 28,057 USD | 44,000 NZD | HSBC Bank | 207 | 0.00% |
| 3/15/23 | 72,000 EUR | 76,893 USD | HSBC Bank | 321 | 0.00% |
| 3/15/23 | 32,950 USD | 27,000 GBP | HSBC Bank | 413 | 0.00% |
| 3/15/23 | 135,152 USD | 1,323,000 NOK | HSBC Bank | 442 | 0.00% |
| 3/15/23 | 51,741 USD | 81,000 NZD | HSBC Bank | 471 | 0.00% |
| 3/15/23 | 129,000 CAD | 94,754 USD | HSBC Bank | 506 | 0.00% |
| 3/15/23 | 107,122 USD | 167,000 NZD | HSBC Bank | 1,417 | 0.01% |
| 3/15/23 | 155,872 USD | 243,000 NZD | HSBC Bank | 2,062 | 0.01% |
| 3/15/23 | 147,196 USD | 19,466,000 JPY | Morgan Stanley Capital | (1,742) | (0.01%) |
| 3/15/23 | 340,351 USD | 314,000 CHF | Morgan Stanley Capital | (1,653) | (0.01%) |
| 3/15/23 | 20,895,000 MXN | 1,071,967 USD | UBS Securities LLC | (13,405) | (0.05%) |
| 3/15/23 | 53,027,000 INR | 647,098 USD | UBS Securities LLC | (8,751) | (0.04%) |
| 3/15/23 | 192,000 GBP | 236,231 USD | UBS Securities LLC | (4,864) | (0.02%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

| | |
|-------------------------|------------------------|
| Schedule of Investments | As at 31 December 2022 |
|-------------------------|------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts - 0.15% (31 December 2021: 1.08%) (Continued)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|---------------|----------------|----------------|--------------------|-----------------------------|-----------------|
| 3/15/23 | 1,096,000 SEK | 107,970 USD | UBS Securities LLC | (2,356) | (0.01%) |
| 3/15/23 | 126,222 USD | 16,707,000 JPY | UBS Securities LLC | (1,606) | (0.01%) |
| 3/15/23 | 49,516 USD | 993,000 MXN | UBS Securities LLC | (791) | (0.00%) |
| 3/15/23 | 19,875 USD | 2,682,000 JPY | UBS Securities LLC | (646) | (0.00%) |
| 3/15/23 | 54,897 USD | 213,000 PEN | UBS Securities LLC | (589) | (0.00%) |
| 3/15/23 | 18,000 CHF | 19,636 USD | UBS Securities LLC | (31) | (0.00%) |
| 3/15/23 | 33,772 USD | 31,000 CHF | UBS Securities LLC | 7 | 0.00% |
| 3/15/23 | 1,095,000 JPY | 8,361 USD | UBS Securities LLC | 17 | 0.00% |
| 3/15/23 | 56,278 USD | 583,000 SEK | UBS Securities LLC | 98 | 0.00% |
| 3/15/23 | 11,857 USD | 122,000 SEK | UBS Securities LLC | 101 | 0.00% |
| 3/15/23 | 158,000 PEN | 41,012 USD | UBS Securities LLC | 146 | 0.00% |
| 3/15/23 | 28,070 USD | 41,000 AUD | UBS Securities LLC | 186 | 0.00% |
| 3/15/23 | 13,125,000 JPY | 100,219 USD | UBS Securities LLC | 203 | 0.00% |
| 3/15/23 | 217,000 PEN | 56,218 USD | UBS Securities LLC | 310 | 0.00% |
| 3/15/23 | 748,000 MXN | 37,473 USD | UBS Securities LLC | 421 | 0.00% |
| 3/15/23 | 674,000 MXN | 33,485 USD | UBS Securities LLC | 661 | 0.00% |
| 3/15/23 | 1,193,751 USD | 41,031,000 THB | UBS Securities LLC | 931 | 0.00% |
| 3/15/23 | 102,451 USD | 1,053,000 SEK | UBS Securities LLC | 981 | 0.00% |
| 3/15/23 | 1,126,000 MXN | 55,955 USD | UBS Securities LLC | 1,089 | 0.01% |
| 3/15/23 | 96,792 USD | 939,000 NOK | UBS Securities LLC | 1,182 | 0.01% |
| 3/15/23 | 939,000 NOK | 94,212 USD | UBS Securities LLC | 1,398 | 0.01% |
| 3/15/23 | 171,000 CHF | 184,191 USD | UBS Securities LLC | 2,060 | 0.01% |
| 3/15/23 | 18,294,000 JPY | 137,160 USD | UBS Securities LLC | 2,810 | 0.01% |
| 3/15/23 | 4,320,000 PEN | 1,117,868 USD | UBS Securities LLC | 7,474 | 0.03% |
| 3/15/23 | 647,823 USD | 53,027,000 INR | UBS Securities LLC | 9,475 | 0.04% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

| | |
|--------------------------------|-------------------------------|
| Schedule of Investments | As at 31 December 2022 |
|--------------------------------|-------------------------------|

FINANCIAL DERIVATIVE INSTRUMENTS (Continued)

Open Forward Foreign Currency Exchange Contracts - 0.15% (31 December 2021: 1.08%) (Continued)

| | Unrealised Gain/ (Loss) USD | % of Net Assets |
|--|--|----------------------------|
| Unrealised gain on Open Forward Foreign Currency Exchange Contracts | 99,072 | 0.39% |
| Unrealised loss on Open Forward Foreign Currency Exchange Contracts | (59,626) | (0.24%) |
| Net unrealised gain on Open Forward Foreign Currency Exchange Contracts | 39,446 | 0.15% |

Futures - 0.05% (31 December 2021: 0.82%)

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|--------------------------------|---------------------------------|---------------------|-------------------|-----------------------------------|----------------------------|
| | 90 Day bank bill September 2023 | | | | |
| (14) | Futures | JP Morgan | 9,400,459 | 5,050 | 0.02% |
| | 3 Month Euribor March 2023 | | | | |
| (18) | Futures | JP Morgan | 4,659,026 | 960 | 0.00% |
| | 3 Month Euribor September 2023 | | | | |
| (19) | Futures | JP Morgan | 4,954,361 | 71,226 | 0.29% |
| | 3 Month SOFR September 2023 | | | | |
| (42) | Futures | JP Morgan | 10,157,175 | 162,750 | 0.65% |
| | 10 Year Mini JGB March 2023 | | | | |
| (38) | Futures | JP Morgan | 4,248,050 | 58,532 | 0.23% |
| | E-mini Russell 2000 Index March | | | | |
| (63) | 2023 Futures | JP Morgan | 5,706,540 | 128,205 | 0.51% |
| | E-mini S&P 500 March 2023 | | | | |
| (3) | Futures | JP Morgan | 595,253 | 16,102 | 0.07% |
| | FTSE/JSE Top 40 Index March | | | | |
| (18) | 2023 Futures | JP Morgan | 723,771 | 7,368 | 0.03% |
| | FTSE/MIB Index March 2023 | | | | |
| (6) | Futures | JP Morgan | 769,381 | 10,310 | 0.04% |
| | Micro E-mini Russell 2000 Index | | | | |
| (7) | March 2023 Futures | JP Morgan | 64,654 | 2,672 | 0.01% |
| | Micro E-mini S&P 500 March | | | | |
| (76) | 2023 Futures | JP Morgan | 1,510,995 | 43,815 | 0.18% |
| | Mini Hang Seng Index January | | | | |
| (3) | 2023 Futures | JP Morgan | 75,913 | (634) | (0.00%) |
| | MSCI Emerging Markets Index | | | | |
| (32) | March 2023 Futures | JP Morgan | 1,558,065 | 23,025 | 0.09% |
| | MSCI Singapore Index January | | | | |
| (3) | 2023 Futures | JP Morgan | 65,460 | 470 | 0.00% |
| | US 2 Year Note March 2023 | | | | |
| (2) | Futures | JP Morgan | 409,703 | (453) | (0.00%) |
| | Australia 10 Year Bond March | | | | |
| 30 | 2023 Futures | JP Morgan | 2,486,714 | (133,233) | (0.53%) |
| | BIST 30 February 2023 Futures | | | | |
| 23 | | JP Morgan | 76,004 | 954 | 0.00% |
| | Canada 10 Year Bond March | | | | |
| 30 | 2023 Futures | JP Morgan | 2,786,486 | (73,102) | (0.29%) |
| | Euro-Bobl March 2023 Futures | | | | |
| 2 | | JP Morgan | 250,163 | (3,095) | (0.01%) |
| | Euro-BTP March 2023 Futures | | | | |
| 21 | | JP Morgan | 2,603,225 | (162,083) | (0.65%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

Futures - 0.05% (31 December 2021: 0.82%) (Continued)

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|---------------------------------------|--|--------------|------------|------------------------|-----------------|
| 3 | Euro-Bund March 2023 Futures | JP Morgan | 449,878 | (24,269) | (0.10%) |
| 5 | Euro-OAT March 2023 Futures | JP Morgan | 727,713 | (48,409) | (0.19%) |
| 3 | Euro-Schatz March 2023 Futures | JP Morgan | 338,937 | (1,409) | (0.01%) |
| 4 | Micro DJIA CBOT March 2023 Futures | JP Morgan | 68,756 | (2,186) | (0.01%) |
| 33 | Nasdaq 100 Micro E-mini March 2023 Futures | JP Morgan | 756,850 | (29,382) | (0.12%) |
| 12 | Thai SET 50 Index March 2023 Futures | JP Morgan | 67,630 | 2,170 | 0.01% |
| 4 | US 5 Year Note March 2023 Futures | JP Morgan | 436,750 | (5,031) | (0.02%) |
| 20 | US 10 Year Note March 2023 Futures | JP Morgan | 2,269,594 | (23,656) | (0.09%) |
| 3 | US Long Bond March 2023 Futures | JP Morgan | 390,188 | (14,156) | (0.06%) |
| Unrealised gain on Futures | | | | 533,609 | 2.13% |
| Unrealised loss on Futures | | | | (521,098) | (2.08%) |
| Net unrealised gain on Futures | | | | 12,511 | 0.05% |

Centrally Cleared Credit Default Index Swaps - 0.06% (31 December 2021: 1.69%)

| Position | Counterparty | Underlying Index | Rate | Maturity Date | Currency | Nominal | Unrealised Gain/(Loss) | % of Net Assets |
|--|------------------------|---|-------|---------------|----------|-----------|------------------------|-----------------|
| SELL | Morgan Stanley Capital | CDX.NA.HY.39-V1 | 5.00% | 20/12/2027 | USD | 1,700,000 | 10,468 | 0.04% |
| SELL | Morgan Stanley Capital | CDX.NA.IG.39-V1 | 1.00% | 20/12/2027 | USD | 100,000 | 800 | 0.00% |
| SELL | Morgan Stanley Capital | iTraxx Europe Crossover Series 38 Version 1 | 5.00% | 20/12/2027 | EUR | 1,000,000 | 11,611 | 0.05% |
| BUY | Morgan Stanley Capital | CDX.NA.IG.39-V1 | 1.00% | 20/12/2027 | USD | 300,000 | (2,399) | (0.01%) |
| BUY | Morgan Stanley Capital | iTraxx Europe Series 38 Version 1 | 1.00% | 20/12/2027 | EUR | 1,000,000 | (4,734) | (0.02%) |
| Unrealised gain on Centrally Cleared Total Credit Default Swaps | | | | | | | 22,879 | 0.09% |
| Unrealised loss on Centrally Cleared Total Credit Default Swaps | | | | | | | (7,133) | (0.03%) |
| Net unrealised gain on Centrally Cleared Total Credit Default Swaps | | | | | | | 15,746 | 0.06% |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

| Schedule of Investments | As at 31 December 2022 | |
|--|--------------------------|----------------------|
| | Fair Value USD | % of Net Assets |
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 20,808,345 | 82.97 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (587,857) | (2.23) |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 20,220,488 | 80.74 |
| Net Cash at Bank | 5,090,171 | 20.32 |
| Other Assets | 1,175,793 | 4.69 |
| Less Other Liabilities | <u>(1,441,353)</u> | <u>(5.76)</u> |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | <u>25,045,099</u> | <u>100.00</u> |

TEN LARGEST SECTOR HOLDINGS AT 31 DECEMBER 2022 AS A PERCENTAGE OF NET ASSETS

| | |
|-----------------|--------|
| Sovereign | 24.57% |
| Electric | 4.82% |
| Pharmaceuticals | 3.46% |
| Food | 2.96% |
| Financial | 2.88% |
| Oil & Gas | 2.88% |
| Insurance | 2.45% |
| Healthcare | 2.26% |
| Internet | 2.23% |
| Retailers | 2.18% |

- (i) Securities issued by Non-U.S. or Non-Canadian users.
- (ii) Securities exempt from registration under Rule 144A (i) of the U.S. Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers.
- (iii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- * Unlisted securities.

Other Information:

All of the above long term securities are traded on regulated markets unless otherwise stated.

Key to Abbreviations

| | |
|------|-------------------|
| AUD: | Australian Dollar |
| BRL: | Brazilian Real |
| CAD: | Canadian Dollar |
| CHF: | Swiss Franc |
| CLP: | Chilean Peso |
| CNH: | China Yuan |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | |
|------|----------------------|
| COP: | Colombian Peso |
| EUR: | Euro |
| GBP: | British Pound |
| HKD: | Hong Kong Dollar |
| IDR: | Indonesian Rupiah |
| ILS: | Israeli New Shekel |
| INR: | Indian Rupee |
| JPY: | Japanese Yen |
| KRW: | Korean Won |
| MXN: | Mexican Peso |
| MYR: | Malaysian Ringgit |
| NOK: | Norwegian Krone |
| NZD: | New Zealand Dollar |
| PEN: | Peruvian Sol |
| PHP: | Philippine Peso |
| PLN: | Polish Zloty |
| SAR: | Saudi Arabia Riyal |
| SEK: | Swedish Krona |
| SGD: | Singapore Dollar |
| THB: | Thai Baht |
| TRY: | Turkish Lira |
| TWD: | Taiwan New Dollar |
| USD: | United States Dollar |
| UYU: | Uruguayan Peso |
| ZAR: | South African Rand |

| Analysis of total assets | % of Total Assets |
|--|------------------------------|
| Transferable securities and money market instruments admitted to an official stock exchange or traded on a regulated market | 75.91 |
| Transferable securities and money market instruments other than those admitted to an official exchange listing or traded on another regulated market | 0.17 |
| OTC financial derivative instruments | 0.26 |
| Current assets | 23.66 |
| | <u>100.00</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|--|----------------|-------------------|--------------------|
| BONDS AND NOTES - 94.69% OF NET ASSETS (31 December 2021: 97.18%) | | | |
| NON-CONVERTIBLE BONDS - 94.69% OF NET ASSETS (31 December 2021: 97.18%) | | | |
| Australia - 0.27% (31 December 2021: 0.61%) | | | |
| CIMIC Finance Ltd, 1.500%, 5/28/29 EMTN (i) | EUR | 100,000 | 74,775 |
| | | | 0.27 |
| | | 74,775 | 0.27 |
| Austria - 3.02% (31 December 2021: 0.97%) | | | |
| ams-OSRAM AG, 6.000%, 7/31/25 (i) | EUR | 100,000 | 93,245 |
| BAWAG Group AG, 2.375%, 3/26/29 EMTN (i) (ii) | EUR | 200,000 | 188,122 |
| Erste Group Bank AG, 1.625%, 9/08/31 EMTN (i) (ii) | EUR | 200,000 | 172,819 |
| OMV AG, 6.250% (i) (ii) (iii) | EUR | 100,000 | 103,130 |
| Sappi Papier Holding GmbH, 3.625%, 3/15/28 (i) | EUR | 100,000 | 85,500 |
| Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 6/15/42 EMTN (i) (ii) | EUR | 100,000 | 89,690 |
| Wienerberger AG, 2.750%, 6/04/25 (i) | EUR | 100,000 | 95,566 |
| | | | 828,072 |
| | | | 3.02 |
| Belgium - 1.30% (31 December 2021: 0.65%) | | | |
| AG Insurance SA, 3.500%, 6/30/47 (i) (ii) | EUR | 100,000 | 91,260 |
| KBC Group NV, 0.500%, 12/03/29 EMTN (i) (ii) | EUR | 100,000 | 90,160 |
| Solvay SA, 2.500% (i) (ii) (iii) | EUR | 200,000 | 176,186 |
| | | | 357,606 |
| | | | 1.30 |
| British Virgin Islands - 0.68% (31 December 2021: 0.00%) | | | |
| Cheung Kong Infrastructure Finance BVI Ltd, 1.000%, 12/12/24 (i) | EUR | 200,000 | 186,204 |
| | | | 0.68 |
| | | | 186,204 |
| | | | 0.68 |
| Cayman Islands - 0.32% (31 December 2021: 0.00%) | | | |
| UPCB Finance VII Ltd, 3.625%, 6/15/29 (i) | EUR | 100,000 | 88,242 |
| | | | 0.32 |
| | | | 88,242 |
| | | | 0.32 |
| Finland - 3.13% (31 December 2021: 2.95%) | | | |
| Citycon OYJ, 3.625% (i) (ii) (iii) | EUR | 255,000 | 123,548 |
| Nokia OYJ, 3.125%, 5/15/28 EMTN (i) | EUR | 260,000 | 245,880 |
| Nordea Bank Abp, 1.000%, 6/27/29 EMTN (i) (ii) | EUR | 100,000 | 93,520 |
| Sampo OYJ, 3.375%, 5/23/49 (i) (ii) | EUR | 100,000 | 87,500 |
| Teollisuuden Voima OYJ, 2.125%, 2/04/25 EMTN (i) | EUR | 325,000 | 308,409 |
| | | | 858,857 |
| | | | 3.13 |
| France - 18.30% (31 December 2021: 22.24%) | | | |
| ABEILLE VIE SA d'Assurances Vie et de Capitalisation SA, 6.250%, 9/09/33 (i) | EUR | 100,000 | 95,704 |
| Accor SA, 2.375%, 11/29/28 (i) | EUR | 200,000 | 170,410 |
| Atos SE, 1.000%, 11/12/29 (i) | EUR | 100,000 | 62,044 |
| Atos SE, 2.500%, 11/07/28 (i) | EUR | 100,000 | 64,590 |
| AXA SA, 3.941% EMTN (i) (ii) (iii) | EUR | 100,000 | 97,544 |
| Banque Federative du Credit Mutuel SA, 1.875%, 6/18/29 EMTN (i) | EUR | 100,000 | 84,971 |
| Banque Federative du Credit Mutuel SA, 3.875%, 6/16/32 (i) (ii) | EUR | 100,000 | 93,922 |
| BNP Paribas SA, 2.500%, 3/31/32 EMTN (i) (ii) | EUR | 200,000 | 176,908 |
| CNP Assurances, 0.375%, 3/08/28 (i) | EUR | 100,000 | 79,712 |
| Credit Agricole Assurances SA, 4.250% (i) (ii) (iii) | EUR | 100,000 | 97,124 |
| Crown European Holdings SA, 2.875%, 2/01/26 (i) | EUR | 100,000 | 95,000 |
| Electricite de France SA, 2.625% (i) (ii) (iii) | EUR | 400,000 | 310,426 |
| Electricite de France SA, 5.000% EMTN (i) (ii) (iii) | EUR | 200,000 | 181,915 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|--|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| France - 18.30% (31 December 2021: 22.24%) (Continued) | | | |
| Electricite de France SA, 7.500% EMTN (i) (ii) (iii) | EUR 200,000 | 198,712 | 0.72 |
| Elis SA, 4.125%, 5/24/27 EMTN (i) | EUR 100,000 | 97,121 | 0.35 |
| ELO SACA, 4.875%, 12/08/28 EMTN (i) | EUR 100,000 | 93,950 | 0.34 |
| Faurecia SE, 3.125%, 6/15/26 (i) | EUR 100,000 | 88,315 | 0.32 |
| Faurecia SE, 3.750%, 6/15/28 (i) | EUR 310,000 | 262,880 | 0.96 |
| Faurecia SE, 7.250%, 6/15/26 (i) | EUR 200,000 | 201,282 | 0.73 |
| Iliad Holding SASU, 5.625%, 10/15/28 (i) | EUR 100,000 | 90,447 | 0.33 |
| iliad SA, 1.875%, 4/25/25 (i) | EUR 100,000 | 91,932 | 0.34 |
| iliad SA, 1.875%, 2/11/28 (i) | EUR 100,000 | 82,218 | 0.30 |
| La Poste SA, 3.125% (i) (ii) (iii) | EUR 100,000 | 90,685 | 0.33 |
| Loxam SAS, 2.875%, 4/15/26 (i) | EUR 100,000 | 88,662 | 0.32 |
| Loxam SAS, 4.500%, 2/15/27 (i) | EUR 100,000 | 91,089 | 0.33 |
| Nexans SA, 3.750%, 8/08/23 (i) | EUR 100,000 | 100,000 | 0.37 |
| RCI Banque SA, 2.625%, 2/18/30 (i) (ii) | EUR 100,000 | 88,856 | 0.32 |
| Renault SA, 2.000%, 9/28/26 EMTN (i) | EUR 400,000 | 350,786 | 1.28 |
| SCOR SE, 3.250%, 6/05/47 (i) (ii) | EUR 100,000 | 89,250 | 0.33 |
| Solvay Finance SACA, 5.425% (i) (ii) (iii) | EUR 200,000 | 198,920 | 0.73 |
| SPCM SA, 2.625%, 2/01/29 (i) | EUR 155,000 | 129,425 | 0.47 |
| TDF Infrastructure SASU, 2.500%, 4/07/26 (i) | EUR 100,000 | 91,222 | 0.33 |
| Tereos Finance Groupe I SA, 4.750%, 4/30/27 (i) | EUR 100,000 | 90,140 | 0.33 |
| TotalEnergies SE, 1.750% EMTN (i) (ii) (iii) | EUR 100,000 | 94,211 | 0.34 |
| TotalEnergies SE, 2.000% (i) (ii) (iii) | EUR 100,000 | 85,250 | 0.31 |
| Valeo, 1.000%, 8/03/28 EMTN (i) | EUR 200,000 | 153,700 | 0.56 |
| Valeo, 5.375%, 5/28/27 EMTN (i) | EUR 200,000 | 194,930 | 0.71 |
| Vallourec SA, 8.500%, 6/30/26 (i) | EUR 110,000 | 107,842 | 0.39 |
| Verallia SA, 1.625%, 5/14/28 (i) | EUR 100,000 | 85,744 | 0.31 |
| Vilmorin & Cie SA, 1.375%, 3/26/28 (i) | EUR 100,000 | 73,637 | 0.27 |
| | | 5,021,476 | 18.30 |
| Germany - 10.64% (31 December 2021: 9.32%) | | | |
| Allianz SE, 4.597%, 9/07/38 EMTN (i) (ii) | EUR 100,000 | 97,342 | 0.35 |
| Bertelsmann SE & Co KGaA, 3.500%, 4/23/75 EMTN (i) (ii) | EUR 200,000 | 181,625 | 0.66 |
| Deutsche Lufthansa AG, 2.875%, 2/11/25 (i) | EUR 300,000 | 282,000 | 1.03 |
| Deutsche Lufthansa AG, 2.875%, 5/16/27 EMTN (i) | EUR 300,000 | 260,250 | 0.95 |
| Gruenthal GmbH, 4.125%, 5/15/28 (i) | EUR 100,000 | 89,750 | 0.33 |
| HOWOGE Wohnungs-baugesellschaft mbH, Zero Coupon Bond, 11/01/24 EMTN (i) | EUR 100,000 | 92,436 | 0.34 |
| IHO Verwaltungs GmbH, 3.875%, 5/15/27 (i) | EUR 200,000 | 168,250 | 0.61 |
| Infineon Technologies AG, 2.875% EMTN (i) (ii) (iii) | EUR 200,000 | 185,774 | 0.68 |
| Mahle GmbH, 2.375%, 5/14/28 EMTN (i) | EUR 100,000 | 72,250 | 0.26 |
| METRO AG, 1.125%, 3/06/23 EMTN (i) | EUR 200,000 | 196,891 | 0.72 |
| Novelis Sheet Ingot GmbH, 3.375%, 4/15/29 EMTN (i) | EUR 100,000 | 84,938 | 0.31 |
| ProGroup AG, 3.000%, 3/31/26 (i) | EUR 100,000 | 87,625 | 0.32 |
| Schaeffler AG, 3.375%, 10/12/28 EMTN (i) | EUR 200,000 | 173,271 | 0.63 |
| Talanx AG, 2.250%, 12/05/47 EMTN (i) (ii) | EUR 200,000 | 170,990 | 0.62 |
| thyssenkrupp AG, 1.875%, 3/06/23 EMTN (i) | EUR 100,000 | 99,500 | 0.36 |
| thyssenkrupp AG, 2.875%, 2/22/24 EMTN (i) | EUR 100,000 | 98,948 | 0.36 |
| ZF Finance GmbH, 2.000%, 5/06/27 EMTN (i) | EUR 400,000 | 326,080 | 1.19 |
| ZF Finance GmbH, 2.750%, 5/25/27 EMTN (i) | EUR 100,000 | 84,000 | 0.31 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Germany - 10.64% (31 December 2021: 9.32%) (Continued) | | | | |
| ZF Finance GmbH, 3.750%, 9/21/28 EMTN (i) | EUR | 200,000 | 167,653 | 0.61 |
| | | | <u>2,919,573</u> | <u>10.64</u> |
| Greece - 0.33% (31 December 2021: 0.00%) | | | | |
| Mytilineos SA, 2.250%, 10/30/26 (i) | EUR | 100,000 | 90,067 | 0.33 |
| | | | <u>90,067</u> | <u>0.33</u> |
| Ireland - 1.34% (31 December 2021: 0.64%) | | | | |
| AIB Group PLC, 1.875%, 11/19/29 EMTN (i) (ii) | EUR | 200,000 | 182,400 | 0.66 |
| James Hardie International Finance DAC, 3.625%, 10/01/26 (i) | EUR | 200,000 | 185,978 | 0.68 |
| | | | <u>368,378</u> | <u>1.34</u> |
| Isle of Man - 0.14% (31 December 2021: 0.00%) | | | | |
| Playtech PLC, 3.750%, 10/12/23 (i) | EUR | 37,736 | 37,321 | 0.14 |
| | | | <u>37,321</u> | <u>0.14</u> |
| Italy - 6.75% (31 December 2021: 9.57%) | | | | |
| Amplifon SpA, 1.125%, 2/13/27 (i) | EUR | 100,000 | 88,985 | 0.33 |
| Assicurazioni Generali SpA, 4.596% EMTN (i) (ii) (iii) | EUR | 150,000 | 145,545 | 0.53 |
| Atlantia SpA, 1.875%, 2/12/28 (i) | EUR | 220,000 | 182,903 | 0.67 |
| Autostrade per l'Italia SpA, 1.625%, 1/25/28 EMTN (i) | EUR | 100,000 | 82,769 | 0.30 |
| Azzurra Aeroporti SpA, 2.125%, 5/30/24 (i) | EUR | 100,000 | 93,895 | 0.34 |
| Azzurra Aeroporti SpA, 2.625%, 5/30/27 (i) | EUR | 100,000 | 86,054 | 0.31 |
| Immobiliare Grande Distribuzione SIIQ SpA, 2.125%, 11/28/24 (i) | EUR | 100,000 | 90,435 | 0.33 |
| Infrastrutture Wireless Italiane SpA, 1.875%, 7/08/26 (i) | EUR | 400,000 | 365,600 | 1.33 |
| Telecom Italia SpA, 4.000%, 4/11/24 EMTN (i) | EUR | 105,000 | 102,113 | 0.37 |
| Terna - Rete Elettrica Nazionale, 2.375% (i) (ii) (iii) | EUR | 210,000 | 175,350 | 0.64 |
| UniCredit SpA, 4.875%, 2/20/29 EMTN (i) (ii) | EUR | 200,000 | 197,318 | 0.72 |
| Webuild SpA, 3.875%, 7/28/26 (i) | EUR | 300,000 | 240,392 | 0.88 |
| | | | <u>1,851,359</u> | <u>6.75</u> |
| Luxembourg - 3.01% (31 December 2021: 6.38%) | | | | |
| Aroundtown SA, 2.875% EMTN (i) (ii) (iii) | EUR | 100,000 | 38,900 | 0.14 |
| CPI Property Group SA, 4.875% (i) (ii) (iii) | EUR | 135,000 | 67,122 | 0.24 |
| Eurofins Scientific SE, 3.250% (i) (ii) (iii) | EUR | 200,000 | 177,454 | 0.65 |
| P3 Group Sarl, 0.875%, 1/26/26 EMTN (i) | EUR | 100,000 | 83,129 | 0.30 |
| SES SA, 5.625% (i) (ii) (iii) | EUR | 225,000 | 218,417 | 0.80 |
| SIG Combibloc PurchaseCo Sarl, 2.125%, 6/18/25 (i) | EUR | 100,000 | 95,995 | 0.35 |
| Stena International SA, 3.750%, 2/01/25 (i) | EUR | 160,000 | 146,400 | 0.53 |
| | | | <u>827,417</u> | <u>3.01</u> |
| Mexico - 0.35% (31 December 2021: 0.63%) | | | | |
| Cemex SAB de CV, 3.125%, 3/19/26 (i) | EUR | 100,000 | 95,866 | 0.35 |
| | | | <u>95,866</u> | <u>0.35</u> |
| Netherlands - 17.07% (31 December 2021: 15.41%) | | | | |
| Abertis Infraestructuras Finance BV, 3.248% (i) (ii) (iii) | EUR | 400,000 | 337,600 | 1.23 |
| Achmea BV, 2.500%, 9/24/39 EMTN (i) (ii) | EUR | 100,000 | 76,704 | 0.28 |
| Achmea BV, 6.000%, 4/04/43 EMTN (i) (ii) | EUR | 100,000 | 100,000 | 0.36 |
| Ashland Services BV, 2.000%, 1/30/28 (i) | EUR | 140,000 | 119,139 | 0.43 |
| ASR Nederland NV, 3.375%, 5/02/49 (i) (ii) | EUR | 200,000 | 170,600 | 0.62 |
| easyJet FinCo BV, 1.875%, 3/03/28 EMTN (i) | EUR | 100,000 | 80,315 | 0.29 |
| ELM BV for Firmenich International SA, 3.750% (i) (ii) (iii) | EUR | 170,000 | 161,075 | 0.59 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| Netherlands - 17.07% (31 December 2021: 15.41%) (Continued) | | | |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 9/29/47 (i) (ii) | EUR 100,000 | 90,494 | 0.33 |
| ELM BV for Swiss Life Insurance & Pension Group, 4.500% EMTN (i) (ii) (iii) | EUR 200,000 | 190,000 | 0.69 |
| Heimstaden Bostad Treasury BV, 1.625%, 10/13/31 EMTN (i) | EUR 100,000 | 63,651 | 0.23 |
| ING Groep NV, 2.000%, 3/22/30 (i) (ii) | EUR 300,000 | 277,710 | 1.01 |
| LeasePlan Corp NV, 0.250%, 2/23/26 EMTN (i) | EUR 100,000 | 86,904 | 0.32 |
| NN Group NV, 5.250%, 3/01/43 EMTN (i) (ii) | EUR 100,000 | 92,553 | 0.34 |
| PPF Telecom Group BV, 2.125%, 1/31/25 EMTN (i) | EUR 300,000 | 281,984 | 1.03 |
| Repsol International Finance BV, 3.750% (i) (ii) (iii) | EUR 280,000 | 258,950 | 0.94 |
| Saipem Finance International BV, 3.125%, 3/31/28 EMTN (i) | EUR 100,000 | 82,924 | 0.30 |
| Saipem Finance International BV, 3.375%, 7/15/26 EMTN (i) | EUR 100,000 | 90,820 | 0.33 |
| Samvardhana Moterson Automotive Systems Group BV, 1.800%, 7/06/24 (i) | EUR 100,000 | 92,000 | 0.34 |
| Telefonica Europe BV, 3.000% (i) (ii) (iii) | EUR 200,000 | 193,568 | 0.71 |
| Telefonica Europe BV, 3.875% (i) (ii) (iii) | EUR 600,000 | 543,000 | 1.98 |
| Telefonica Europe BV, 4.375% (i) (ii) (iii) | EUR 100,000 | 95,242 | 0.35 |
| TenneT Holding BV, 2.374% (i) (ii) (iii) | EUR 200,000 | 183,874 | 0.67 |
| Teva Pharmaceutical Finance Netherlands II BV, 3.750%, 5/09/27 (i) | EUR 250,000 | 216,017 | 0.79 |
| Teva Pharmaceutical Finance Netherlands II BV, 4.375%, 5/09/30 (i) | EUR 200,000 | 164,578 | 0.60 |
| Teva Pharmaceutical Finance Netherlands II BV, 6.000%, 1/31/25 (i) | EUR 400,000 | 393,148 | 1.43 |
| Wintershall Dea Finance 2 BV, 2.499% (i) (ii) (iii) | EUR 300,000 | 241,056 | 0.88 |
| | | <u>4,683,906</u> | <u>17.07</u> |
| Norway - 0.68% (31 December 2021: 1.04%) | | | |
| Adevinta ASA, 3.000%, 11/15/27 (i) | EUR 100,000 | 88,250 | 0.32 |
| DNB Bank ASA, 1.125%, 3/20/28 (i) (ii) | EUR 100,000 | 99,029 | 0.36 |
| | | <u>187,279</u> | <u>0.68</u> |
| Portugal - 1.63% (31 December 2021: 1.84%) | | | |
| EDP - Energias de Portugal SA, 1.700%, 7/20/80 (i) (ii) | EUR 500,000 | 446,250 | 1.63 |
| | | <u>446,250</u> | <u>1.63</u> |
| Spain - 5.05% (31 December 2021: 4.00%) | | | |
| Banco de Sabadell SA, 5.375%, 12/12/28 EMTN (i) (ii) | EUR 100,000 | 99,540 | 0.36 |
| CaixaBank SA, 3.750%, 2/15/29 EMTN (i) (ii) | EUR 200,000 | 196,200 | 0.71 |
| Cellnex Finance Co S.A., 2.250%, 4/12/26 EMTN (i) | EUR 100,000 | 92,074 | 0.34 |
| Cellnex Telecom SA, 1.875%, 6/26/29 (i) | EUR 600,000 | 488,646 | 1.78 |
| Food Service Project SA, 5.500%, 1/21/27 (i) | EUR 100,000 | 92,144 | 0.34 |
| International Consolidated Airlines Group SA, 1.500%, 7/04/27 (i) | EUR 200,000 | 154,750 | 0.56 |
| International Consolidated Airlines Group SA, 2.750%, 3/25/25 (i) | EUR 100,000 | 91,032 | 0.33 |
| Mapfre SA, 2.875%, 4/13/30 (i) | EUR 100,000 | 82,350 | 0.30 |
| Mapfre SA, 4.125%, 9/07/48 (i) (ii) | EUR 100,000 | 90,093 | 0.33 |
| | | <u>1,386,829</u> | <u>5.05</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Supranational - 0.61% (31 December 2021: 0.61%) | | | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA Inc, 2.125%, 8/15/26 (i) | EUR | 200,000 | 166,566 | 0.61 |
| | | | <u>166,566</u> | <u>0.61</u> |
| Sweden - 2.40% (31 December 2021: 4.53%) | | | | |
| Akelius Residential Property AB, 1.125%, 3/14/24 EMTN (i) | EUR | 100,000 | 95,066 | 0.35 |
| Castellum AB, 3.125% (i) (ii) (iii) | EUR | 100,000 | 63,589 | 0.23 |
| EQT AB, 2.375%, 4/06/28 (i) | EUR | 100,000 | 87,783 | 0.32 |
| Heimstaden AB, 4.250%, 3/09/26 (i) | EUR | 100,000 | 69,713 | 0.25 |
| Heimstaden Bostad AB, 2.625% (i) (ii) (iii) | EUR | 105,000 | 54,518 | 0.20 |
| Heimstaden Bostad AB, 3.375% (i) (ii) (iii) | EUR | 100,000 | 55,758 | 0.20 |
| Molnlycke Holding AB, 0.875%, 9/05/29 EMTN (i) | EUR | 110,000 | 86,872 | 0.32 |
| Samhallsbyggnadsbolaget i Norden AB, 2.624% (i) (ii) (iii) | EUR | 155,000 | 57,738 | 0.21 |
| Volvo Car AB, 2.500%, 10/07/27 EMTN (i) | EUR | 100,000 | 87,919 | 0.32 |
| | | | <u>658,956</u> | <u>2.40</u> |
| United Kingdom - 8.11% (31 December 2021: 6.80%) | | | | |
| Barclays PLC, 2.000%, 2/07/28 EMTN (i) (ii) | EUR | 200,000 | 198,404 | 0.72 |
| HSBC Holdings PLC, 6.364%, 11/16/32 (i) (ii) | EUR | 200,000 | 202,888 | 0.74 |
| INEOS Finance PLC, 2.875%, 5/01/26 (i) | EUR | 100,000 | 85,997 | 0.31 |
| INEOS Quattro Finance 2 PLC, 2.500%, 1/15/26 (i) | EUR | 100,000 | 84,744 | 0.31 |
| International Game Technology PLC, 2.375%, 4/15/28 (i) | EUR | 100,000 | 86,192 | 0.32 |
| International Game Technology PLC, 3.500%, 6/15/26 (i) | EUR | 100,000 | 94,944 | 0.35 |
| Lloyds Banking Group PLC, 1.750%, 9/07/28 EMTN (i) (ii) | EUR | 100,000 | 96,077 | 0.35 |
| Natwest Group PLC, 1.043%, 9/14/32 EMTN (i) (ii) | EUR | 100,000 | 80,038 | 0.29 |
| NGG Finance PLC, 2.125%, 9/05/82 (i) (ii) | EUR | 200,000 | 165,460 | 0.60 |
| Nomad Foods Bondco PLC, 2.500%, 6/24/28 (i) | EUR | 150,000 | 126,983 | 0.46 |
| Rolls-Royce PLC, 1.625%, 5/09/28 EMTN (i) | EUR | 250,000 | 197,188 | 0.72 |
| Standard Chartered PLC, 2.500%, 9/09/30 (i) (ii) | EUR | 100,000 | 92,369 | 0.34 |
| Synthomer PLC, 3.875%, 7/01/25 (i) | EUR | 120,000 | 109,562 | 0.40 |
| Vmed O2 UK Financing I PLC, 3.250%, 1/31/31 (i) | EUR | 200,000 | 158,500 | 0.58 |
| Vodafone Group PLC, 2.625%, 8/27/80 (i) (ii) | EUR | 285,000 | 249,848 | 0.91 |
| Vodafone Group PLC, 3.100%, 1/03/79 (i) (ii) | EUR | 200,000 | 195,500 | 0.71 |
| | | | <u>2,224,694</u> | <u>8.11</u> |
| United States - 9.56% (31 December 2021: 8.35%) | | | | |
| Avantor Funding Inc, 2.625%, 11/01/25 | EUR | 100,000 | 94,000 | 0.34 |
| Avantor Funding Inc, 3.875%, 7/15/28 | EUR | 200,000 | 183,700 | 0.67 |
| Ball Corp, 0.875%, 3/15/24 | EUR | 100,000 | 96,254 | 0.35 |
| Ball Corp, 1.500%, 3/15/27 | EUR | 200,000 | 176,500 | 0.64 |
| Belden Inc, 3.875%, 3/15/28 | EUR | 100,000 | 90,875 | 0.33 |
| Coty Inc, 3.875%, 4/15/26 | EUR | 100,000 | 92,849 | 0.34 |
| Ford Motor Credit Co LLC, 1.744%, 7/19/24 EMTN | EUR | 295,000 | 281,321 | 1.03 |
| Ford Motor Credit Co LLC, 2.330%, 11/25/25 | EUR | 100,000 | 91,875 | 0.33 |
| Ford Motor Credit Co LLC, 2.386%, 2/17/26 | EUR | 200,000 | 182,250 | 0.66 |
| Ford Motor Credit Co LLC, 3.250%, 9/15/25 EMTN | EUR | 100,000 | 94,750 | 0.35 |
| IQVIA Inc, 2.250%, 1/15/28 | EUR | 400,000 | 351,000 | 1.28 |
| IQVIA Inc, 2.875%, 6/15/28 | EUR | 100,000 | 89,000 | 0.32 |
| Levi Strauss & Co, 3.375%, 3/15/27 | EUR | 100,000 | 93,226 | 0.34 |
| MPT Operating Partnership LP/MPT Finance Corp, 0.993%, 10/15/26 | EUR | 110,000 | 83,409 | 0.30 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|--|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| United States - 9.56% (31 December 2021: 8.35%) (Continued) | | | |
| Netflix Inc, 4.625%, 5/15/29 | EUR 100,000 | 97,858 | 0.36 |
| Organon & Co/Organon Foreign Debt Co-Issuer BV, 2.875%, 4/30/28 | EUR 200,000 | 174,744 | 0.64 |
| Silgan Holdings Inc, 2.250%, 6/01/28 | EUR 100,000 | 84,789 | 0.31 |
| Standard Industries Inc, 2.250%, 11/21/26 | EUR 100,000 | 85,000 | 0.31 |
| Utah Acquisition Sub Inc, 3.125%, 11/22/28 | EUR 100,000 | 91,384 | 0.33 |
| WMG Acquisition Corp, 2.750%, 7/15/28 | EUR 100,000 | 89,972 | 0.33 |
| | | <u>2,624,756</u> | <u>9.56</u> |
| TOTAL NON-CONVERTIBLE BONDS | | 25,984,449 | 94.69 |
| TOTAL BONDS AND NOTES | | 25,984,449 | 94.69 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: EUR 27,358,392) | | 25,984,449 | 94.69 |

FINANCIAL DERIVATIVE INSTRUMENTS - (0.09%) (31 December 2021: 0.03%)

Open Forward Foreign Currency Exchange Contracts - 0.00% (31 December 2021: 0.00%)

| Maturity Date | Amount Bought | Amount Sold | Counterparty | Unrealised Gain/ (Loss) USD | % of Net Assets |
|--|----------------------|--------------------|-------------------------|--|----------------------------|
| 1/30/23 | 2,801 CHF | 2,841 EUR | Brown Brothers Harriman | (2) | (0.00%) |
| 1/30/23 | 2,800 CHF | 2,841 EUR | Brown Brothers Harriman | (1) | (0.00%) |
| 1/30/23 | 2,803 CHF | 2,843 EUR | Brown Brothers Harriman | (1) | (0.00%) |
| Unrealised loss on Open Forward Foreign Currency Exchange Contracts | | | | (4) | (0.00%) |
| Net unrealised loss on Open Forward Foreign Currency Exchange Contracts | | | | (4) | (0.00%) |

Futures - (0.09%) (31 December 2021: 0.03%)

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|--------------------------------|------------------------------|---------------------|-------------------|-----------------------------------|----------------------------|
| (10) | Euro-Bobl March 2023 Futures | JP Morgan | 1,193,300 | 35,800 | 0.13% |
| 6 | Euro-Bund March 2023 Futures | JP Morgan | 846,542 | (48,962) | (0.18%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments **As at 31 December 2022**

Futures - (0.09)% (31 December 2021: 0.03%) (Continued)

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|---------------------------------------|--------------------------------|--------------|------------|---------------------------|--------------------|
| 10 | Euro-Schatz March 2023 Futures | JP Morgan | 1,066,350 | (12,150) | (0.04%) |
| Unrealised gain on Futures | | | | 35,800 | 0.13% |
| Unrealised loss on Futures | | | | (61,112) | (0.22%) |
| Net unrealised loss on Futures | | | | (25,312) | (0.09%) |

| | Fair Value EUR | % of Net Assets |
|--|-------------------|--------------------|
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 26,020,249 | 94.82 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (61,116) | (0.22) |
| | | 0.00 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 25,959,133 | 94.60 |
| Net Cash at Bank | 1,223,219 | 4.45 |
| Other Assets | 392,172 | 1.43 |
| Less Other Liabilities | (132,538) | (0.48) |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | 27,441,986 | 100.00 |

TEN LARGEST SECTOR HOLDINGS AT 31 DECEMBER 2022 AS A PERCENTAGE OF NET ASSETS

| | |
|----------------------------|--------|
| Automotive | 11.52% |
| Banking | 9.56% |
| Telecommunications | 8.65% |
| Electric | 7.51% |
| Insurance | 7.41% |
| Engineering & Construction | 6.89% |
| Pharmaceuticals | 4.44% |
| Chemicals | 3.88% |
| Healthcare | 3.58% |
| Airlines | 3.16% |

- (i) Securities issued by Non-U.S. or Non-Canadian users.
- (ii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (iii) Perpetual bonds.

Key to Abbreviations

| | |
|------|-------------|
| CHF: | Swiss Franc |
| EUR: | Euro |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND (Continued)

Schedule of Investments

As at 31 December 2022

| Analysis of total assets | % of Total Assets |
|---|------------------------------|
| Transferable securities and money market instruments admitted to an official stock exchange or traded on a regulated market | 94.23 |
| Financial derivative instruments | (0.09) |
| Current assets | 5.86 |
| | <u>100.00</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES - 97.92% OF NET ASSETS (31 December 2021: 97.49%) | | | | |
| NON-CONVERTIBLE BONDS - 97.92% OF NET ASSETS (31 December 2021: 97.49%) | | | | |
| Australia - 0.10% (31 December 2021: 0.75%) | | | | |
| CIMIC Finance Ltd, 1.500%, 5/28/29 EMTN (i) | EUR | 140,000 | 104,684 | 0.10 |
| | | | <u>104,684</u> | <u>0.10</u> |
| Austria - 1.12% (31 December 2021: 1.08%) | | | | |
| BAWAG Group AG, 2.375%, 3/26/29 EMTN (i) (ii) | EUR | 300,000 | 282,182 | 0.28 |
| Erste Group Bank AG, 0.100%, 11/16/28 EMTN (i) (ii) | EUR | 400,000 | 328,525 | 0.32 |
| Erste Group Bank AG, 1.625%, 9/08/31 EMTN (i) (ii) | EUR | 300,000 | 259,229 | 0.26 |
| Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 6/15/42 EMTN (i) (ii) | EUR | 300,000 | 269,070 | 0.26 |
| | | | <u>1,139,006</u> | <u>1.12</u> |
| Belgium - 3.28% (31 December 2021: 3.37%) | | | | |
| Anheuser-Busch InBev SA/NV, 2.000%, 3/17/28 EMTN (i) | EUR | 205,000 | 189,848 | 0.19 |
| Anheuser-Busch InBev SA/NV, 3.700%, 4/02/40 EMTN (i) | EUR | 400,000 | 368,612 | 0.36 |
| Argenta Spaarbank NV, 1.000%, 2/06/24 EMTN (i) | EUR | 600,000 | 580,359 | 0.57 |
| Belfius Bank SA, 0.375%, 2/13/26 (i) | EUR | 300,000 | 268,557 | 0.26 |
| Euroclear Bank SA, 3.625%, 10/13/27 EMTN (i) | EUR | 305,000 | 303,107 | 0.30 |
| FLUVIUS System Operator CVBA, 0.250%, 6/14/28 EMTN (i) | EUR | 600,000 | 492,517 | 0.49 |
| KBC Group NV, 0.250%, 3/01/27 EMTN (i) (ii) | EUR | 600,000 | 529,088 | 0.52 |
| KBC Group NV, 0.625%, 12/07/31 EMTN (i) (ii) | EUR | 300,000 | 247,920 | 0.24 |
| Lonza Finance International NV, 1.625%, 4/21/27 (i) | EUR | 395,000 | 359,197 | 0.35 |
| | | | <u>3,339,205</u> | <u>3.28</u> |
| British Virgin Islands - 0.27% (31 December 2021: 0.00%) | | | | |
| Cheung Kong Infrastructure Finance BVI Ltd, 1.000%, 12/12/24 (i) | EUR | 300,000 | 279,306 | 0.27 |
| | | | <u>279,306</u> | <u>0.27</u> |
| Canada - 1.46% (31 December 2021: 0.56%) | | | | |
| Great-West Lifeco Inc, 2.500%, 4/18/23 | EUR | 300,000 | 299,519 | 0.30 |
| Great-West Lifeco Inc, 4.700%, 11/16/29 | EUR | 220,000 | 225,259 | 0.22 |
| Mercedes-Benz Finance Canada Inc, 3.000%, 2/23/27 EMTN | EUR | 510,000 | 499,020 | 0.49 |
| TotalEnergies Capital Canada Ltd, 2.125%, 9/18/29 EMTN | EUR | 500,000 | 456,185 | 0.45 |
| | | | <u>1,479,983</u> | <u>1.46</u> |
| Cayman Islands - 0.28% (31 December 2021: 1.01%) | | | | |
| CK Hutchison Europe Finance 21 Ltd, 0.750%, 11/02/29 (i) | EUR | 360,000 | 280,886 | 0.28 |
| | | | <u>280,886</u> | <u>0.28</u> |
| Denmark - 1.05% (31 December 2021: 1.18%) | | | | |
| Jyske Bank A/S, 4.625%, 4/11/26 EMTN (i) (ii) | EUR | 300,000 | 297,661 | 0.29 |
| Jyske Bank A/S, 5.500%, 11/16/27 (i) | EUR | 175,000 | 176,161 | 0.17 |
| Nykredit Realkredit AS, 0.250%, 1/13/26 (i) | EUR | 340,000 | 299,840 | 0.30 |
| Nykredit Realkredit AS, 0.500%, 7/10/25 EMTN (i) | EUR | 325,000 | 298,529 | 0.29 |
| | | | <u>1,072,191</u> | <u>1.05</u> |
| Finland - 0.28% (31 December 2021: 0.61%) | | | | |
| CRH Finland Services OYJ, 0.875%, 11/05/23 EMTN (i) | EUR | 200,000 | 196,066 | 0.19 |
| Sampo OYJ, 3.375%, 5/23/49 (i) (ii) | EUR | 100,000 | 87,500 | 0.09 |
| | | | <u>283,566</u> | <u>0.28</u> |
| France - 14.54% (31 December 2021: 16.16%) | | | | |
| ALD SA, 4.750%, 10/13/25 EMTN (i) | EUR | 200,000 | 203,880 | 0.20 |
| APRR SA, 1.875%, 1/15/25 EMTN (i) | EUR | 200,000 | 193,318 | 0.19 |
| AXA SA, 1.875%, 7/10/42 EMTN (i) (ii) | EUR | 390,000 | 290,372 | 0.29 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| France - 14.54% (31 December 2021: 16.16%) (Continued) | | | | |
| Banque Federative du Credit Mutuel SA, 0.010%, 5/11/26 EMTN (i) | EUR | 300,000 | 264,954 | 0.26 |
| Banque Federative du Credit Mutuel SA, 0.250%, 7/19/28 (i) | EUR | 300,000 | 241,561 | 0.24 |
| Banque Federative du Credit Mutuel SA, 0.750%, 6/08/26 EMTN (i) | EUR | 400,000 | 361,550 | 0.36 |
| Banque Federative du Credit Mutuel SA, 1.625%, 1/19/26 EMTN (i) | EUR | 300,000 | 281,439 | 0.28 |
| Banque Federative du Credit Mutuel SA, 1.875%, 6/18/29 EMTN (i) | EUR | 400,000 | 339,884 | 0.33 |
| Banque Federative du Credit Mutuel SA, 3.875%, 6/16/32 (i) (ii) | EUR | 300,000 | 281,764 | 0.28 |
| BNP Paribas SA, 0.250%, 4/13/27 EMTN (i) (ii) | EUR | 900,000 | 784,949 | 0.77 |
| BNP Paribas SA, 1.375%, 5/28/29 EMTN (i) | EUR | 200,000 | 166,282 | 0.16 |
| BNP Paribas SA, 2.500%, 3/31/32 EMTN (i) (ii) | EUR | 300,000 | 265,362 | 0.26 |
| Bouygues SA, 4.625%, 6/07/32 (i) | EUR | 300,000 | 304,813 | 0.30 |
| Bouygues SA, 5.375%, 6/30/42 (i) | EUR | 200,000 | 205,658 | 0.20 |
| CNP Assurances, 0.375%, 3/08/28 (i) | EUR | 300,000 | 239,137 | 0.24 |
| Coentreprise de Transport d'Electricite SA, 0.875%, 9/29/24 (i) | EUR | 300,000 | 285,991 | 0.28 |
| Coentreprise de Transport d'Electricite SA, 2.125%, 7/29/32 (i) | EUR | 300,000 | 252,826 | 0.25 |
| Credit Agricole SA, 1.875%, 4/22/27 (i) (ii) | EUR | 400,000 | 370,111 | 0.36 |
| Credit Agricole SA, 2.500%, 8/29/29 EMTN (i) | EUR | 400,000 | 366,167 | 0.36 |
| Credit Agricole SA, 4.000%, 10/12/26 EMTN (i) (ii) | EUR | 200,000 | 199,214 | 0.20 |
| Credit Mutuel Arkea SA, 4.250%, 12/01/32 EMTN (i) | EUR | 200,000 | 196,941 | 0.19 |
| Electricite de France SA, 1.875%, 10/13/36 EMTN (i) | EUR | 200,000 | 143,512 | 0.14 |
| Electricite de France SA, 4.375%, 10/12/29 EMTN (i) | EUR | 700,000 | 689,128 | 0.68 |
| Engie SA, 1.500% (i) (ii) (iii) | EUR | 300,000 | 237,019 | 0.23 |
| Engie SA, 2.000%, 9/28/37 EMTN (i) | EUR | 300,000 | 219,955 | 0.22 |
| Gecina SA, 1.625%, 3/14/30 EMTN (i) | EUR | 400,000 | 335,802 | 0.33 |
| Klepierre SA, 2.000%, 5/12/29 EMTN (i) | EUR | 200,000 | 167,304 | 0.16 |
| La Poste SA, Zero Coupon Bond, 7/18/29 EMTN (i) | EUR | 400,000 | 309,259 | 0.30 |
| Orange SA, 1.125%, 7/15/24 EMTN (i) | EUR | 200,000 | 194,147 | 0.19 |
| Orange SA, 1.250%, 7/07/27 EMTN (i) | EUR | 300,000 | 271,608 | 0.27 |
| Orange SA, 3.625%, 11/16/31 EMTN (i) | EUR | 600,000 | 590,322 | 0.58 |
| Orano SA, 5.375%, 5/15/27 EMTN (i) | EUR | 200,000 | 203,096 | 0.20 |
| PSA Banque France SA, 0.625%, 6/21/24 (i) | EUR | 100,000 | 95,541 | 0.09 |
| PSA Banque France SA, Zero Coupon Bond, 1/22/25 EMTN (i) | EUR | 100,000 | 92,121 | 0.09 |
| RCI Banque SA, 0.500%, 9/15/23 EMTN (i) | EUR | 150,000 | 147,302 | 0.14 |
| RCI Banque SA, 1.625%, 5/26/26 EMTN (i) | EUR | 280,000 | 252,891 | 0.25 |
| SCOR SE, 3.000%, 6/08/46 (i) (ii) | EUR | 100,000 | 91,558 | 0.09 |
| Societe Fonciere Lyonnaise SA, 1.500%, 5/29/25 (i) | EUR | 600,000 | 557,131 | 0.55 |
| Societe Generale SA, 0.125%, 11/17/26 (i) (ii) | EUR | 200,000 | 179,108 | 0.18 |
| Societe Generale SA, 0.500%, 6/12/29 (i) (ii) | EUR | 200,000 | 160,445 | 0.16 |
| Societe Generale SA, 0.625%, 12/02/27 (i) (ii) | EUR | 600,000 | 515,848 | 0.51 |
| Societe Generale SA, 1.500%, 5/30/25 EMTN (i) (ii) | EUR | 400,000 | 387,548 | 0.38 |
| Societe Generale SA, 4.250%, 11/16/32 EMTN (i) | EUR | 200,000 | 199,098 | 0.20 |
| Societe Nationale SNCF SA, 1.000%, 5/25/40 (i) | EUR | 300,000 | 191,176 | 0.19 |
| Suez SACA, 4.625%, 11/03/28 EMTN (i) | EUR | 300,000 | 303,364 | 0.30 |
| Suez SACA, 5.000%, 11/03/32 EMTN (i) | EUR | 300,000 | 307,245 | 0.30 |
| Thales SA, 0.875%, 4/19/24 EMTN (i) | EUR | 300,000 | 289,610 | 0.28 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| France - 14.54% (31 December 2021: 16.16%) (Continued) | | | |
| TotalEnergies Capital International SA, 1.618%, 5/18/40 EMTN (i) | EUR 200,000 | 139,941 | 0.14 |
| TotalEnergies SE, 1.750% EMTN (i) (ii) (iii) | EUR 210,000 | 197,844 | 0.19 |
| TotalEnergies SE, 2.000% (i) (ii) (iii) | EUR 700,000 | 596,750 | 0.59 |
| Unibail-Rodamco-Westfield SE, 0.750%, 10/25/28 EMTN (i) | EUR 100,000 | 80,047 | 0.08 |
| Unibail-Rodamco-Westfield SE, 1.875%, 1/15/31 EMTN (i) | EUR 300,000 | 240,236 | 0.24 |
| Vilmorin & Cie SA, 1.375%, 3/26/28 (i) | EUR 400,000 | 294,548 | 0.29 |
| | | <u>14,776,677</u> | <u>14.54</u> |
| Germany - 8.27% (31 December 2021: 10.15%) | | | |
| Allianz SE, 4.597%, 9/07/38 EMTN (i) (ii) | EUR 100,000 | 97,342 | 0.10 |
| Amprion GmbH, 0.625%, 9/23/33 EMTN (i) | EUR 300,000 | 210,262 | 0.21 |
| Bundesrepublik Deutschland Bundesanleihe, 0.500%, 2/15/25 (i) | EUR 600,000 | 574,944 | 0.57 |
| Bundesrepublik Deutschland Bundesanleihe, 1.000%, 8/15/24 (i) | EUR 450,000 | 439,150 | 0.43 |
| Bundesrepublik Deutschland Bundesanleihe, 4.000%, 1/04/37 (i) | EUR 395,000 | 460,522 | 0.45 |
| Deutsche Bahn Finance GmbH, 1.375%, 3/03/34 EMTN (i) | EUR 565,000 | 440,326 | 0.43 |
| Deutsche Bank AG, 0.750%, 2/17/27 EMTN (i) (ii) | EUR 800,000 | 697,384 | 0.69 |
| Deutsche Bank AG, 1.000%, 11/19/25 EMTN (i) (ii) | EUR 400,000 | 373,282 | 0.37 |
| Deutsche Boerse AG, 0.125%, 2/22/31 (i) | EUR 300,000 | 229,149 | 0.23 |
| Deutsche Telekom AG, 2.250%, 3/29/39 EMTN (i) | EUR 230,000 | 181,133 | 0.18 |
| E.ON SE, 1.625%, 5/22/29 EMTN (i) | EUR 190,000 | 166,744 | 0.16 |
| Fraport AG Frankfurt Airport Services Worldwide, 1.875%, 3/31/28 (i) | EUR 385,000 | 330,113 | 0.32 |
| Fresenius Medical Care AG & Co KGaA, 1.250%, 11/29/29 EMTN (i) | EUR 245,000 | 190,202 | 0.19 |
| Hannover Rueck SE, 3.375% (i) (ii) (iii) | EUR 100,000 | 95,484 | 0.09 |
| Henkel AG & Co KGaA, 2.625%, 9/13/27 (i) | EUR 500,000 | 484,921 | 0.48 |
| HOWOGE Wohnungs-baugesellschaft mbH, Zero Coupon Bond, 11/01/24 EMTN (i) | EUR 300,000 | 277,309 | 0.27 |
| LEG Immobilien SE, 1.000%, 11/19/32 (i) | EUR 300,000 | 198,543 | 0.19 |
| LEG Immobilien SE, 1.250%, 1/23/24 EMTN (i) | EUR 300,000 | 289,200 | 0.28 |
| Merck KGaA, 1.625%, 9/09/80 (i) (ii) | EUR 200,000 | 177,300 | 0.17 |
| METRO AG, 1.125%, 3/06/23 EMTN (i) | EUR 300,000 | 295,336 | 0.29 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 5/26/49 (i) (ii) | EUR 100,000 | 89,371 | 0.09 |
| Talanx AG, 4.000%, 10/25/29 (i) | EUR 300,000 | 298,737 | 0.29 |
| Vier Gas Transport GmbH, 1.500%, 9/25/28 EMTN (i) | EUR 300,000 | 257,839 | 0.25 |
| Volkswagen Financial Services AG, 0.125%, 2/12/27 EMTN (i) | EUR 495,000 | 413,360 | 0.41 |
| Volkswagen Financial Services AG, 0.875%, 1/31/28 EMTN (i) | EUR 1,065,000 | 882,868 | 0.87 |
| Volkswagen Leasing GmbH, 0.375%, 7/20/26 EMTN (i) | EUR 300,000 | 259,633 | 0.26 |
| | | <u>8,410,454</u> | <u>8.27</u> |
| Ireland - 2.82% (31 December 2021: 1.68%) | | | |
| Abbott Ireland Financing DAC, 1.500%, 9/27/26 (i) | EUR 300,000 | 281,093 | 0.28 |
| AIB Group PLC, 1.875%, 11/19/29 EMTN (i) (ii) | EUR 300,000 | 273,600 | 0.27 |
| AIB Group PLC, 2.250%, 4/04/28 EMTN (i) (ii) | EUR 400,000 | 356,876 | 0.35 |
| AIB Group PLC, 3.625%, 7/04/26 (i) (ii) | EUR 200,000 | 194,010 | 0.19 |
| CCEP Finance Ireland DAC, Zero Coupon Bond, 9/06/25 (i) | EUR 350,000 | 319,354 | 0.31 |
| ESB Finance DAC, 4.000%, 5/03/32 EMTN (i) | EUR 440,000 | 437,724 | 0.43 |
| Lunar Funding V for Swisscom AG, 1.125%, 10/12/26 (i) | EUR 675,000 | 617,112 | 0.61 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Ireland - 2.82% (31 December 2021: 1.68%) (Continued) | | | | |
| PartnerRe Ireland Finance DAC, 1.250%, 9/15/26 (i) | EUR | 425,000 | 382,613 | 0.38 |
| | | | <u>2,862,382</u> | <u>2.82</u> |
| Italy - 2.17% (31 December 2021: 3.59%) | | | | |
| Autostrade per l'Italia SpA, 2.000%, 12/04/28 (i) | EUR | 120,000 | 98,578 | 0.10 |
| Enel SpA, 1.375% (i) (ii) (iii) | EUR | 200,000 | 157,758 | 0.15 |
| ENI SpA, 2.625% (i) (ii) (iii) | EUR | 255,000 | 230,587 | 0.23 |
| FCA Bank SpA, 0.500%, 9/18/23 EMTN (i) | EUR | 175,000 | 171,304 | 0.17 |
| Italgas SpA, 0.250%, 6/24/25 EMTN (i) | EUR | 270,000 | 246,499 | 0.24 |
| Leasys SpA, 4.375%, 12/07/24 (i) | EUR | 305,000 | 305,025 | 0.30 |
| Mediobanca Banca di Credito Finanziario SpA, 1.000%, 7/17/29 EMTN (i) (ii) | EUR | 350,000 | 284,232 | 0.28 |
| Terna - Rete Elettrica Nazionale, 0.375%, 9/25/30 EMTN (i) | EUR | 210,000 | 159,095 | 0.15 |
| UniCredit SpA, 0.850%, 1/19/31 EMTN (i) | EUR | 150,000 | 108,538 | 0.11 |
| UniCredit SpA, 1.250%, 6/16/26 EMTN (i) (ii) | EUR | 385,000 | 355,206 | 0.35 |
| UniCredit SpA, 1.625%, 1/18/32 EMTN (i) | EUR | 125,000 | 93,738 | 0.09 |
| | | | <u>2,210,560</u> | <u>2.17</u> |
| Japan - 0.23% (31 December 2021: 0.44%) | | | | |
| Asahi Group Holdings Ltd, 1.151%, 9/19/25 (i) | EUR | 250,000 | 232,504 | 0.23 |
| | | | <u>232,504</u> | <u>0.23</u> |
| Jersey, Channel Islands - 0.59% (31 December 2021: 0.26%) | | | | |
| Glencore Finance Europe Ltd, 0.625%, 9/11/24 (i) | EUR | 485,000 | 458,325 | 0.45 |
| Heathrow Funding Ltd, 1.875%, 3/14/34 EMTN (i) | EUR | 200,000 | 144,124 | 0.14 |
| | | | <u>602,449</u> | <u>0.59</u> |
| Liechtenstein - 0.60% (31 December 2021: 0.00%) | | | | |
| Swiss Life Finance I Ltd, 0.500%, 9/15/31 (i) | EUR | 420,000 | 297,746 | 0.29 |
| Swiss Life Finance I Ltd, 3.250%, 8/31/29 (i) | EUR | 335,000 | 312,868 | 0.31 |
| | | | <u>610,614</u> | <u>0.60</u> |
| Luxembourg - 7.92% (31 December 2021: 6.83%) | | | | |
| ArcelorMittal SA, 1.000%, 5/19/23 EMTN (i) | EUR | 350,000 | 347,063 | 0.34 |
| Aroundtown SA, 0.625%, 7/09/25 EMTN (i) | EUR | 400,000 | 310,266 | 0.31 |
| Aroundtown SA, 1.450%, 7/09/28 EMTN (i) | EUR | 200,000 | 123,598 | 0.12 |
| Aroundtown SA, 2.875% EMTN (i) (ii) (iii) | EUR | 100,000 | 38,900 | 0.04 |
| Aroundtown SA, 3.375% (i) (ii) (iii) | EUR | 100,000 | 46,263 | 0.05 |
| Bevco Lux Sarl, 1.000%, 1/16/30 (i) | EUR | 270,000 | 202,506 | 0.20 |
| Blackstone Property Partners Europe Holdings Sarl, 2.000%, 2/15/24 EMTN (i) | EUR | 330,000 | 312,939 | 0.31 |
| CNH Industrial Finance Europe SA, 1.625%, 7/03/29 EMTN (i) | EUR | 110,000 | 94,018 | 0.09 |
| DH Europe Finance II Sarl, 0.200%, 3/18/26 (i) | EUR | 270,000 | 243,545 | 0.24 |
| DH Europe Finance II Sarl, 0.450%, 3/18/28 (i) | EUR | 745,000 | 635,232 | 0.62 |
| Eurofins Scientific SE, 4.000%, 7/06/29 (i) | EUR | 320,000 | 314,032 | 0.31 |
| Holcim Finance Luxembourg SA, 0.625%, 4/06/30 EMTN (i) | EUR | 600,000 | 464,860 | 0.46 |
| John Deere Bank SA, 2.500%, 9/14/26 EMTN (i) | EUR | 515,000 | 496,696 | 0.49 |
| Logicor Financing Sarl, 1.625%, 1/17/30 EMTN (i) | EUR | 400,000 | 290,770 | 0.29 |
| Medtronic Global Holdings SCA, 1.125%, 3/07/27 (i) | EUR | 250,000 | 226,912 | 0.22 |
| Medtronic Global Holdings SCA, 1.500%, 7/02/39 (i) | EUR | 450,000 | 307,368 | 0.30 |
| Medtronic Global Holdings SCA, 3.125%, 10/15/31 (i) | EUR | 385,000 | 364,909 | 0.36 |
| Medtronic Global Holdings SCA, Zero Coupon Bond, 10/15/25 (i) | EUR | 330,000 | 299,868 | 0.30 |
| Nestle Finance International Ltd, 3.250%, 1/15/31 EMTN (i) | EUR | 300,000 | 295,560 | 0.29 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments As at 31 December 2022

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|----------------|-------------------|--------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| Luxembourg - 7.92% (31 December 2021: 6.83%) (Continued) | | | |
| Novartis Finance SA, Zero Coupon Bond, 9/23/28 (i) | EUR 335,000 | 276,940 | 0.27 |
| Richemont International Holding SA, 1.000%, 3/26/26 (i) | EUR 600,000 | 559,645 | 0.55 |
| SELP Finance Sarl, 1.500%, 11/20/25 (i) | EUR 460,000 | 415,608 | 0.41 |
| SES SA, 5.625% (i) (ii) (iii) | EUR 560,000 | 543,614 | 0.53 |
| SIG Combibloc PurchaseCo Sarl, 1.875%, 6/18/23 (i) | EUR 195,000 | 193,011 | 0.19 |
| SIX Finance Luxembourg SA, Zero Coupon Bond, 12/02/25 (i) | EUR 500,000 | 448,425 | 0.44 |
| Traton Finance Luxembourg SA, 4.125%, 11/22/25 EMTN (i) | EUR 200,000 | 198,062 | 0.19 |
| | | 8,050,610 | 7.92 |
| Netherlands - 16.88% (31 December 2021: 15.73%) | | | |
| ABN AMRO Bank NV, 4.250%, 2/21/30 EMTN (i) | EUR 600,000 | 593,436 | 0.58 |
| Achmea BV, 6.000%, 4/04/43 EMTN (i) (ii) | EUR 300,000 | 300,000 | 0.30 |
| AGCO International Holdings BV, 0.800%, 10/06/28 (i) | EUR 155,000 | 126,622 | 0.12 |
| Airbus SE, 2.375%, 6/09/40 EMTN (i) | EUR 360,000 | 271,944 | 0.27 |
| Alliander NV, 2.625%, 9/09/27 EMTN (i) | EUR 150,000 | 144,285 | 0.14 |
| American Medical Systems Europe BV, 0.750%, 3/08/25 (i) | EUR 200,000 | 187,654 | 0.18 |
| Argentum Netherlands BV for Givaudan SA, 1.125%, 9/17/25 (i) | EUR 600,000 | 563,664 | 0.55 |
| Ashland Services BV, 2.000%, 1/30/28 (i) | EUR 245,000 | 208,493 | 0.21 |
| ASR Nederland NV, 3.375%, 5/02/49 (i) (ii) | EUR 100,000 | 85,300 | 0.08 |
| ASR Nederland NV, 5.000% (i) (ii) (iii) | EUR 100,000 | 99,000 | 0.10 |
| ASR Nederland NV, 7.000%, 12/07/43 (i) (ii) | EUR 100,000 | 100,030 | 0.10 |
| BP Capital Markets BV, 1.467%, 9/21/41 (i) | EUR 125,000 | 78,800 | 0.08 |
| Citycon Treasury BV, 2.375%, 1/15/27 EMTN (i) | EUR 200,000 | 160,274 | 0.16 |
| Coca-Cola HBC Finance BV, 2.750%, 9/23/25 EMTN (i) | EUR 230,000 | 223,675 | 0.22 |
| Compass Group Finance Netherlands BV, 3.000%, 3/08/30 EMTN (i) | EUR 290,000 | 274,823 | 0.27 |
| Cooperatieve Rabobank UA, 4.625%, 1/27/28 EMTN (i) (ii) | EUR 300,000 | 303,425 | 0.30 |
| CTP NV, 0.875%, 1/20/26 EMTN (i) | EUR 410,000 | 332,622 | 0.33 |
| de Volksbank NV, 0.010%, 9/16/24 EMTN (i) | EUR 300,000 | 282,196 | 0.28 |
| easyJet FinCo BV, 1.875%, 3/03/28 EMTN (i) | EUR 260,000 | 208,819 | 0.21 |
| ELM BV for Firmenich International SA, 3.750% (i) (ii) (iii) | EUR 355,000 | 336,363 | 0.33 |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 9/29/47 (i) (ii) | EUR 285,000 | 257,908 | 0.25 |
| Enel Finance International NV, 0.375%, 5/28/29 EMTN (i) | EUR 305,000 | 242,286 | 0.24 |
| Enel Finance International NV, 0.875%, 1/17/31 EMTN (i) | EUR 300,000 | 230,868 | 0.23 |
| Essity Capital BV, 3.000%, 9/21/26 EMTN (i) | EUR 240,000 | 233,960 | 0.23 |
| Heimstaden Bostad Treasury BV, 0.625%, 7/24/25 EMTN (i) | EUR 500,000 | 423,241 | 0.42 |
| Iberdrola International BV, 1.874% (i) (ii) (iii) | EUR 500,000 | 444,903 | 0.44 |
| ING Groep NV, 0.125%, 11/29/25 (i) (ii) | EUR 300,000 | 277,853 | 0.27 |
| ING Groep NV, 0.250%, 2/01/30 (i) (ii) | EUR 300,000 | 232,861 | 0.23 |
| ING Groep NV, 1.250%, 2/16/27 (i) (ii) | EUR 300,000 | 272,076 | 0.27 |
| ING Groep NV, 2.000%, 3/22/30 (i) (ii) | EUR 200,000 | 185,140 | 0.18 |
| ING Groep NV, 2.125%, 5/23/26 EMTN (i) (ii) | EUR 400,000 | 380,678 | 0.37 |
| ING Groep NV, 2.500%, 2/15/29 EMTN (i) (ii) | EUR 200,000 | 193,797 | 0.19 |
| JAB Holdings BV, 1.625%, 4/30/25 (i) | EUR 200,000 | 190,258 | 0.19 |
| JDE Peet's NV, 0.244%, 1/16/25 EMTN (i) | EUR 340,000 | 315,924 | 0.31 |
| JDE Peet's NV, 0.500%, 1/16/29 EMTN (i) | EUR 350,000 | 279,020 | 0.27 |
| Koninklijke Ahold Delhaize NV, 0.375%, 3/18/30 (i) | EUR 370,000 | 292,589 | 0.29 |
| Koninklijke DSM NV, 0.750%, 9/28/26 EMTN (i) | EUR 300,000 | 269,463 | 0.26 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments As at 31 December 2022

| | | Face Amount | Fair Value EUR | % of Net Assets |
|---|-----|----------------|-------------------|--------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Netherlands - 16.88% (31 December 2021: 15.73%) (Continued) | | | | |
| LeasePlan Corp NV, 0.125%, 9/13/23 EMTN (i) | EUR | 365,000 | 355,901 | 0.35 |
| LeasePlan Corp NV, 0.250%, 9/07/26 EMTN (i) | EUR | 610,000 | 522,300 | 0.51 |
| Lseg Netherlands BV, Zero Coupon Bond, 4/06/25 EMTN (i) | EUR | 265,000 | 245,470 | 0.24 |
| Mondelez International Holdings Netherlands BV, Zero Coupon Bond, 9/22/26 (i) | EUR | 360,000 | 313,235 | 0.31 |
| Nederlandse Gasunie NV, 0.375%, 10/03/31 EMTN (i) | EUR | 105,000 | 78,235 | 0.08 |
| Nederlandse Gasunie NV, 3.375%, 7/11/34 EMTN (i) | EUR | 420,000 | 400,589 | 0.39 |
| NN Group NV, 5.250%, 3/01/43 EMTN (i) (ii) | EUR | 175,000 | 161,967 | 0.16 |
| Prosus NV, 2.085%, 1/19/30 (i) | EUR | 180,000 | 139,664 | 0.14 |
| Rentokil Initial Finance BV, 3.875%, 6/27/27 EMTN (i) | EUR | 320,000 | 316,630 | 0.31 |
| Repsol International Finance BV, 3.750% (i) (ii) (iii) | EUR | 250,000 | 231,205 | 0.23 |
| Stedin Holding NV, 0.875%, 10/24/25 EMTN (i) | EUR | 540,000 | 499,977 | 0.49 |
| Stellantis NV, 0.750%, 1/18/29 EMTN (i) | EUR | 270,000 | 215,730 | 0.21 |
| TenneT Holding BV, 0.125%, 11/30/32 EMTN (i) | EUR | 350,000 | 240,111 | 0.24 |
| TenneT Holding BV, 2.125%, 11/17/29 EMTN (i) | EUR | 650,000 | 581,913 | 0.57 |
| TenneT Holding BV, 4.750%, 10/28/42 EMTN (i) | EUR | 175,000 | 185,128 | 0.18 |
| Toyota Motor Finance Netherlands BV, Zero Coupon Bond, 10/27/25 EMTN (i) | EUR | 365,000 | 332,210 | 0.33 |
| Universal Music Group NV, 3.000%, 6/30/27 EMTN (i) | EUR | 505,000 | 484,418 | 0.48 |
| Ureco Finance NV, 2.375%, 12/02/24 EMTN (i) | EUR | 350,000 | 339,891 | 0.33 |
| Ureco Finance NV, 3.250%, 6/13/32 EMTN (i) | EUR | 100,000 | 92,052 | 0.09 |
| Volkswagen International Finance NV, 3.500% (i) (ii) (iii) | EUR | 200,000 | 184,750 | 0.18 |
| Volkswagen International Finance NV, 3.875% (i) (ii) (iii) | EUR | 400,000 | 353,504 | 0.35 |
| Vonovia Finance BV, 1.500%, 6/10/26 EMTN (i) | EUR | 300,000 | 268,082 | 0.26 |
| Vonovia Finance BV, 2.125%, 3/22/30 EMTN (i) | EUR | 300,000 | 243,600 | 0.24 |
| Vonovia Finance BV, 2.250%, 4/07/30 (i) | EUR | 200,000 | 164,206 | 0.16 |
| Wintershall Dea Finance 2 BV, 2.499% (i) (ii) (iii) | EUR | 200,000 | 160,704 | 0.16 |
| Wintershall Dea Finance BV, 0.840%, 9/25/25 (i) | EUR | 100,000 | 89,978 | 0.09 |
| Wintershall Dea Finance BV, 1.332%, 9/25/28 (i) | EUR | 200,000 | 161,771 | 0.16 |
| Wolters Kluwer NV, 3.000%, 9/23/26 (i) | EUR | 200,000 | 195,704 | 0.19 |
| | | | 17,163,175 | 16.88 |
| New Zealand - 1.12% (31 December 2021: 0.49%) | | | | |
| ANZ New Zealand Int'l Ltd, 0.200%, 9/23/27 EMTN (i) | EUR | 300,000 | 250,758 | 0.25 |
| ANZ New Zealand Int'l Ltd, 0.375%, 9/17/29 EMTN (i) | EUR | 400,000 | 312,288 | 0.31 |
| ASB Finance Ltd, 0.250%, 9/08/28 EMTN (i) | EUR | 305,000 | 242,673 | 0.24 |
| ASB Finance Ltd, 0.750%, 3/13/24 EMTN (i) | EUR | 340,000 | 329,312 | 0.32 |
| | | | 1,135,031 | 1.12 |
| Norway - 2.29% (31 December 2021: 0.91%) | | | | |
| DNB Bank ASA, 0.375%, 1/18/28 EMTN (i) (ii) | EUR | 325,000 | 283,093 | 0.28 |
| DNB Bank ASA, 1.125%, 3/20/28 (i) (ii) | EUR | 400,000 | 396,116 | 0.39 |
| DNB Bank ASA, 1.625%, 5/31/26 EMTN (i) (ii) | EUR | 300,000 | 284,368 | 0.28 |
| Santander Consumer Bank AS, 0.125%, 9/11/24 EMTN (i) | EUR | 700,000 | 657,020 | 0.65 |
| Statnett SF, 0.875%, 3/08/25 EMTN (i) | EUR | 225,000 | 212,218 | 0.21 |
| Telenor ASA, 0.250%, 2/14/28 EMTN (i) | EUR | 125,000 | 104,797 | 0.10 |
| Telenor ASA, 0.750%, 5/31/26 EMTN (i) | EUR | 430,000 | 389,588 | 0.38 |
| | | | 2,327,200 | 2.29 |
| Portugal - 0.64% (31 December 2021: 0.00%) | | | | |
| EDP - Energias de Portugal SA, 1.700%, 7/20/80 (i) (ii) | EUR | 300,000 | 267,750 | 0.26 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Portugal - 0.64% (31 December 2021: 0.00%) (Continued) | | | | |
| EDP - Energias de Portugal SA, 2.875%, 6/01/26 EMTN (i) | EUR | 400,000 | 387,796 | 0.38 |
| | | | <u>655,546</u> | <u>0.64</u> |
| Spain - 3.66% (31 December 2021: 4.40%) | | | | |
| Abertis Infraestructuras SA, 1.250%, 2/07/28 EMTN (i) | EUR | 400,000 | 336,335 | 0.33 |
| Banco Bilbao Vizcaya Argentaria SA, 4.375%, 10/14/29 EMTN (i) | EUR | 300,000 | 303,775 | 0.30 |
| Banco de Sabadell SA, 0.625%, 11/07/25 (i) (ii) | EUR | 800,000 | 743,504 | 0.73 |
| Banco Santander SA, 0.500%, 3/24/27 EMTN (i) (ii) | EUR | 500,000 | 442,905 | 0.44 |
| CaixaBank SA, 0.750%, 7/10/26 EMTN (i) (ii) | EUR | 700,000 | 642,639 | 0.63 |
| CaixaBank SA, 1.625%, 4/13/26 EMTN (i) (ii) | EUR | 300,000 | 280,611 | 0.28 |
| CaixaBank SA, 3.750%, 2/15/29 EMTN (i) (ii) | EUR | 600,000 | 588,600 | 0.58 |
| Merlin Properties Socimi SA, 2.225%, 4/25/23 EMTN (i) | EUR | 380,000 | 378,490 | 0.37 |
| | | | <u>3,716,859</u> | <u>3.66</u> |
| Sweden - 2.70% (31 December 2021: 1.93%) | | | | |
| Akelius Residential Property AB, 1.125%, 3/14/24 EMTN (i) | EUR | 430,000 | 408,782 | 0.40 |
| EQT AB, 0.875%, 5/14/31 (i) | EUR | 240,000 | 165,977 | 0.16 |
| EQT AB, 2.375%, 4/06/28 (i) | EUR | 190,000 | 166,788 | 0.17 |
| Molnlycke Holding AB, 0.875%, 9/05/29 EMTN (i) | EUR | 300,000 | 236,924 | 0.23 |
| Sandvik AB, 0.375%, 11/25/28 EMTN (i) | EUR | 360,000 | 288,367 | 0.29 |
| Svenska Handelsbanken AB, 1.375%, 2/23/29 (i) | EUR | 540,000 | 459,534 | 0.45 |
| Svenska Handelsbanken AB, 2.625%, 9/05/29 (i) | EUR | 285,000 | 266,681 | 0.26 |
| Swedbank AB, 0.300%, 5/20/27 (i) (ii) | EUR | 350,000 | 305,872 | 0.30 |
| Vattenfall AB, 3.000%, 3/19/77 (i) (ii) | EUR | 165,000 | 147,180 | 0.15 |
| Vattenfall AB, 3.750%, 10/18/26 EMTN (i) | EUR | 295,000 | 295,410 | 0.29 |
| | | | <u>2,741,515</u> | <u>2.70</u> |
| Switzerland - 2.29% (31 December 2021: 1.19%) | | | | |
| Credit Suisse AG, 0.250%, 9/01/28 EMTN (i) | EUR | 135,000 | 97,386 | 0.10 |
| Credit Suisse AG, 2.125%, 5/31/24 EMTN (i) | EUR | 300,000 | 284,625 | 0.28 |
| Credit Suisse Group AG, 0.625%, 1/18/33 EMTN (i) | EUR | 170,000 | 93,648 | 0.09 |
| Credit Suisse Group AG, 0.650%, 1/14/28 EMTN (i) (ii) | EUR | 400,000 | 298,277 | 0.30 |
| Credit Suisse Group AG, 1.000%, 6/24/27 EMTN (i) (ii) | EUR | 120,000 | 94,130 | 0.09 |
| UBS AG, 0.010%, 3/31/26 EMTN (i) | EUR | 530,000 | 468,764 | 0.46 |
| UBS Group AG, 0.250%, 1/29/26 EMTN (i) (ii) | EUR | 325,000 | 298,032 | 0.29 |
| UBS Group AG, 0.250%, 11/03/26 (i) (ii) | EUR | 560,000 | 497,965 | 0.49 |
| UBS Group AG, 0.250%, 11/05/28 EMTN (i) (ii) | EUR | 240,000 | 195,950 | 0.19 |
| | | | <u>2,328,777</u> | <u>2.29</u> |
| United Kingdom - 7.35% (31 December 2021: 7.29%) | | | | |
| Barclays PLC, 2.000%, 2/07/28 EMTN (i) (ii) | EUR | 400,000 | 396,808 | 0.39 |
| Barclays PLC, 3.375%, 4/02/25 EMTN (i) (ii) | EUR | 350,000 | 346,447 | 0.34 |
| BG Energy Capital PLC, 2.250%, 11/21/29 EMTN (i) | EUR | 900,000 | 815,638 | 0.80 |
| BP Capital Markets PLC, 2.519%, 4/07/28 EMTN (i) | EUR | 315,000 | 294,934 | 0.29 |
| BP Capital Markets PLC, 3.250% (i) (ii) (iii) | EUR | 320,000 | 293,890 | 0.29 |
| Chanel Ceres PLC, 0.500%, 7/31/26 (i) | EUR | 470,000 | 422,568 | 0.42 |
| Chanel Ceres PLC, 1.000%, 7/31/31 (i) | EUR | 280,000 | 215,303 | 0.21 |
| GlaxoSmithKline Capital PLC, Zero Coupon Bond, 9/23/23 EMTN (i) | EUR | 775,000 | 759,314 | 0.75 |
| HSBC Holdings PLC, 1.500%, 12/04/24 EMTN (i) (ii) | EUR | 100,000 | 98,171 | 0.10 |
| HSBC Holdings PLC, 6.364%, 11/16/32 (i) (ii) | EUR | 200,000 | 202,888 | 0.20 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|----------------|-------------------|--------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| United Kingdom - 7.35% (31 December 2021: 7.29%) (Continued) | | | |
| InterContinental Hotels Group PLC, 1.625%, 10/08/24 EMTN | | | |
| (i) | EUR 140,000 | 134,067 | 0.13 |
| Lloyds Banking Group PLC, 3.500%, 4/01/26 EMTN (i) (ii) | EUR 240,000 | 236,028 | 0.23 |
| National Grid Electricity Distribution East Midlands PLC, 3.530%, 9/20/28 EMTN (i) | EUR 355,000 | 346,260 | 0.34 |
| National Grid PLC, 2.179%, 6/30/26 EMTN (i) | EUR 360,000 | 339,717 | 0.33 |
| Nationwide Building Society, 1.500%, 3/08/26 (i) (ii) | EUR 215,000 | 200,888 | 0.20 |
| Natwest Group PLC, 1.750%, 3/02/26 EMTN (i) (ii) | EUR 480,000 | 451,612 | 0.44 |
| Santander UK Group Holdings PLC, 3.530%, 8/25/28 EMTN (i) | | | |
| (ii) | EUR 520,000 | 486,101 | 0.48 |
| SSE PLC, 2.875%, 8/01/29 EMTN (i) | EUR 230,000 | 214,899 | 0.21 |
| Standard Chartered PLC, 0.850%, 1/27/28 EMTN (i) (ii) | EUR 925,000 | 789,543 | 0.78 |
| Standard Chartered PLC, 2.500%, 9/09/30 (i) (ii) | EUR 150,000 | 138,553 | 0.14 |
| Tesco Corporate Treasury Services PLC, 0.375%, 7/27/29 EMTN (i) | EUR 370,000 | 285,984 | 0.28 |
| | | <u>7,469,613</u> | <u>7.35</u> |
| United States - 16.01% (31 December 2021: 17.60%) | | | |
| American Tower Corp, 0.400%, 2/15/27 | EUR 360,000 | 307,446 | 0.30 |
| American Tower Corp, 0.500%, 1/15/28 | EUR 350,000 | 287,224 | 0.28 |
| Archer-Daniels-Midland Co, 1.000%, 9/12/25 | EUR 315,000 | 295,174 | 0.29 |
| AT&T Inc, 1.600%, 5/19/28 | EUR 525,000 | 465,764 | 0.46 |
| AT&T Inc, 1.950%, 9/15/23 | EUR 290,000 | 287,803 | 0.28 |
| AT&T Inc, 2.400%, 3/15/24 | EUR 150,000 | 148,079 | 0.15 |
| AT&T Inc, 2.450%, 3/15/35 | EUR 380,000 | 307,749 | 0.30 |
| Bank of America Corp, 0.580%, 8/08/29 EMTN (ii) | EUR 200,000 | 162,023 | 0.16 |
| Bank of America Corp, 0.808%, 5/09/26 EMTN (ii) | EUR 400,000 | 370,036 | 0.36 |
| Bank of America Corp, 1.381%, 5/09/30 EMTN (ii) | EUR 250,000 | 207,977 | 0.21 |
| Bank of America Corp, 1.776%, 5/04/27 EMTN (ii) | EUR 400,000 | 368,638 | 0.36 |
| Becton Dickinson & Co, 0.034%, 8/13/25 | EUR 330,000 | 299,901 | 0.30 |
| Berkshire Hathaway Inc, 1.125%, 3/16/27 | EUR 445,000 | 399,973 | 0.39 |
| Blackstone Holdings Finance Co LLC, 3.500%, 6/01/34 | EUR 120,000 | 101,315 | 0.10 |
| Booking Holdings Inc, 4.250%, 5/15/29 | EUR 735,000 | 737,947 | 0.73 |
| Chubb INA Holdings Inc, 0.300%, 12/15/24 | EUR 260,000 | 242,440 | 0.24 |
| Chubb INA Holdings Inc, 0.875%, 12/15/29 | EUR 200,000 | 159,983 | 0.16 |
| Chubb INA Holdings Inc, 1.550%, 3/15/28 | EUR 245,000 | 216,173 | 0.21 |
| Citigroup Inc, 1.500%, 7/24/26 EMTN (ii) | EUR 565,000 | 528,736 | 0.52 |
| Citigroup Inc, 3.713%, 9/22/28 (ii) | EUR 300,000 | 292,769 | 0.29 |
| Coca-Cola Co, 0.950%, 5/06/36 | EUR 300,000 | 212,667 | 0.21 |
| Digital Euro Finco LLC, 2.500%, 1/16/26 | EUR 350,000 | 323,962 | 0.32 |
| Eli Lilly & Co, 1.125%, 9/14/51 | EUR 160,000 | 89,861 | 0.09 |
| Euronet Worldwide Inc, 1.375%, 5/22/26 | EUR 185,000 | 163,546 | 0.16 |
| Fiserv Inc, 0.375%, 7/01/23 | EUR 230,000 | 227,476 | 0.22 |
| General Mills Inc, 1.500%, 4/27/27 | EUR 350,000 | 317,002 | 0.31 |
| Goldman Sachs Group Inc, 0.010%, 4/30/24 EMTN (ii) | EUR 450,000 | 444,442 | 0.44 |
| Goldman Sachs Group Inc, 4.000%, 9/21/29 EMTN | EUR 200,000 | 193,787 | 0.19 |
| International Flavors & Fragrances Inc, 1.800%, 9/25/26 | EUR 535,000 | 487,057 | 0.48 |
| JPMorgan Chase & Co, 1.638%, 5/18/28 EMTN (ii) | EUR 665,000 | 597,584 | 0.59 |
| JPMorgan Chase & Co, 1.963%, 3/23/30 EMTN (ii) | EUR 300,000 | 261,653 | 0.26 |
| Kraft Heinz Foods Co, 2.250%, 5/25/28 | EUR 145,000 | 133,074 | 0.13 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| United States - 16.01% (31 December 2021: 17.60%) (Continued) | | | |
| Merck & Co Inc, 0.500%, 11/02/24 | EUR 410,000 | 389,890 | 0.38 |
| Molson Coors Beverage Co, 1.250%, 7/15/24 | EUR 340,000 | 328,005 | 0.32 |
| Morgan Stanley, 0.406%, 10/29/27 (ii) | EUR 350,000 | 302,081 | 0.30 |
| Morgan Stanley, 4.813%, 10/25/28 (ii) | EUR 450,000 | 458,179 | 0.45 |
| Nasdaq Inc, 1.750%, 3/28/29 | EUR 460,000 | 399,280 | 0.39 |
| Netflix Inc, 4.625%, 5/15/29 | EUR 250,000 | 244,645 | 0.24 |
| PPG Industries Inc, 1.400%, 3/13/27 | EUR 110,000 | 98,963 | 0.10 |
| Prologis Euro Finance LLC, 1.000%, 2/08/29 EMTN | EUR 290,000 | 240,105 | 0.24 |
| Public Storage, 0.500%, 9/09/30 | EUR 215,000 | 161,607 | 0.16 |
| Raytheon Technologies Corp, 2.150%, 5/18/30 | EUR 400,000 | 345,514 | 0.34 |
| RELX Capital Inc, 1.300%, 5/12/25 | EUR 220,000 | 208,200 | 0.21 |
| Thermo Fisher Scientific Inc, 1.500%, 10/01/39 EMTN | EUR 250,000 | 169,509 | 0.17 |
| Thermo Fisher Scientific Inc, 1.875%, 10/01/49 EMTN | EUR 150,000 | 95,534 | 0.09 |
| Thermo Fisher Scientific Inc, 2.000%, 4/15/25 | EUR 350,000 | 339,162 | 0.33 |
| Utah Acquisition Sub Inc, 3.125%, 11/22/28 | EUR 560,000 | 511,753 | 0.50 |
| Verizon Communications Inc, 1.300%, 5/18/33 | EUR 620,000 | 470,501 | 0.46 |
| Verizon Communications Inc, 2.875%, 1/15/38 | EUR 190,000 | 159,391 | 0.16 |
| Verizon Communications Inc, 4.250%, 10/31/30 | EUR 485,000 | 490,677 | 0.48 |
| Visa Inc, 1.500%, 6/15/26 | EUR 640,000 | 600,640 | 0.59 |
| Wells Fargo & Co, 1.000%, 2/02/27 EMTN | EUR 265,000 | 232,503 | 0.23 |
| Wells Fargo & Co, 1.338%, 5/04/25 EMTN (ii) | EUR 405,000 | 390,725 | 0.38 |
| | | <u>16,276,125</u> | <u>16.01</u> |
| TOTAL NON-CONVERTIBLE BONDS | | 99,548,918 | 97.92 |
| TOTAL BONDS AND NOTES | | 99,548,918 | 97.92 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: EUR 105,640,931) | | 99,548,918 | 97.92 |

FINANCIAL DERIVATIVE INSTRUMENTS – (0.32%) (31 December 2021: (0.05%))

Futures - (0.32)% (31 December 2021: (0.05%))

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|--------------------------------|---------------------------------------|---------------------|-------------------|-----------------------------------|----------------------------|
| (12) | Euro-Bobl March 2023 Futures | JP Morgan | 1,431,960 | 42,960 | 0.04% |
| 49 | Euro-Bund March 2023 Futures | JP Morgan | 6,882,763 | (369,193) | (0.36%) |
| | Unrealised gain on Futures | | | 42,960 | 0.04% |
| | Unrealised loss on Futures | | | (369,193) | (0.36%) |
| | Net unrealised loss on Futures | | | (326,233) | (0.32%) |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Fair Value EUR | % of Net Assets |
|--|---------------------------|----------------------|
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 99,591,878 | 97.96 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (369,193) | (0.36) |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 99,222,685 | 97.60 |
| Net Cash at Bank | 1,725,544 | 1.70 |
| Other Assets | 907,844 | 0.89 |
| Less Other Liabilities | <u>(193,303)</u> | <u>(0.19)</u> |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | <u>101,662,770</u> | <u>100.00</u> |

TEN LARGEST SECTOR HOLDINGS AT 31 DECEMBER 2022 AS A PERCENTAGE OF NET ASSETS

| | |
|-------------------------------|--------|
| Banking | 31.63% |
| Electric | 8.10% |
| Telecommunications | 5.14% |
| Insurance | 5.02% |
| Healthcare | 4.18% |
| Real Estate | 3.82% |
| Oil & Gas | 3.69% |
| Automotive | 3.68% |
| Real Estate Investment Trusts | 3.44% |
| Financial | 3.33% |

- (i) Securities issued by Non-U.S. or Non-Canadian users.
- (ii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (iii) Perpetual bonds.

Key to Abbreviations

EUR: Euro

| Analysis of total assets | % of Total Assets |
|---|------------------------------|
| Transferable securities and money market instruments admitted to an official stock exchange or traded on a regulated market | 97.73 |
| Financial derivative instruments | (0.32) |
| Current assets | <u>2.59</u> |
| | <u><u>100.00</u></u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES - 97.76% OF NET ASSETS (31 December 2021: 97.28%) | | | | |
| NON-CONVERTIBLE BONDS - 97.76% OF NET ASSETS (31 December 2021: 97.28%) | | | | |
| Australia - 0.12% (31 December 2021: 0.79%) | | | | |
| CIMIC Finance Ltd, 1.500%, 5/28/29 EMTN (i) | EUR | 615,000 | 459,864 | 0.12 |
| | | | <u>459,864</u> | <u>0.12</u> |
| Austria - 1.26% (31 December 2021: 1.39%) | | | | |
| BAWAG Group AG, 2.375%, 3/26/29 EMTN (i) (ii) | EUR | 1,600,000 | 1,504,973 | 0.38 |
| Erste Group Bank AG, 0.100%, 11/16/28 EMTN (i) (ii) | EUR | 1,800,000 | 1,478,362 | 0.37 |
| Erste Group Bank AG, 1.625%, 9/08/31 EMTN (i) (ii) | EUR | 900,000 | 777,686 | 0.19 |
| Vienna Insurance Group AG Wiener Versicherung Gruppe, 4.875%, 6/15/42 EMTN (i) (ii) | EUR | 1,400,000 | 1,255,660 | 0.32 |
| | | | <u>5,016,681</u> | <u>1.26</u> |
| Belgium - 2.83% (31 December 2021: 2.42%) | | | | |
| AG Insurance SA, 3.500%, 6/30/47 (i) (ii) | EUR | 500,000 | 456,300 | 0.12 |
| Argenta Spaarbank NV, 1.000%, 2/06/24 EMTN (i) | EUR | 2,100,000 | 2,031,254 | 0.51 |
| Belfius Bank SA, 0.375%, 2/13/26 (i) | EUR | 1,200,000 | 1,074,228 | 0.27 |
| Elia Transmission Belgium SA, 0.875%, 4/28/30 EMTN (i) | EUR | 1,100,000 | 885,891 | 0.22 |
| Elia Transmission Belgium SA, 1.375%, 5/27/24 EMTN (i) | EUR | 600,000 | 580,842 | 0.15 |
| FLUVIUS System Operator CVBA, 0.250%, 6/14/28 EMTN (i) | EUR | 1,900,000 | 1,559,638 | 0.39 |
| KBC Group NV, 0.250%, 3/01/27 EMTN (i) (ii) | EUR | 2,000,000 | 1,763,628 | 0.44 |
| KBC Group NV, 0.625%, 12/07/31 EMTN (i) (ii) | EUR | 1,700,000 | 1,404,880 | 0.35 |
| Lonza Finance International NV, 1.625%, 4/21/27 (i) | EUR | 1,635,000 | 1,486,803 | 0.38 |
| | | | <u>11,243,464</u> | <u>2.83</u> |
| Canada - 0.65% (31 December 2021: 0.55%) | | | | |
| Great-West Lifeco Inc, 2.500%, 4/18/23 | EUR | 1,715,000 | 1,712,249 | 0.43 |
| Great-West Lifeco Inc, 4.700%, 11/16/29 | EUR | 840,000 | 860,082 | 0.22 |
| | | | <u>2,572,331</u> | <u>0.65</u> |
| Denmark - 1.09% (31 December 2021: 0.76%) | | | | |
| Jyske Bank A/S, 4.625%, 4/11/26 EMTN (i) (ii) | EUR | 1,450,000 | 1,438,698 | 0.36 |
| Jyske Bank A/S, 5.500%, 11/16/27 (i) | EUR | 660,000 | 664,378 | 0.17 |
| Nykredit Realkredit AS, 0.250%, 1/13/26 (i) | EUR | 1,175,000 | 1,036,211 | 0.26 |
| Nykredit Realkredit AS, 0.500%, 7/10/25 EMTN (i) | EUR | 1,300,000 | 1,194,115 | 0.30 |
| | | | <u>4,333,402</u> | <u>1.09</u> |
| Finland - 0.09% (31 December 2021: 1.40%) | | | | |
| Sampo OYJ, 3.375%, 5/23/49 (i) (ii) | EUR | 400,000 | 350,000 | 0.09 |
| | | | <u>350,000</u> | <u>0.09</u> |
| France - 15.14% (31 December 2021: 14.54%) | | | | |
| Aéroports de Paris, 2.125%, 10/02/26 (i) | EUR | 2,200,000 | 2,075,220 | 0.52 |
| ALD SA, 4.750%, 10/13/25 EMTN (i) | EUR | 900,000 | 917,461 | 0.23 |
| APRR SA, 1.875%, 1/15/25 EMTN (i) | EUR | 800,000 | 773,272 | 0.19 |
| AXA SA, 1.875%, 7/10/42 EMTN (i) (ii) | EUR | 1,345,000 | 1,001,413 | 0.25 |
| AXA SA, 3.941% EMTN (i) (ii) (iii) | EUR | 400,000 | 390,175 | 0.09 |
| Banque Federative du Credit Mutuel SA, 0.010%, 5/11/26 EMTN (i) | EUR | 1,200,000 | 1,059,816 | 0.27 |
| Banque Federative du Credit Mutuel SA, 0.250%, 7/19/28 (i) | EUR | 1,100,000 | 885,722 | 0.22 |
| Banque Federative du Credit Mutuel SA, 0.750%, 6/08/26 EMTN (i) | EUR | 1,700,000 | 1,536,586 | 0.39 |
| Banque Federative du Credit Mutuel SA, 1.625%, 1/19/26 EMTN (i) | EUR | 1,300,000 | 1,219,569 | 0.31 |
| Banque Federative du Credit Mutuel SA, 1.875%, 6/18/29 EMTN (i) | EUR | 1,600,000 | 1,359,536 | 0.34 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| France - 15.14% (31 December 2021: 14.54%) (Continued) | | | |
| Banque Federative du Credit Mutuel SA, 3.875%, 6/16/32 (i) (ii) | EUR 1,100,000 | 1,033,137 | 0.26 |
| BNP Paribas SA, 0.250%, 4/13/27 EMTN (i) (ii) | EUR 2,900,000 | 2,529,281 | 0.64 |
| BNP Paribas SA, 0.500%, 9/01/28 (i) (ii) | EUR 1,400,000 | 1,164,164 | 0.29 |
| BNP Paribas SA, 1.375%, 5/28/29 EMTN (i) | EUR 900,000 | 748,269 | 0.19 |
| BNP Paribas SA, 2.500%, 3/31/32 EMTN (i) (ii) | EUR 1,200,000 | 1,061,448 | 0.27 |
| Bouygues SA, 4.625%, 6/07/32 (i) | EUR 1,100,000 | 1,117,647 | 0.28 |
| Bouygues SA, 5.375%, 6/30/42 (i) | EUR 800,000 | 822,634 | 0.21 |
| CNP Assurances, 0.375%, 3/08/28 (i) | EUR 1,100,000 | 876,834 | 0.22 |
| Coentreprise de Transport d'Electricite SA, 0.875%, 9/29/24 (i) | EUR 1,200,000 | 1,143,962 | 0.29 |
| Coentreprise de Transport d'Electricite SA, 2.125%, 7/29/32 (i) | EUR 900,000 | 758,477 | 0.19 |
| Credit Agricole SA, 1.875%, 4/22/27 (i) (ii) | EUR 1,300,000 | 1,202,862 | 0.30 |
| Credit Agricole SA, 2.500%, 8/29/29 EMTN (i) | EUR 1,700,000 | 1,556,211 | 0.39 |
| Credit Agricole SA, 4.000%, 10/12/26 EMTN (i) (ii) | EUR 900,000 | 896,461 | 0.23 |
| Credit Mutuel Arkea SA, 4.250%, 12/01/32 EMTN (i) | EUR 1,000,000 | 984,708 | 0.25 |
| Electricite de France SA, 1.875%, 10/13/36 EMTN (i) | EUR 900,000 | 645,806 | 0.16 |
| Electricite de France SA, 4.375%, 10/12/29 EMTN (i) | EUR 2,400,000 | 2,362,723 | 0.59 |
| ELO SACA, 4.875%, 12/08/28 EMTN (i) | EUR 400,000 | 375,801 | 0.09 |
| Engie SA, 1.500% (i) (ii) (iii) | EUR 1,900,000 | 1,501,120 | 0.38 |
| Engie SA, 2.000%, 9/28/37 EMTN (i) | EUR 1,300,000 | 953,139 | 0.24 |
| Engie SA, 3.500%, 9/27/29 EMTN (i) | EUR 1,000,000 | 976,752 | 0.25 |
| Gecina SA, 1.625%, 3/14/30 EMTN (i) | EUR 1,800,000 | 1,511,107 | 0.38 |
| ICADE, 1.000%, 1/19/30 (i) | EUR 800,000 | 587,643 | 0.15 |
| Klepierre SA, 2.000%, 5/12/29 EMTN (i) | EUR 1,500,000 | 1,254,780 | 0.32 |
| La Poste SA, Zero Coupon Bond, 7/18/29 EMTN (i) | EUR 2,300,000 | 1,778,240 | 0.45 |
| Orange SA, 1.250%, 7/07/27 EMTN (i) | EUR 1,300,000 | 1,176,968 | 0.30 |
| Orange SA, 3.625%, 11/16/31 EMTN (i) | EUR 2,400,000 | 2,361,288 | 0.59 |
| Orange SA, 5.250% (i) (ii) (iii) | EUR 1,100,000 | 1,105,500 | 0.28 |
| Orano SA, 5.375%, 5/15/27 EMTN (i) | EUR 1,200,000 | 1,218,577 | 0.31 |
| PSA Banque France SA, 0.625%, 6/21/24 (i) | EUR 1,000,000 | 955,412 | 0.24 |
| PSA Banque France SA, Zero Coupon Bond, 1/22/25 EMTN (i) | EUR 300,000 | 276,362 | 0.07 |
| RCI Banque SA, 0.500%, 9/15/23 EMTN (i) | EUR 525,000 | 515,558 | 0.13 |
| RCI Banque SA, 1.625%, 5/26/26 EMTN (i) | EUR 2,120,000 | 1,914,746 | 0.48 |
| SCOR SE, 3.000%, 6/08/46 (i) (ii) | EUR 400,000 | 366,232 | 0.09 |
| Societe Fonciere Lyonnaise SA, 1.500%, 5/29/25 (i) | EUR 2,200,000 | 2,042,814 | 0.51 |
| Societe Generale SA, 0.125%, 11/17/26 (i) (ii) | EUR 700,000 | 626,877 | 0.16 |
| Societe Generale SA, 0.500%, 6/12/29 (i) (ii) | EUR 800,000 | 641,781 | 0.16 |
| Societe Generale SA, 0.625%, 12/02/27 (i) (ii) | EUR 2,600,000 | 2,235,340 | 0.56 |
| Societe Generale SA, 1.500%, 5/30/25 EMTN (i) (ii) | EUR 1,200,000 | 1,162,644 | 0.29 |
| Societe Generale SA, 4.250%, 11/16/32 EMTN (i) | EUR 1,200,000 | 1,194,588 | 0.30 |
| Societe Nationale SNCF SA, 1.000%, 5/25/40 (i) | EUR 1,200,000 | 764,702 | 0.19 |
| Solvay Finance SACA, 5.425% (i) (ii) (iii) | EUR 820,000 | 815,572 | 0.21 |
| Unibail-Rodamco-Westfield SE, 0.750%, 10/25/28 EMTN (i) | EUR 400,000 | 320,189 | 0.08 |
| Unibail-Rodamco-Westfield SE, 1.875%, 1/15/31 EMTN (i) | EUR 1,300,000 | 1,041,024 | 0.26 |
| Valeo, 5.375%, 5/28/27 EMTN (i) | EUR 400,000 | 389,860 | 0.10 |
| | | <u>60,188,010</u> | <u>15.14</u> |
| Germany - 8.49% (31 December 2021: 13.07%) | | | |
| Allianz SE, 4.597%, 9/07/38 EMTN (i) (ii) | EUR 800,000 | 778,739 | 0.20 |
| Amprion GmbH, 0.625%, 9/23/33 EMTN (i) | EUR 1,000,000 | 700,872 | 0.18 |
| Bertelsmann SE & Co KGaA, 3.500%, 4/23/75 EMTN (i) (ii) | EUR 1,200,000 | 1,089,749 | 0.27 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| Germany - 8.49% (31 December 2021: 13.07%) (Continued) | | | |
| Bundesrepublik Deutschland Bundesanleihe, 0.500%, 2/15/25 (i) EUR | 3,000,000 | 2,874,720 | 0.72 |
| Bundesrepublik Deutschland Bundesanleihe, 0.500%, 2/15/28 (i) EUR | 1,500,000 | 1,359,195 | 0.34 |
| Bundesrepublik Deutschland Bundesanleihe, 4.000%, 1/04/37 (i) EUR | 3,685,000 | 4,296,262 | 1.08 |
| Deutsche Bahn Finance GmbH, 1.375%, 3/03/34 EMTN (i) EUR | 3,015,000 | 2,349,704 | 0.59 |
| Deutsche Bahn Finance GmbH, 1.600% (i) (ii) (iii) EUR | 1,100,000 | 863,280 | 0.22 |
| Deutsche Bank AG, 0.750%, 2/17/27 EMTN (i) (ii) EUR | 2,900,000 | 2,528,017 | 0.64 |
| Deutsche Bank AG, 1.000%, 11/19/25 EMTN (i) (ii) EUR | 1,200,000 | 1,119,847 | 0.28 |
| Deutsche Bank AG, 5.000%, 9/05/30 (i) (ii) EUR | 300,000 | 290,380 | 0.07 |
| Deutsche Boerse AG, 0.125%, 2/22/31 (i) EUR | 1,200,000 | 916,597 | 0.23 |
| Deutsche Telekom AG, 2.250%, 3/29/39 EMTN (i) EUR | 915,000 | 720,594 | 0.18 |
| E.ON SE, 1.625%, 5/22/29 EMTN (i) EUR | 1,350,000 | 1,184,757 | 0.30 |
| Fraport AG Frankfurt Airport Services Worldwide, 1.875%, 3/31/28 (i) EUR | 1,890,000 | 1,620,554 | 0.41 |
| Hannover Rueck SE, 3.375% (i) (ii) (iii) EUR | 300,000 | 286,452 | 0.07 |
| Henkel AG & Co KGaA, 2.625%, 9/13/27 (i) EUR | 1,800,000 | 1,745,717 | 0.44 |
| HOWOGE Wohnungs-baugesellschaft mbH, Zero Coupon Bond, 11/01/24 EMTN (i) EUR | 1,600,000 | 1,478,982 | 0.37 |
| Kreditanstalt fuer Wiederaufbau, 0.125%, 1/09/32 EMTN (i) EUR | 1,100,000 | 844,197 | 0.21 |
| LEG Immobilien SE, 1.000%, 11/19/32 (i) EUR | 1,600,000 | 1,058,893 | 0.27 |
| LEG Immobilien SE, 1.250%, 1/23/24 EMTN (i) EUR | 1,700,000 | 1,638,800 | 0.41 |
| Merck KGaA, 1.625%, 9/09/80 (i) (ii) EUR | 1,500,000 | 1,329,750 | 0.34 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen, 3.250%, 5/26/49 (i) (ii) EUR | 500,000 | 446,855 | 0.11 |
| Talanx AG, 4.000%, 10/25/29 (i) EUR | 1,100,000 | 1,095,369 | 0.28 |
| Vier Gas Transport GmbH, 1.500%, 9/25/28 EMTN (i) EUR | 1,300,000 | 1,117,303 | 0.28 |
| | | <u>33,735,585</u> | <u>8.49</u> |
| Ireland - 2.48% (31 December 2021: 1.64%) | | | |
| Abbott Ireland Financing DAC, 1.500%, 9/27/26 (i) EUR | 1,100,000 | 1,030,674 | 0.26 |
| AIB Group PLC, 1.875%, 11/19/29 EMTN (i) (ii) EUR | 1,700,000 | 1,550,400 | 0.39 |
| AIB Group PLC, 2.250%, 4/04/28 EMTN (i) (ii) EUR | 1,600,000 | 1,427,504 | 0.36 |
| AIB Group PLC, 3.625%, 7/04/26 (i) (ii) EUR | 1,200,000 | 1,164,063 | 0.29 |
| CCEP Finance Ireland DAC, Zero Coupon Bond, 9/06/25 (i) EUR | 1,150,000 | 1,049,306 | 0.26 |
| Kerry Group Financial Services Unltd Co, 0.625%, 9/20/29 (i) EUR | 1,440,000 | 1,158,552 | 0.29 |
| Lunar Funding V for Swisscom AG, 1.125%, 10/12/26 (i) EUR | 2,715,000 | 2,482,162 | 0.63 |
| | | <u>9,862,661</u> | <u>2.48</u> |
| Italy - 3.13% (31 December 2021: 3.44%) | | | |
| ASTM SpA, 1.500%, 1/25/30 EMTN (i) EUR | 800,000 | 617,117 | 0.16 |
| FCA Bank SpA, 0.500%, 9/18/23 EMTN (i) EUR | 1,985,000 | 1,943,081 | 0.49 |
| Italgas SpA, 0.875%, 4/24/30 EMTN (i) EUR | 1,500,000 | 1,166,109 | 0.29 |
| Leasys SpA, 4.375%, 12/07/24 (i) EUR | 1,475,000 | 1,475,121 | 0.37 |
| Mediobanca Banca di Credito Finanziario SpA, 1.000%, 7/17/29 EMTN (i) (ii) EUR | 1,650,000 | 1,339,948 | 0.34 |
| Snam SpA, 0.750%, 6/20/29 EMTN (i) EUR | 3,025,000 | 2,466,390 | 0.62 |
| Terna - Rete Elettrica Nazionale, 0.375%, 9/25/30 EMTN (i) EUR | 1,150,000 | 871,233 | 0.22 |
| UniCredit SpA, 0.850%, 1/19/31 EMTN (i) EUR | 1,110,000 | 803,185 | 0.20 |
| UniCredit SpA, 1.250%, 6/16/26 EMTN (i) (ii) EUR | 1,500,000 | 1,383,918 | 0.35 |
| UniCredit SpA, 1.625%, 1/18/32 EMTN (i) EUR | 475,000 | 356,203 | 0.09 |
| | | <u>12,422,305</u> | <u>3.13</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Jersey, Channel Islands - 0.36% (31 December 2021: 0.00%) | | | | |
| Heathrow Funding Ltd, 1.500%, 10/12/25 (i) | EUR | 1,000,000 | 929,166 | 0.23 |
| Heathrow Funding Ltd, 1.875%, 3/14/34 EMTN (i) | EUR | 700,000 | 504,434 | 0.13 |
| | | | <u>1,433,600</u> | <u>0.36</u> |
| Liechtenstein - 0.57% (31 December 2021: 0.00%) | | | | |
| Swiss Life Finance I Ltd, 0.500%, 9/15/31 (i) | EUR | 1,600,000 | 1,134,269 | 0.29 |
| Swiss Life Finance I Ltd, 3.250%, 8/31/29 (i) | EUR | 1,210,000 | 1,130,060 | 0.28 |
| | | | <u>2,264,329</u> | <u>0.57</u> |
| Luxembourg - 6.08% (31 December 2021: 6.12%) | | | | |
| Aroundtown SA, 0.625%, 7/09/25 EMTN (i) | EUR | 1,700,000 | 1,318,629 | 0.33 |
| Aroundtown SA, 1.450%, 7/09/28 EMTN (i) | EUR | 800,000 | 494,392 | 0.12 |
| Aroundtown SA, 2.875% EMTN (i) (ii) (iii) | EUR | 300,000 | 116,700 | 0.03 |
| Aroundtown SA, 3.375% (i) (ii) (iii) | EUR | 400,000 | 185,052 | 0.05 |
| CNH Industrial Finance Europe SA, 1.625%, 7/03/29 EMTN (i) | EUR | 450,000 | 384,620 | 0.10 |
| DH Europe Finance II Sarl, 0.200%, 3/18/26 (i) | EUR | 1,080,000 | 974,181 | 0.24 |
| DH Europe Finance II Sarl, 0.450%, 3/18/28 (i) | EUR | 4,300,000 | 3,666,438 | 0.92 |
| Eurofins Scientific SE, 0.875%, 5/19/31 (i) | EUR | 930,000 | 700,089 | 0.18 |
| Eurofins Scientific SE, 4.000%, 7/06/29 (i) | EUR | 1,000,000 | 981,350 | 0.25 |
| John Deere Bank SA, 2.500%, 9/14/26 EMTN (i) | EUR | 2,050,000 | 1,977,139 | 0.50 |
| Medtronic Global Holdings SCA, 1.125%, 3/07/27 (i) | EUR | 1,000,000 | 907,650 | 0.23 |
| Medtronic Global Holdings SCA, 1.500%, 7/02/39 (i) | EUR | 2,100,000 | 1,434,384 | 0.36 |
| Medtronic Global Holdings SCA, 3.125%, 10/15/31 (i) | EUR | 1,445,000 | 1,369,594 | 0.34 |
| Medtronic Global Holdings SCA, Zero Coupon Bond, 10/15/25 (i) | EUR | 900,000 | 817,821 | 0.21 |
| Nestle Finance International Ltd, 3.250%, 1/15/31 EMTN (i) | EUR | 2,370,000 | 2,334,924 | 0.59 |
| Novartis Finance SA, Zero Coupon Bond, 9/23/28 (i) | EUR | 1,390,000 | 1,149,093 | 0.29 |
| SELP Finance Sarl, 1.500%, 11/20/25 (i) | EUR | 2,170,000 | 1,960,586 | 0.49 |
| SES SA, 5.625% (i) (ii) (iii) | EUR | 2,140,000 | 2,077,384 | 0.52 |
| SIG Combibloc PurchaseCo Sarl, 1.875%, 6/18/23 (i) | EUR | 690,000 | 682,962 | 0.17 |
| SIG Combibloc PurchaseCo Sarl, 2.125%, 6/18/25 (i) | EUR | 675,000 | 647,968 | 0.16 |
| | | | <u>24,180,956</u> | <u>6.08</u> |
| Netherlands - 18.90% (31 December 2021: 17.36%) | | | | |
| ABN AMRO Bank NV, 4.250%, 2/21/30 EMTN (i) | EUR | 2,300,000 | 2,274,838 | 0.57 |
| Achmea BV, 6.000%, 4/04/43 EMTN (i) (ii) | EUR | 875,000 | 875,000 | 0.22 |
| AGCO International Holdings BV, 0.800%, 10/06/28 (i) | EUR | 555,000 | 453,389 | 0.11 |
| Alcon Finance BV, 2.375%, 5/31/28 (i) | EUR | 1,250,000 | 1,144,342 | 0.29 |
| Alliander NV, 2.625%, 9/09/27 EMTN (i) | EUR | 530,000 | 509,808 | 0.13 |
| American Medical Systems Europe BV, 1.375%, 3/08/28 (i) | EUR | 1,400,000 | 1,236,130 | 0.31 |
| Argentum Netherlands BV for Givaudan SA, 1.125%, 9/17/25 (i) | EUR | 2,300,000 | 2,160,712 | 0.54 |
| Argentum Netherlands BV for Zurich Insurance Co Ltd., 2.750%, 2/19/49 (i) (ii) | EUR | 305,000 | 263,489 | 0.07 |
| Ashland Services BV, 2.000%, 1/30/28 (i) | EUR | 1,150,000 | 978,638 | 0.25 |
| ASR Nederland NV, 3.375%, 5/02/49 (i) (ii) | EUR | 400,000 | 341,200 | 0.09 |
| ASR Nederland NV, 5.000% (i) (ii) (iii) | EUR | 350,000 | 346,500 | 0.09 |
| ASR Nederland NV, 7.000%, 12/07/43 (i) (ii) | EUR | 375,000 | 375,113 | 0.09 |
| Citycon Treasury BV, 2.375%, 1/15/27 EMTN (i) | EUR | 1,015,000 | 813,391 | 0.20 |
| Coca-Cola HBC Finance BV, 2.750%, 9/23/25 EMTN (i) | EUR | 1,305,000 | 1,269,113 | 0.32 |
| Compass Group Finance Netherlands BV, 3.000%, 3/08/30 EMTN (i) | EUR | 2,335,000 | 2,212,802 | 0.56 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|---|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Netherlands - 18.90% (31 December 2021: 17.36%) (Continued) | | | | |
| Cooperatieve Rabobank UA, 4.625%, 1/27/28 EMTN (i) (ii) | EUR | 1,200,000 | 1,213,701 | 0.30 |
| CTP NV, 0.875%, 1/20/26 EMTN (i) | EUR | 1,600,000 | 1,298,035 | 0.33 |
| Daimler Truck International Finance BV, 1.625%, 4/06/27 EMTN (i) | EUR | 2,300,000 | 2,082,982 | 0.52 |
| de Volksbank NV, 0.010%, 9/16/24 EMTN (i) | EUR | 900,000 | 846,589 | 0.21 |
| Digital Dutch Finco BV, 1.250%, 2/01/31 (i) | EUR | 585,000 | 427,178 | 0.11 |
| DSV Finance BV, 1.375%, 3/16/30 EMTN (i) | EUR | 700,000 | 583,185 | 0.15 |
| easyJet FinCo BV, 1.875%, 3/03/28 EMTN (i) | EUR | 1,300,000 | 1,044,095 | 0.26 |
| ELM BV for Firmenich International SA, 3.750% (i) (ii) (iii) | EUR | 1,620,000 | 1,534,950 | 0.39 |
| ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG, 3.375%, 9/29/47 (i) (ii) | EUR | 1,065,000 | 963,761 | 0.24 |
| Essity Capital BV, 3.000%, 9/21/26 EMTN (i) | EUR | 1,590,000 | 1,549,983 | 0.39 |
| Euronext NV, 0.125%, 5/17/26 (i) | EUR | 1,015,000 | 892,571 | 0.22 |
| Iberdrola International BV, 1.874% (i) (ii) (iii) | EUR | 3,000,000 | 2,669,418 | 0.67 |
| ING Groep NV, 0.125%, 11/29/25 (i) (ii) | EUR | 1,300,000 | 1,204,028 | 0.30 |
| ING Groep NV, 0.250%, 2/01/30 (i) (ii) | EUR | 1,400,000 | 1,086,686 | 0.27 |
| ING Groep NV, 1.250%, 2/16/27 (i) (ii) | EUR | 1,200,000 | 1,088,303 | 0.27 |
| ING Groep NV, 2.000%, 3/22/30 (i) (ii) | EUR | 800,000 | 740,560 | 0.19 |
| ING Groep NV, 2.125%, 5/23/26 EMTN (i) (ii) | EUR | 1,500,000 | 1,427,544 | 0.36 |
| ING Groep NV, 2.500%, 2/15/29 EMTN (i) (ii) | EUR | 700,000 | 678,289 | 0.17 |
| JAB Holdings BV, 1.000%, 7/14/31 (i) | EUR | 1,500,000 | 1,137,401 | 0.29 |
| JAB Holdings BV, 1.625%, 4/30/25 (i) | EUR | 400,000 | 380,517 | 0.10 |
| JDE Peet's NV, 0.244%, 1/16/25 EMTN (i) | EUR | 1,275,000 | 1,184,714 | 0.30 |
| JDE Peet's NV, 0.500%, 1/16/29 EMTN (i) | EUR | 1,675,000 | 1,335,310 | 0.34 |
| Koninklijke Ahold Delhaize NV, 0.375%, 3/18/30 (i) | EUR | 2,700,000 | 2,615,106 | 0.54 |
| Koninklijke DSM NV, 0.750%, 9/28/26 EMTN (i) | EUR | 1,000,000 | 898,210 | 0.23 |
| LeasePlan Corp NV, 0.125%, 9/13/23 EMTN (i) | EUR | 1,965,000 | 1,916,016 | 0.48 |
| LeasePlan Corp NV, 0.250%, 9/07/26 EMTN (i) | EUR | 2,715,000 | 2,324,662 | 0.58 |
| Lseg Netherlands BV, Zero Coupon Bond, 4/06/25 EMTN (i) | EUR | 1,035,000 | 958,723 | 0.24 |
| Nederlandse Gasunie NV, 0.375%, 10/03/31 EMTN (i) | EUR | 320,000 | 238,429 | 0.06 |
| Nederlandse Gasunie NV, 3.375%, 7/11/34 EMTN (i) | EUR | 1,665,000 | 1,588,050 | 0.40 |
| NN Group NV, 4.625%, 4/08/44 (i) (ii) | EUR | 680,000 | 674,023 | 0.17 |
| NN Group NV, 5.250%, 3/01/43 EMTN (i) (ii) | EUR | 620,000 | 573,826 | 0.14 |
| Prosus NV, 2.085%, 1/19/30 (i) | EUR | 780,000 | 605,212 | 0.15 |
| Rentokil Initial Finance BV, 3.875%, 6/27/27 EMTN (i) | EUR | 1,240,000 | 1,226,943 | 0.31 |
| Stedin Holding NV, 0.875%, 10/24/25 EMTN (i) | EUR | 2,400,000 | 2,222,122 | 0.56 |
| Stedin Holding NV, 2.375%, 6/03/30 EMTN (i) | EUR | 825,000 | 747,487 | 0.19 |
| Stellantis NV, 0.750%, 1/18/29 EMTN (i) | EUR | 3,200,000 | 2,556,800 | 0.64 |
| Telefonica Europe BV, 3.875% (i) (ii) (iii) | EUR | 100,000 | 90,500 | 0.02 |
| Telefonica Europe BV, 4.375% (i) (ii) (iii) | EUR | 1,400,000 | 1,333,382 | 0.34 |
| TenneT Holding BV, 2.125%, 11/17/29 EMTN (i) | EUR | 3,800,000 | 3,401,950 | 0.86 |
| TenneT Holding BV, 4.750%, 10/28/42 EMTN (i) | EUR | 700,000 | 740,513 | 0.19 |
| Toyota Motor Finance Netherlands BV, Zero Coupon Bond, 10/27/25 EMTN (i) | EUR | 2,385,000 | 2,170,741 | 0.55 |
| Unilever Finance Netherlands BV, 1.625%, 2/12/33 EMTN (i) | EUR | 900,000 | 753,993 | 0.19 |
| Universal Music Group NV, 3.000%, 6/30/27 EMTN (i) | EUR | 1,695,000 | 1,625,919 | 0.41 |
| Ureco Finance NV, 2.375%, 12/02/24 EMTN (i) | EUR | 1,595,000 | 1,548,933 | 0.39 |
| Ureco Finance NV, 3.250%, 6/13/32 EMTN (i) | EUR | 365,000 | 335,991 | 0.08 |
| Vonovia Finance BV, 1.500%, 6/10/26 EMTN (i) | EUR | 1,300,000 | 1,161,691 | 0.29 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Netherlands - 18.90% (31 December 2021: 17.36%) (Continued) | | | | |
| Vonovia Finance BV, 2.125%, 3/22/30 EMTN (i) | EUR | 1,100,000 | 893,200 | 0.22 |
| Vonovia Finance BV, 2.250%, 4/07/30 (i) | EUR | 1,200,000 | 985,238 | 0.25 |
| Wolters Kluwer NV, 3.000%, 9/23/26 (i) | EUR | 810,000 | 792,600 | 0.20 |
| | | | <u>75,124,525</u> | <u>18.90</u> |
| New Zealand - 1.06% (31 December 2021: 0.58%) | | | | |
| ANZ New Zealand Int'l Ltd, 0.200%, 9/23/27 EMTN (i) | EUR | 1,145,000 | 957,059 | 0.24 |
| ANZ New Zealand Int'l Ltd, 0.375%, 9/17/29 EMTN (i) | EUR | 1,500,000 | 1,171,080 | 0.30 |
| ASB Finance Ltd, 0.250%, 9/08/28 EMTN (i) | EUR | 1,220,000 | 970,693 | 0.24 |
| ASB Finance Ltd, 0.750%, 3/13/24 EMTN (i) | EUR | 1,130,000 | 1,094,477 | 0.28 |
| | | | <u>4,193,309</u> | <u>1.06</u> |
| Norway - 3.20% (31 December 2021: 1.00%) | | | | |
| DNB Bank ASA, 0.375%, 1/18/28 EMTN (i) (ii) | EUR | 1,800,000 | 1,567,901 | 0.39 |
| DNB Bank ASA, 1.125%, 3/20/28 (i) (ii) | EUR | 1,200,000 | 1,188,348 | 0.30 |
| DNB Bank ASA, 1.625%, 5/31/26 EMTN (i) (ii) | EUR | 1,200,000 | 1,137,473 | 0.29 |
| Santander Consumer Bank AS, 0.125%, 9/11/24 EMTN (i) | EUR | 3,000,000 | 2,815,800 | 0.71 |
| Statkraft AS, 1.500%, 3/26/30 EMTN (i) | EUR | 1,705,000 | 1,475,149 | 0.37 |
| Statnett SF, 0.875%, 3/08/25 EMTN (i) | EUR | 1,125,000 | 1,061,086 | 0.27 |
| Statnett SF, 1.250%, 4/26/30 EMTN (i) | EUR | 1,500,000 | 1,253,355 | 0.31 |
| Telenor ASA, 0.250%, 2/14/28 EMTN (i) | EUR | 595,000 | 498,835 | 0.12 |
| Telenor ASA, 0.750%, 5/31/26 EMTN (i) | EUR | 1,920,000 | 1,739,555 | 0.44 |
| | | | <u>12,737,502</u> | <u>3.20</u> |
| Spain - 3.33% (31 December 2021: 4.50%) | | | | |
| Abertis Infraestructuras SA, 1.250%, 2/07/28 EMTN (i) | EUR | 1,500,000 | 1,261,257 | 0.32 |
| Banco Bilbao Vizcaya Argentaria SA, 4.375%, 10/14/29 EMTN (i) | EUR | 700,000 | 708,807 | 0.18 |
| Banco de Sabadell SA, 0.625%, 11/07/25 (i) (ii) | EUR | 3,000,000 | 2,788,140 | 0.70 |
| Banco Santander SA, 0.500%, 3/24/27 EMTN (i) (ii) | EUR | 1,500,000 | 1,328,715 | 0.33 |
| CaixaBank SA, 0.750%, 7/10/26 EMTN (i) (ii) | EUR | 2,500,000 | 2,295,140 | 0.58 |
| CaixaBank SA, 1.625%, 4/13/26 EMTN (i) (ii) | EUR | 1,200,000 | 1,122,444 | 0.28 |
| CaixaBank SA, 3.750%, 2/15/29 EMTN (i) (ii) | EUR | 2,200,000 | 2,158,200 | 0.54 |
| Mapfre SA, 4.125%, 9/07/48 (i) (ii) | EUR | 500,000 | 450,463 | 0.11 |
| Merlin Properties Socimi SA, 2.225%, 4/25/23 EMTN (i) | EUR | 1,140,000 | 1,135,470 | 0.29 |
| | | | <u>13,248,636</u> | <u>3.33</u> |
| Sweden - 3.16% (31 December 2021: 1.87%) | | | | |
| EQT AB, 0.875%, 5/14/31 (i) | EUR | 1,220,000 | 843,715 | 0.21 |
| EQT AB, 2.375%, 4/06/28 (i) | EUR | 985,000 | 864,663 | 0.22 |
| Molnlycke Holding AB, 0.875%, 9/05/29 EMTN (i) | EUR | 2,675,000 | 2,112,575 | 0.53 |
| Sandvik AB, 0.375%, 11/25/28 EMTN (i) | EUR | 1,600,000 | 1,281,632 | 0.32 |
| Svenska Handelsbanken AB, 1.375%, 2/23/29 (i) | EUR | 2,105,000 | 1,791,334 | 0.45 |
| Svenska Handelsbanken AB, 2.625%, 9/05/29 (i) | EUR | 870,000 | 814,078 | 0.21 |
| Swedbank AB, 0.300%, 5/20/27 (i) (ii) | EUR | 1,800,000 | 1,573,056 | 0.40 |
| Vattenfall AB, 3.000%, 3/19/77 (i) (ii) | EUR | 1,065,000 | 949,980 | 0.24 |
| Vattenfall AB, 3.750%, 10/18/26 EMTN (i) | EUR | 1,170,000 | 1,171,626 | 0.29 |
| Volvo Treasury AB, 2.625%, 2/20/26 EMTN (i) | EUR | 1,200,000 | 1,160,818 | 0.29 |
| | | | <u>12,563,477</u> | <u>3.16</u> |
| Switzerland - 2.24% (31 December 2021: 1.31%) | | | | |
| Credit Suisse AG, 0.250%, 9/01/28 EMTN (i) | EUR | 615,000 | 443,646 | 0.11 |
| Credit Suisse AG, 2.125%, 5/31/24 EMTN (i) | EUR | 1,200,000 | 1,138,500 | 0.29 |
| Credit Suisse Group AG, 0.625%, 1/18/33 EMTN (i) | EUR | 680,000 | 374,592 | 0.09 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | | Face Amount | Fair Value EUR | % of Net Assets |
|--|-----|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | | |
| Switzerland - 2.24% (31 December 2021: 1.31%) (Continued) | | | | |
| Credit Suisse Group AG, 0.650%, 1/14/28 EMTN (i) (ii) | EUR | 1,555,000 | 1,159,550 | 0.29 |
| Credit Suisse Group AG, 1.000%, 6/24/27 EMTN (i) (ii) | EUR | 440,000 | 345,143 | 0.09 |
| UBS AG, 0.010%, 3/31/26 EMTN (i) | EUR | 1,175,000 | 1,039,241 | 0.26 |
| UBS Group AG, 0.250%, 1/29/26 EMTN (i) (ii) | EUR | 950,000 | 871,169 | 0.22 |
| UBS Group AG, 0.250%, 11/03/26 (i) (ii) | EUR | 3,205,000 | 2,849,963 | 0.72 |
| UBS Group AG, 0.250%, 11/05/28 EMTN (i) (ii) | EUR | 830,000 | 677,662 | 0.17 |
| | | | 8,899,466 | 2.24 |
| United Kingdom - 7.10% (31 December 2021: 5.97%) | | | | |
| Barclays PLC, 2.000%, 2/07/28 EMTN (i) (ii) | EUR | 1,525,000 | 1,512,831 | 0.38 |
| Barclays PLC, 3.375%, 4/02/25 EMTN (i) (ii) | EUR | 1,355,000 | 1,341,244 | 0.34 |
| Chanel Ceres PLC, 0.500%, 7/31/26 (i) | EUR | 1,670,000 | 1,501,467 | 0.38 |
| Chanel Ceres PLC, 1.000%, 7/31/31 (i) | EUR | 1,865,000 | 1,434,073 | 0.36 |
| Coca-Cola Europacific Partners PLC, 1.750%, 5/26/28 (i) | EUR | 2,905,000 | 2,628,874 | 0.66 |
| GlaxoSmithKline Capital PLC, Zero Coupon Bond, 9/23/23 EMTN (i) | EUR | 2,230,000 | 2,184,865 | 0.55 |
| HSBC Holdings PLC, 1.500%, 12/04/24 EMTN (i) (ii) | EUR | 600,000 | 589,027 | 0.15 |
| HSBC Holdings PLC, 6.364%, 11/16/32 (i) (ii) | EUR | 800,000 | 811,552 | 0.20 |
| InterContinental Hotels Group PLC, 1.625%, 10/08/24 EMTN (i) | EUR | 1,000,000 | 957,620 | 0.24 |
| Lloyds Banking Group PLC, 3.500%, 4/01/26 EMTN (i) (ii) | EUR | 1,120,000 | 1,101,464 | 0.28 |
| Mondi Finance PLC, 1.625%, 4/27/26 EMTN (i) | EUR | 690,000 | 639,595 | 0.16 |
| National Grid Electricity Distribution East Midlands PLC, 3.530%, 9/20/28 EMTN (i) | EUR | 1,635,000 | 1,594,746 | 0.40 |
| National Grid PLC, 2.179%, 6/30/26 EMTN (i) | EUR | 1,355,000 | 1,278,657 | 0.32 |
| Nationwide Building Society, 0.250%, 9/14/28 EMTN (i) | EUR | 1,200,000 | 963,183 | 0.24 |
| Nationwide Building Society, 1.500%, 3/08/26 (i) (ii) | EUR | 1,265,000 | 1,181,968 | 0.30 |
| Natwest Group PLC, 1.750%, 3/02/26 EMTN (i) (ii) | EUR | 2,570,000 | 2,418,007 | 0.61 |
| Santander UK Group Holdings PLC, 3.530%, 8/25/28 EMTN (i) (ii) | EUR | 1,860,000 | 1,738,746 | 0.44 |
| SSE PLC, 2.875%, 8/01/29 EMTN (i) | EUR | 1,010,000 | 943,685 | 0.24 |
| Standard Chartered PLC, 0.850%, 1/27/28 EMTN (i) (ii) | EUR | 3,260,000 | 2,782,606 | 0.70 |
| Standard Chartered PLC, 2.500%, 9/09/30 (i) (ii) | EUR | 650,000 | 600,396 | 0.15 |
| | | | 28,204,606 | 7.10 |
| United States - 16.48% (31 December 2021: 17.66%) | | | | |
| American Tower Corp, 0.400%, 2/15/27 | EUR | 1,515,000 | 1,293,834 | 0.33 |
| American Tower Corp, 0.500%, 1/15/28 | EUR | 1,480,000 | 1,214,547 | 0.31 |
| AT&T Inc, 1.600%, 5/19/28 | EUR | 2,030,000 | 1,800,955 | 0.45 |
| AT&T Inc, 1.950%, 9/15/23 | EUR | 1,205,000 | 1,195,871 | 0.30 |
| AT&T Inc, 2.400%, 3/15/24 | EUR | 630,000 | 621,932 | 0.16 |
| AT&T Inc, 2.450%, 3/15/35 | EUR | 1,540,000 | 1,247,194 | 0.31 |
| Bank of America Corp, 0.580%, 8/08/29 EMTN (ii) | EUR | 2,300,000 | 1,863,262 | 0.47 |
| Bank of America Corp, 0.808%, 5/09/26 EMTN (ii) | EUR | 1,730,000 | 1,600,406 | 0.40 |
| Bank of America Corp, 1.381%, 5/09/30 EMTN (ii) | EUR | 1,370,000 | 1,139,717 | 0.29 |
| Becton Dickinson & Co, 0.034%, 8/13/25 | EUR | 1,300,000 | 1,181,427 | 0.30 |
| BMW US Capital LLC, 1.000%, 4/20/27 EMTN | EUR | 1,950,000 | 1,757,872 | 0.44 |
| Booking Holdings Inc, 4.250%, 5/15/29 | EUR | 2,915,000 | 2,926,689 | 0.74 |
| Chubb INA Holdings Inc, 0.300%, 12/15/24 | EUR | 1,040,000 | 969,758 | 0.24 |
| Chubb INA Holdings Inc, 0.875%, 12/15/29 | EUR | 775,000 | 619,933 | 0.16 |
| Chubb INA Holdings Inc, 1.550%, 3/15/28 | EUR | 1,095,000 | 966,160 | 0.24 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

| | Face Amount | Fair Value EUR | % of Net Assets |
|---|------------------------|---------------------------|----------------------------|
| BONDS AND NOTES (Continued) | | | |
| NON-CONVERTIBLE BONDS (Continued) | | | |
| United States - 16.48% (31 December 2021: 17.66%) (Continued) | | | |
| Citigroup Inc, 1.500%, 7/24/26 EMTN (ii) | EUR 2,410,000 | 2,255,317 | 0.57 |
| Citigroup Inc, 3.713%, 9/22/28 (ii) | EUR 1,165,000 | 1,136,921 | 0.29 |
| Coca-Cola Co, 0.950%, 5/06/36 | EUR 2,300,000 | 1,630,451 | 0.41 |
| Digital Euro Finco LLC, 2.500%, 1/16/26 | EUR 1,425,000 | 1,318,989 | 0.33 |
| Dover Corp, 0.750%, 11/04/27 | EUR 900,000 | 771,679 | 0.19 |
| Eli Lilly & Co, 1.125%, 9/14/51 | EUR 600,000 | 336,978 | 0.08 |
| Eli Lilly & Co, 2.125%, 6/03/30 | EUR 1,520,000 | 1,395,314 | 0.35 |
| Emerson Electric Co, 2.000%, 10/15/29 EMTN | EUR 1,300,000 | 1,161,838 | 0.29 |
| Fiserv Inc, 0.375%, 7/01/23 | EUR 1,420,000 | 1,404,417 | 0.35 |
| Fiserv Inc, 1.625%, 7/01/30 | EUR 995,000 | 822,964 | 0.21 |
| General Mills Inc, 1.500%, 4/27/27 | EUR 1,650,000 | 1,494,438 | 0.38 |
| General Motors Financial Co, Inc., 0.650%, 9/07/28 | EUR 730,000 | 575,204 | 0.14 |
| Illinois Tool Works Inc, 0.625%, 12/05/27 | EUR 735,000 | 644,081 | 0.16 |
| International Flavors & Fragrances Inc, 1.800%, 9/25/26 | EUR 2,200,000 | 2,002,849 | 0.50 |
| JPMorgan Chase & Co, 1.638%, 5/18/28 EMTN (ii) | EUR 2,640,000 | 2,372,362 | 0.60 |
| JPMorgan Chase & Co, 1.963%, 3/23/30 EMTN (ii) | EUR 1,300,000 | 1,133,829 | 0.29 |
| Kraft Heinz Foods Co, 2.250%, 5/25/28 | EUR 1,600,000 | 1,468,400 | 0.37 |
| ManpowerGroup Inc, 3.500%, 6/30/27 | EUR 100,000 | 98,087 | 0.02 |
| Merck & Co, Inc., 0.500%, 11/02/24 | EUR 950,000 | 903,404 | 0.23 |
| Morgan Stanley, 0.406%, 10/29/27 (ii) | EUR 1,770,000 | 1,527,666 | 0.38 |
| Morgan Stanley, 4.813%, 10/25/28 (ii) | EUR 1,800,000 | 1,832,716 | 0.46 |
| Nasdaq Inc, 1.750%, 3/28/29 | EUR 2,365,000 | 2,052,820 | 0.52 |
| Netflix Inc, 4.625%, 5/15/29 | EUR 1,055,000 | 1,032,402 | 0.26 |
| PPG Industries Inc, 1.400%, 3/13/27 | EUR 2,780,000 | 2,501,055 | 0.63 |
| Prologis Euro Finance LLC, 1.000%, 2/08/29 EMTN | EUR 1,440,000 | 1,192,245 | 0.30 |
| Public Storage, 0.500%, 9/09/30 | EUR 1,600,000 | 1,202,656 | 0.30 |
| RELX Capital Inc, 1.300%, 5/12/25 | EUR 920,000 | 870,653 | 0.22 |
| Thermo Fisher Scientific Inc, 1.500%, 10/01/39 EMTN | EUR 1,300,000 | 881,449 | 0.22 |
| Thermo Fisher Scientific Inc, 1.875%, 10/01/49 EMTN | EUR 450,000 | 286,603 | 0.07 |
| Thermo Fisher Scientific Inc, 2.000%, 4/15/25 | EUR 2,365,000 | 2,291,765 | 0.58 |
| Verizon Communications Inc, 0.375%, 3/22/29 | EUR 460,000 | 370,877 | 0.09 |
| Verizon Communications Inc, 1.300%, 5/18/33 | EUR 1,950,000 | 1,479,800 | 0.37 |
| Verizon Communications Inc, 2.875%, 1/15/38 | EUR 650,000 | 545,285 | 0.14 |
| Verizon Communications Inc, 4.250%, 10/31/30 | EUR 1,830,000 | 1,851,422 | 0.47 |
| Visa Inc, 1.500%, 6/15/26 | EUR 2,405,000 | 2,257,093 | 0.57 |
| | | <u>65,503,586</u> | <u>16.48</u> |
| TOTAL NON-CONVERTIBLE BONDS | | 388,538,295 | 97.76 |
| TOTAL BONDS AND NOTES | | 388,538,295 | 97.76 |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS EXCLUDING FINANCIAL DERIVATIVE INSTRUMENTS (Cost: EUR 407,036,665) | | <u>388,538,295</u> | <u>97.76</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments **As at 31 December 2022**

FINANCIAL DERIVATIVE INSTRUMENTS – (0.20%) (31 December 2021: (0.03%))

Futures - (0.20)% (31 December 2021: (0.03%))

| Number of Contracts | Description | Counterparty | Commitment | Unrealised Gain/(Loss) | % of Net Assets |
|---------------------------------------|------------------------------|--------------|------------|------------------------|-----------------|
| (73) | Euro-Bobl March 2023 Futures | JP Morgan | 8,707,490 | 257,740 | 0.06% |
| 144 | Euro-Bund March 2023 Futures | JP Morgan | 20,192,218 | (1,050,298) | (0.26%) |
| Unrealised gain on Futures | | | | 257,740 | 0.06% |
| Unrealised loss on Futures | | | | (1,050,298) | (0.26%) |
| Net unrealised loss on Futures | | | | (792,558) | (0.20%) |

OTC Credit Default Index Swaps – (0.00%) (31 December 2021: 0.00%)

| Position | Counterparty | Underlying Index | Rate | Maturity Date | Currency | Nominal | Unrealised appreciation/ (depreciation) | % of Net Assets |
|----------|------------------------------|---------------------|-------|---------------|----------|-----------|---|-----------------|
| SELL | Citigroup Global Markets Inc | Cie de Saint-Gobain | 1.00% | 20/12/2027 | EUR | 1,500,000 | (3,149) | (0.00%) |

Net unrealised loss on OTC Total Credit Default Swaps **(3,149) (0.00%)**

| | Fair Value EUR | % of Net Assets |
|--|--------------------|-----------------|
| Total Financial Assets Designated at Fair Value Through Profit or Loss | 388,796,035 | 97.82 |
| Total Financial Liabilities Designated at Fair Value Through Profit or Loss | (1,053,447) | (0.26) |
| TOTAL FINANCIAL ASSETS AT FAIR VALUE THROUGH PROFIT OR LOSS AND FINANCIAL DERIVATIVES | 387,742,588 | 97.56 |
| Net Cash at Bank | 6,515,071 | 1.64 |
| Other Assets | 4,395,124 | 1.11 |
| Less Other Liabilities | (1,221,831) | (0.31) |
| NET ASSETS ATTRIBUTABLE TO REDEEMABLE PARTICIPATING SHAREHOLDERS | 397,430,952 | 100.00 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND (Continued)

Schedule of Investments

As at 31 December 2022

TEN LARGEST SECTOR HOLDINGS AT 31 DECEMBER 2022 AS A PERCENTAGE OF NET ASSETS

| | |
|-------------------------------|--------|
| Banking | 31.25% |
| Electric | 8.59% |
| Telecommunications | 5.71% |
| Healthcare | 5.36% |
| Insurance | 4.92% |
| Real Estate Investment Trusts | 4.15% |
| Financial | 3.45% |
| Automotive | 3.30% |
| Real Estate | 2.88% |
| Chemicals | 2.74% |

- (i) Securities issued by Non-U.S. or Non-Canadian users.
- (ii) Indicates a variable rate security. The interest rate shown reflects the rate in effect at 31 December 2022.
- (iii) Perpetual bonds.

Key to Abbreviations

EUR: Euro

| Analysis of total assets | % of Total Assets |
|---|----------------------|
| Transferable securities and money market instruments admitted to an official stock exchange or traded on a regulated market | 97.46 |
| Financial derivative instruments | (0.20) |
| Current assets | 2.74 |
| | <u>100.00</u> |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited)

| Major Purchases | Nominal USD | Cost USD |
|--|--------------------|-----------------|
| United States Treasury Bill, Zero Coupon Bond, 2/02/23 | 43,925,000.00 | 43,497,419.41 |
| United States Treasury Bill, Zero Coupon Bond, 11/03/22 | 28,450,000.00 | 28,285,111.35 |
| United States Treasury Bill, Zero Coupon Bond, 10/13/22 | 24,415,000.00 | 24,282,943.33 |
| United States Treasury Note/Bond, 1.500%, 2/29/24 | 23,365,000.00 | 23,127,363.87 |
| United States Treasury Note/Bond, 3.250%, 5/15/42 | 20,625,000.00 | 20,778,489.08 |
| United States Treasury Bill, Zero Coupon Bond, 1/19/23 | 12,035,000.00 | 11,858,312.83 |
| United States Treasury Note/Bond, 2.875%, 5/15/52 | 9,020,000.00 | 8,565,344.53 |
| United States Treasury Bill, Zero Coupon Bond, 7/21/22 | 6,825,000.00 | 6,811,321.88 |
| United States Treasury Bill, Zero Coupon Bond, 11/17/22 | 6,440,000.00 | 6,397,538.93 |
| Goldman Sachs Group Inc, Zero Coupon Bond, 8/23/28 | 6,095,000.00 | 6,056,470.40 |
| United States Treasury Bill, Zero Coupon Bond, 3/09/23 | 4,250,000.00 | 4,207,417.13 |
| Citigroup Inc, Zero Coupon Bond, 1/25/26 | 3,965,000.00 | 3,965,000.00 |
| Goldman Sachs Group Inc, Zero Coupon Bond, 1/24/25 | 3,960,000.00 | 3,960,000.00 |
| Mexican Bonos, 8.500%, 11/18/38 | 74,112,600.00 | 3,556,201.35 |
| Continental Resources Inc/OK, 5.750%, 1/15/31 144A | 3,380,000.00 | 3,334,106.90 |
| Athene Global Funding, 1.716%, 1/07/25 144A | 3,305,000.00 | 3,305,000.00 |
| Charter Communications Operating LLC / Charter Communications Operating Capital, 2.800%, 4/01/31 | 3,950,000.00 | 3,197,158.05 |
| Caterpillar Financial Services Corp, 0.950%, 1/10/24 | 3,025,000.00 | 3,024,516.00 |
| United States Treasury Bill, Zero Coupon Bond, 10/27/22 | 2,995,000.00 | 2,976,376.09 |
| Intel Corp, 3.750%, 8/05/27 | 3,060,000.00 | 2,965,629.60 |

The CBI requires a schedule of material changes in the composition of the portfolio during the year. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the year and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the year is available, upon request, at no extra cost from the Administrator.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES MULTISECTOR INCOME FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal USD | Proceeds USD |
|---|--------------------|---------------------|
| United States Treasury Bill, Zero Coupon Bond, 10/13/22 | 18,635,000.00 | 18,596,283.65 |
| United States Treasury Note/Bond, 0.125%, 4/30/23 | 16,405,000.00 | 16,023,711.91 |
| GE Capital Funding LLC, 4.550%, 5/15/32 | 16,225,000.00 | 15,667,046.70 |
| United States Treasury Note/Bond, 0.125%, 3/31/23 | 13,795,000.00 | 13,632,262.11 |
| United States Treasury Bill, Zero Coupon Bond, 1/19/23 | 12,035,000.00 | 11,875,763.41 |
| United States Treasury Note/Bond, 0.125%, 2/28/23 | 10,990,000.00 | 10,853,055.08 |
| DISH Network Corp, 2.375%, 3/15/24 | 10,890,000.00 | 9,976,352.33 |
| Morgan Stanley, 4.350%, 9/08/26 | 9,465,000.00 | 9,442,210.23 |
| T-Mobile US Inc | 49,906.00 | 6,824,515.28 |
| United States Treasury Bill, Zero Coupon Bond, 7/21/22 | 6,825,000.00 | 6,814,862.03 |
| American Airlines Inc, 11.750%, 7/15/25 144A | 5,070,000.00 | 5,678,400.00 |
| HCA Inc, 5.250%, 6/15/49 | 4,055,000.00 | 4,833,248.80 |
| Goldman Sachs Group Inc, Zero Coupon Bond, 9/10/24 | 4,505,000.00 | 4,398,096.35 |
| Export-Import Bank of Korea, 4.890%, 8/09/23 | 325,900,000.00 | 4,147,639.56 |
| T-Mobile USA Inc, 3.375%, 4/15/29 | 4,530,000.00 | 4,117,475.00 |
| Smithfield Foods Inc, 4.250%, 2/01/27 144A | 3,875,000.00 | 4,113,870.50 |
| Hess Corp, 5.600%, 2/15/41 | 3,285,000.00 | 4,000,210.20 |
| Goldman Sachs Group Inc, Zero Coupon Bond, 1/24/25 | 3,960,000.00 | 3,918,499.20 |
| NVIDIA Corp, 0.584%, 6/14/24 | 3,985,000.00 | 3,875,332.80 |
| Mexican Bonos, 8.000%, 12/07/23 | 81,151,100.00 | 3,861,690.32 |
| Citigroup Inc, Zero Coupon Bond, 1/25/26 | 3,965,000.00 | 3,854,812.65 |
| Brazilian Government International Bond, 10.250%, 1/10/28 | 21,875,000.00 | 3,592,583.58 |
| Banco Santander SA, Zero Coupon Bond, 6/30/24 | 3,600,000.00 | 3,541,284.00 |
| Mexican Bonos, 8.500%, 11/18/38 | 74,112,600.00 | 3,367,245.86 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Purchases | Nominal USD | Cost USD |
|--|--------------------|-----------------|
| United States Treasury Note/Bond, 0.125%, 2/28/23 | 435,000.00 | 429,646.29 |
| United States Treasury Bill, Zero Coupon Bond, 12/15/22 | 380,000.00 | 377,150.87 |
| First Quantum Minerals Ltd, 6.875%, 3/01/26 144A | 200,000.00 | 189,500.00 |
| Uber Technologies Inc, 4.500%, 8/15/29 144A | 190,000.00 | 183,359.00 |
| SoftBank Group Corp, 4.625%, 7/06/28 144A | 200,000.00 | 183,000.00 |
| United States Treasury Note/Bond, 0.125%, 12/15/23 | 175,000.00 | 167,794.92 |
| Sprint LLC, 7.625%, 2/15/25 | 155,000.00 | 163,974.50 |
| Teva Pharmaceutical Finance Netherlands III BV, 3.150%, 10/01/26 | 135,000.00 | 119,212.50 |
| United States Treasury Note/Bond, 0.125%, 3/31/23 | 105,000.00 | 103,720.31 |
| CHS/Community Health Systems Inc, 5.250%, 5/15/30 144A | 90,000.00 | 90,000.00 |
| OneMain Finance Corp, 7.125%, 3/15/26 | 75,000.00 | 81,058.30 |
| CCO Holdings LLC / CCO Holdings Capital Corp, 5.125%, 5/01/27 144A | 80,000.00 | 76,018.75 |
| 1011778 BC ULC / New Red Finance Inc, 3.875%, 1/15/28 144A | 70,000.00 | 66,479.00 |
| Bausch Health Cos Inc, 4.875%, 6/01/28 144A | 95,000.00 | 65,187.50 |
| CCO Holdings LLC / CCO Holdings Capital Corp, 4.750%, 2/01/32 144A | 65,000.00 | 65,000.00 |
| Occidental Petroleum Corp, 6.625%, 9/01/30 | 55,000.00 | 63,112.50 |
| CCO Holdings LLC / CCO Holdings Capital Corp, 5.000%, 2/01/28 144A | 65,000.00 | 61,162.50 |
| Uber Technologies Inc, 8.000%, 11/01/26 144A | 60,000.00 | 60,518.55 |
| Entegris Escrow Corp, 5.950%, 6/15/30 144A | 65,000.00 | 59,211.80 |
| KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC, 4.750%, 6/01/27 144A | 60,000.00 | 58,943.75 |

The CBI requires a schedule of material changes in the composition of the portfolio during the year. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the year and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the year is available, upon request, at no extra cost from the Administrator.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES HIGH INCOME FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal USD | Proceeds USD |
|--|--------------------|---------------------|
| United States Treasury Bill, Zero Coupon Bond, 12/15/22 | 315,000.00 | 313,398.73 |
| Ford Motor Credit Co LLC, 4.389%, 1/08/26 | 275,000.00 | 287,705.00 |
| 2020 Cash Mandatory Exchangeable Trust | 250.00 | 287,353.43 |
| First Northern Community Bancorp, 7.250%, 4/01/23 | 240,000.00 | 242,700.00 |
| Ziggo Bond Co BV, 5.125%, 2/28/30 144A | 200,000.00 | 190,800.00 |
| CSC Holdings LLC, 4.500%, 11/15/31 144A | 200,000.00 | 168,000.00 |
| CommScope Technologies LLC, 5.000%, 3/15/27 144A | 200,000.00 | 161,657.50 |
| CCO Holdings LLC / CCO Holdings Capital Corp, 4.500%, 8/15/30 144A | 165,000.00 | 160,428.50 |
| ARD Finance SA, 6.500%, 6/30/27 144A | 200,000.00 | 160,000.00 |
| Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc, 5.250%, 8/15/27 144A | 200,000.00 | 157,500.00 |
| BioMarin Pharmaceutical Inc, 1.250%, 5/15/27 | 130,000.00 | 135,535.91 |
| Teva Pharmaceutical Finance Netherlands III BV, 4.100%, 10/01/46 | 185,000.00 | 133,170.40 |
| 1011778 BC ULC / New Red Finance Inc, 4.000%, 10/15/30 144A | 115,000.00 | 104,344.10 |
| United States Treasury Note/Bond, 0.125%, 3/31/23 | 105,000.00 | 103,310.16 |
| JELD-WEN Inc, 4.625%, 12/15/25 144A | 100,000.00 | 100,039.05 |
| Rocket Mortgage LLC / Rocket Mortgage Co-Issuer Inc, 2.875%, 10/15/26 144A | 105,000.00 | 99,646.35 |
| Spirit AeroSystems Inc, 7.500%, 4/15/25 144A | 90,000.00 | 94,370.40 |
| Yum! Brands Inc, 3.625%, 3/15/31 | 105,000.00 | 93,860.10 |
| Icahn Enterprises LP / Icahn Enterprises Finance Corp, 5.250%, 5/15/27 | 95,000.00 | 92,520.30 |
| Navient Corp, 5.625%, 8/01/33 | 120,000.00 | 86,299.70 |

The CBI requires a schedule of material changes in the composition of the portfolio during the year. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the year and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the year is available, upon request, at no extra cost from the Administrator.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Purchases | Nominal USD | Cost USD |
|---|----------------|--------------|
| United States Treasury Note/Bond, 2.500%, 5/31/24 | 5,460,000.00 | 5,369,114.07 |
| United States Treasury Note/Bond, 0.750%, 12/31/23 | 4,850,000.00 | 4,771,461.14 |
| United States Treasury Note/Bond, 1.875%, 2/15/32 | 2,750,000.00 | 2,476,466.98 |
| United States Treasury Note/Bond, 4.375%, 10/31/24 | 2,310,000.00 | 2,305,371.68 |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 2/15/30 | 2,355,000.00 | 2,272,000.65 |
| United States Treasury Note/Bond, 1.500%, 1/31/27 | 2,310,000.00 | 2,263,973.44 |
| Bundesrepublik Deutschland Bundesanleihe, 1.000%, 8/15/24 | 1,785,000.00 | 1,862,491.29 |
| United States Treasury Note/Bond, 4.125%, 10/31/27 | 1,745,000.00 | 1,754,133.98 |
| United States Treasury Bill, Zero Coupon Bond, 4/21/22 | 1,340,000.00 | 1,339,625.94 |
| Fannie Mae Pool, 3.000%, 11/01/51 | 1,370,832.72 | 1,300,363.35 |
| Japan Government Ten Year Bond, 0.100%, 3/20/29 | 140,700,000.00 | 1,223,533.63 |
| United States Treasury Bill, Zero Coupon Bond, 7/07/22 | 1,200,000.00 | 1,198,185.22 |
| Japan Government Two Year Bond, 0.005%, 5/01/24 | 154,400,000.00 | 1,186,457.07 |
| United States Treasury Note/Bond, 2.750%, 4/30/27 | 1,065,000.00 | 1,059,125.98 |
| United States Treasury Note/Bond, 3.500%, 9/15/25 | 1,000,000.00 | 976,953.13 |
| China Government Bond, 3.720%, 4/12/51 | 5,140,000.00 | 865,910.14 |
| United States Treasury Note/Bond, 1.250%, 8/15/31 | 980,000.00 | 860,118.36 |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 8/15/52 | 1,075,000.00 | 814,787.58 |
| Australia Government Bond, 1.000%, 12/21/30 | 1,460,000.00 | 807,513.46 |
| China Development Bank, 3.300%, 3/03/26 | 4,700,000.00 | 759,750.13 |
| New Zealand Government Bond, 4.500%, 4/15/27 | 1,035,000.00 | 758,125.96 |
| United States Treasury Note/Bond, 1.625%, 5/15/31 | 765,000.00 | 756,065.04 |
| China Development Bank, 3.120%, 9/13/31 | 4,740,000.00 | 753,259.46 |
| Freddie Mac Pool, 2.500%, 12/01/51 | 777,602.07 | 714,999.03 |
| United States Treasury Bill, Zero Coupon Bond, 5/26/22 | 690,000.00 | 689,345.94 |
| United Kingdom Gilt, 1.750%, 1/22/49 | 615,000.00 | 671,083.97 |
| French Republic Government Bond OAT, Zero Coupon Bond, 5/25/32 | 780,000.00 | 642,388.22 |
| United States Treasury Inflation Indexed Bonds, 0.125%, 4/15/27 | 623,898.00 | 619,342.25 |
| Fannie Mae Pool, 2.000%, 11/01/51 | 683,114.42 | 606,840.88 |
| Bundesrepublik Deutschland Bundesanleihe, 1.700%, 8/15/32 | 610,000.00 | 594,803.44 |
| United States Treasury Inflation Indexed Bonds, 0.625%, 7/15/32 | 638,056.25 | 584,441.98 |
| United Kingdom Gilt, 2.250%, 9/07/23 | 495,000.00 | 558,419.12 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES GLOBAL OPPORTUNISTIC BOND FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal USD | Proceeds USD |
|---|----------------|--------------|
| United States Treasury Note/Bond, 0.750%, 12/31/23 | 4,850,000.00 | 4,721,040.63 |
| United States Treasury Note/Bond, 2.500%, 5/31/24 | 3,625,000.00 | 3,543,842.19 |
| , 1.990%, 4/09/25 | 20,910,000.00 | 3,105,696.67 |
| United States Treasury Note/Bond, 0.125%, 6/30/23 | 2,035,000.00 | 2,018,306.64 |
| Australia Government Bond, 0.500%, 9/21/26 | 2,355,000.00 | 1,578,013.18 |
| United States Treasury Note/Bond, 1.500%, 1/31/27 | 1,585,000.00 | 1,490,890.63 |
| Japan Government Twenty Year Bond, 2.100%, 12/20/30 | 168,600,000.00 | 1,490,013.28 |
| Japan Government Five Year Bond, 0.100%, 12/20/25 | 193,100,000.00 | 1,478,892.32 |
| United States Treasury Note/Bond, 1.875%, 2/15/32 | 1,580,000.00 | 1,380,727.35 |
| United States Treasury Bill, Zero Coupon Bond, 1/20/22 | 1,345,000.00 | 1,344,981.30 |
| United States Treasury Bill, Zero Coupon Bond, 4/21/22 | 1,340,000.00 | 1,339,820.57 |
| Japanese Government CPI Linked Bond, 0.100%, 3/10/29 | 141,911,343.00 | 1,277,966.78 |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 2/15/30 | 1,245,000.00 | 1,204,460.25 |
| United States Treasury Bill, Zero Coupon Bond, 7/07/22 | 1,200,000.00 | 1,199,446.20 |
| United States Treasury Note/Bond, 4.375%, 10/31/24 | 1,165,000.00 | 1,161,677.93 |
| Japan Government Ten Year Bond, 0.100%, 3/20/29 | 140,700,000.00 | 1,075,388.92 |
| Japan Government Ten Year Bond, 0.100%, 3/20/28 | 127,550,000.00 | 973,658.44 |
| United Kingdom Gilt, 4.750%, 12/07/30 | 580,000.00 | 909,875.52 |
| China Government Bond, 3.810%, 9/14/50 | 5,080,000.00 | 866,077.25 |
| Australia Government Bond, 1.000%, 12/21/30 | 1,460,000.00 | 853,493.80 |
| Italy Buoni Poliennali Del Tesoro, 1.350%, 4/01/30 | 950,000.00 | 848,114.73 |
| Australia Government Bond, 1.000%, 11/21/31 | 1,225,000.00 | 806,672.72 |
| Bundesrepublik Deutschland Bundesanleihe, Zero Coupon Bond, 8/15/30 | 690,000.00 | 794,498.78 |
| Brazil Notas do Tesouro Nacional Serie F, 10.000%, 1/01/27 144A | 4,143,000.00 | 760,095.94 |
| United States Treasury Note/Bond, 1.625%, 5/15/31 | 765,000.00 | 743,111.72 |
| Centene Corp, 3.000%, 10/15/30 | 850,000.00 | 718,375.00 |
| United States Treasury Note/Bond, 3.500%, 9/15/25 | 710,000.00 | 690,058.98 |
| United States Treasury Bill, Zero Coupon Bond, 5/26/22 | 690,000.00 | 689,904.44 |
| United States Treasury Note/Bond, 2.750%, 4/30/27 | 625,000.00 | 618,188.48 |
| Japan Government Two Year Bond, 0.005%, 5/01/24 | 87,850,000.00 | 613,197.22 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Purchases | Nominal USD | Cost USD |
|---|-------------------------------|------------------------------|
| United States Treasury Bill, Zero Coupon Bond, 1/26/23 , 3.500%, 11/16/23 144A | 3,200,000.00 51,811,704.00 | 3,175,155.20 2,458,218.35 |
| United States Treasury Bill, Zero Coupon Bond, 3/09/23 | 2,075,000.00 | 2,053,793.81 |
| United States Treasury Note/Bond, 2.250%, 3/31/24 | 2,000,000.00 | 1,986,953.13 |
| United States Treasury Bill, Zero Coupon Bond, 8/11/22 | 1,175,000.00 | 1,171,625.30 |
| iShares Edge MSCI USA Value Factor UCITS ETF | 100,000.00 | 907,700.00 |
| Fortuna Silver Mines Inc, Zero Coupon Bond, 10/04/22 | 12,425,000.00 | 723,670.27 |
| Alphabet Inc | 551.00 | 372,850.38 |
| Amazon.com Inc | 465.00 | 320,932.87 |
| Tesla Inc | 354.00 | 292,314.49 |
| United States Treasury Bill, Zero Coupon Bond, 6/01/23 | 260,000.00 | 254,012.70 |
| Nasdaq Inc | 1,421.00 | 242,305.04 |
| Microsoft Corp | 828.00 | 238,430.31 |
| W R Berkley Corp | 2,643.00 | 232,927.98 |
| Dexcom Inc | 477.00 | 232,690.54 |
| Morgan Stanley, Zero Coupon Bond, 4/17/25 | 225,000.00 | 225,000.00 |
| Societe Generale SA, Zero Coupon Bond, 1/21/43 144A | 225,000.00 | 225,000.00 |
| Mobileye Global Inc | 10,000.00 | 210,000.00 |
| Agrosuper SA, 4.600%, 1/20/32 144A | 205,000.00 | 205,000.00 |
| Fortinet Inc | 810.00 | 201,209.01 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES ALTERNATIVE RISK PREMIA FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal USD | Proceeds USD |
|---|--------------------|---------------------|
| United States Treasury Note/Bond, 0.125%, 9/30/22 | 5,560,000.00 | 5,541,809.38 |
| , 3.500%, 11/16/23 144A | 54,607,320.00 | 2,786,856.01 |
| United States Treasury Note/Bond, 2.250%, 3/31/24 | 2,000,000.00 | 1,952,187.50 |
| China Government International Bond, 1.950%, 12/03/24 | 1,500,000.00 | 1,416,750.00 |
| United States Treasury Bill, Zero Coupon Bond, 8/11/22 | 1,100,000.00 | 1,096,877.78 |
| iShares Edge MSCI USA Value Factor UCITS ETF | 100,000.00 | 818,000.00 |
| United States Treasury Bill, Zero Coupon Bond, 1/26/23 | 500,000.00 | 497,739.51 |
| Medline Borrower LP, 3.875%, 4/01/29 144A | 300,000.00 | 291,510.00 |
| Mobileye Global Inc | 10,000.00 | 270,658.00 |
| Amazon.com Inc | 282.00 | 263,283.87 |
| Alphabet Inc | 347.00 | 246,233.75 |
| RumbleON Inc, 4.200%, 1/18/32 | 300,000.00 | 237,780.00 |
| W R Berkley Corp | 3,570.00 | 236,451.45 |
| Morgan Stanley, Zero Coupon Bond, 4/17/25 | 225,000.00 | 223,146.00 |
| Societe Generale SA, Zero Coupon Bond, 1/21/43 144A | 225,000.00 | 217,786.50 |
| Nasdaq Inc | 1,487.00 | 216,415.66 |
| Arista Networks Inc | 1,794.00 | 212,047.77 |
| Agrosuper SA, 4.600%, 1/20/32 144A | 205,000.00 | 207,562.50 |
| Fortinet Inc | 3,618.00 | 206,849.96 |
| UAE International Government Bond, 4.951%, 7/07/52 144A | 200,000.00 | 204,268.00 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Purchases | Nominal EUR | Proceeds EUR |
|---|-------------|--------------|
| Solvay Finance SACA, Zero Coupon Bond, 11/12/71 | 500,000.00 | 508,290.00 |
| Autostrade per l'Italia SpA, 2.000%, 12/04/28 | 535,000.00 | 466,723.50 |
| Repsol International Finance BV, Zero Coupon Bond, 6/11/71 | 480,000.00 | 450,910.00 |
| Organon & Co / Organon Foreign Debt Co-Issuer BV, 2.875%, 4/30/28 | 450,000.00 | 413,080.00 |
| Autostrade per l'Italia SpA, 2.000%, 1/15/30 | 435,000.00 | 408,639.00 |
| Teva Pharmaceutical Finance Netherlands II BV, 6.000%, 1/31/25 | 400,000.00 | 403,824.00 |
| Deutsche Lufthansa AG, 2.875%, 2/11/25 | 400,000.00 | 401,875.00 |
| ZF Finance GmbH, 2.000%, 5/06/27 | 500,000.00 | 386,250.00 |
| Telefonica Europe BV, Zero Coupon Bond, 9/22/70 | 400,000.00 | 377,500.00 |
| Ball Corp, 1.500%, 3/15/27 | 420,000.00 | 374,497.60 |
| NEOGAMES SA, 2.750%, 5/25/27 | 400,000.00 | 362,663.00 |
| Abertis Infraestructuras Finance BV, Zero Coupon Bond, 2/24/71 | 400,000.00 | 361,755.00 |
| Verallia SA, 1.625%, 5/14/28 | 400,000.00 | 359,320.00 |
| Assicurazioni Generali SpA, Zero Coupon Bond, 11/21/71 | 350,000.00 | 353,662.50 |
| CNP Assurances, 0.375%, 3/08/28 | 400,000.00 | 350,238.00 |
| Credit Agricole Assurances SA, Zero Coupon Bond, 9/27/48 | 300,000.00 | 331,590.00 |
| Teva Pharmaceutical Finance Netherlands II BV, 1.875%, 3/31/27 | 385,000.00 | 330,618.75 |
| Renault SA, 2.000%, 9/28/26 | 400,000.00 | 330,120.00 |
| Teva Pharmaceutical Finance Netherlands II BV, 3.750%, 5/09/27 | 350,000.00 | 326,812.50 |
| Teollisuuden Voima Oyj, 1.375%, 6/23/28 | 325,000.00 | 321,454.25 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO HIGH YIELD FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal EUR | Proceeds EUR |
|---|--------------------|---------------------|
| Autostrade per l'Italia SpA, 2.000%, 12/04/28 | 970,000.00 | 874,678.10 |
| Engie SA, 1.125%, 3/09/26 | 745,000.00 | 719,765.95 |
| Electricite de France SA, Zero Coupon Bond, 1/22/71 | 700,000.00 | 672,145.00 |
| Ford Motor Credit Co LLC, 1.744%, 7/19/24 | 600,000.00 | 579,187.00 |
| New Oriental Education & Technology Group Inc, 2.375%, 5/25/26 | 600,000.00 | 550,848.00 |
| Credit Agricole Assurances SA, Zero Coupon Bond, 9/27/48 | 500,000.00 | 545,685.00 |
| Autostrade per l'Italia SpA, 1.750%, 6/26/26 144A | 595,000.00 | 536,670.00 |
| Accor SA, Zero Coupon Bond, 2/04/26 | 500,000.00 | 501,650.00 |
| Holcim Finance Luxembourg SA, Zero Coupon Bond, 7/05/71 | 495,000.00 | 498,598.00 |
| Orano SA, 3.375%, 4/23/26 | 500,000.00 | 496,112.00 |
| Teva Pharmaceutical Finance Netherlands II BV, 1.125%, 10/15/24 | 520,000.00 | 488,995.00 |
| Amplifon SpA, 1.125%, 2/13/27 | 500,000.00 | 471,043.50 |
| ZF Europe Finance BV, 2.000%, 2/23/26 | 500,000.00 | 431,485.00 |
| NEOGAMES SA, 2.750%, 5/25/27 | 500,000.00 | 421,650.00 |
| Solvay SA, Zero Coupon Bond, 3/04/71 | 400,000.00 | 401,250.00 |
| Ball Corp, 1.500%, 3/15/27 | 420,000.00 | 391,848.00 |
| Schaeffler AG, 2.750%, 10/12/25 | 400,000.00 | 390,820.00 |
| Kraft Heinz Foods Co, 2.250%, 5/25/28 | 375,000.00 | 386,613.00 |
| Autostrade per l'Italia SpA, 2.000%, 1/15/30 | 435,000.00 | 371,968.50 |
| Telecom Italia SpA/Milano, 2.875%, 1/28/26 | 395,000.00 | 358,462.50 |
| Autostrade per l'Italia SpA, 2.000%, 12/04/28 | 970,000.00 | 874,678.10 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Purchases | Nominal EUR | Proceeds EUR |
|---|--------------------|---------------------|
| Volkswagen Financial Services AG, 0.875%, 1/31/28 | 1,545,000.00 | 1,518,951.50 |
| BP Capital Markets PLC, 2.519%, 4/07/28 | 1,315,000.00 | 1,387,369.75 |
| JPMorgan Chase & Co, Zero Coupon Bond, 5/18/28 144A | 1,265,000.00 | 1,287,699.95 |
| Banco Santander SA, Zero Coupon Bond, 3/24/27 | 1,300,000.00 | 1,215,027.00 |
| Vonovia Finance BV, 1.500%, 6/10/26 144A | 1,000,000.00 | 959,068.00 |
| TenneT Holding BV, 2.125%, 11/17/29 | 1,000,000.00 | 944,922.50 |
| CK Hutchison Finance 16 Ltd, 2.000%, 4/06/28 144A | 870,000.00 | 883,833.00 |
| TotalEnergies Capital Canada Ltd, 2.125%, 9/18/29 | 800,000.00 | 865,635.00 |
| Standard Chartered PLC, Zero Coupon Bond, 7/02/27 | 905,000.00 | 850,473.05 |
| Societe Generale SA, 0.750%, 1/25/27 | 900,000.00 | 846,979.00 |
| Goldman Sachs Group Inc, 2.000%, 3/22/28 144A | 855,000.00 | 826,261.10 |
| Standard Chartered PLC, Zero Coupon Bond, 1/27/28 | 925,000.00 | 820,752.50 |
| Nordea Bank Abp, 1.125%, 2/16/27 | 800,000.00 | 785,343.60 |
| Bundesrepublik Deutschland Bundesanleihe, 4.000%, 1/04/37 | 550,000.00 | 780,780.95 |
| Belfius Bank SA, 3.125%, 5/11/26 144A | 800,000.00 | 775,007.00 |
| Deutsche Bank AG, Zero Coupon Bond, 2/17/27 | 800,000.00 | 774,000.00 |
| Belfius Bank SA, Zero Coupon Bond, 8/28/26 | 800,000.00 | 764,688.00 |
| Netflix Inc, 4.625%, 5/15/29 | 670,000.00 | 761,287.50 |
| Enel Finance International NV, Zero Coupon Bond, 6/17/27 | 810,000.00 | 758,484.00 |
| BMW Finance NV, 0.875%, 4/03/25 | 770,000.00 | 758,219.00 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES EURO CREDIT FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal EUR | Proceeds EUR |
|---|--------------------|---------------------|
| Bundesrepublik Deutschland Bundesanleihe, 4.000%, 1/04/37 | 2,305,000.00 | 3,131,427.15 |
| Vier Gas Transport GmbH, 0.375%, 6/11/27 | 1,400,000.00 | 1,251,106.00 |
| Credit Agricole Assurances SA, Zero Coupon Bond, 9/27/48 | 1,100,000.00 | 1,239,270.00 |
| Berkshire Hathaway Inc, 1.300%, 3/15/24 | 1,165,000.00 | 1,178,087.65 |
| Banco Santander SA, Zero Coupon Bond, 3/24/27 | 1,200,000.00 | 1,125,288.00 |
| Volkswagen Financial Services AG, 0.125%, 2/12/27 | 1,190,000.00 | 1,117,601.80 |
| JPMorgan Chase & Co, Zero Coupon Bond, 3/11/27 | 1,055,000.00 | 1,067,449.00 |
| Nordea Bank Abp, 0.500%, 11/02/28 | 1,200,000.00 | 1,059,100.00 |
| TotalEnergies SE, Zero Coupon Bond, 1/25/71 | 1,125,000.00 | 1,057,956.35 |
| BP Capital Markets PLC, 2.519%, 4/07/28 | 1,000,000.00 | 1,019,252.50 |
| TotalEnergies Capital International SA, 0.750%, 7/12/28 | 1,000,000.00 | 1,014,760.00 |
| Apple Inc, 1.625%, 11/10/26 | 1,010,000.00 | 1,004,505.00 |
| Enel SpA, 5.625%, 6/21/27 | 810,000.00 | 993,627.00 |
| Volkswagen Bank GmbH, 0.750%, 6/15/23 | 945,000.00 | 940,735.90 |
| Goldman Sachs Group Inc, 0.250%, 1/26/28 | 1,025,000.00 | 927,452.50 |
| Autoroutes du Sud de la France SA, 0.750%, 4/18/23 | 900,000.00 | 900,214.00 |
| Cooperatieve Rabobank UA, Zero Coupon Bond, 12/01/27 | 1,000,000.00 | 898,552.00 |
| Thermo Fisher Scientific Inc, 1.375%, 9/12/28 | 900,000.00 | 883,190.25 |
| CK Hutchison International 17 II Ltd, Zero Coupon Bond, 10/03/23 144A | 880,000.00 | 881,628.00 |
| CK Hutchison Europe Finance 18 Ltd, 2.000%, 4/13/30 | 870,000.00 | 871,566.00 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Purchases | Nominal EUR | Proceeds EUR |
|---|--------------------|---------------------|
| Bundesrepublik Deutschland Bundesanleihe, 4.000%, 1/04/37 | 5,955,000.00 | 8,575,125.50 |
| TenneT Holding BV, 2.125%, 11/17/29 | 4,950,000.00 | 4,842,622.00 |
| Volkswagen Financial Services AG, 0.875%, 1/31/28 | 4,975,000.00 | 4,769,780.20 |
| DH Europe Finance II Sarl, 0.450%, 3/18/28 | 4,700,000.00 | 4,221,013.80 |
| Banco Santander SA, Zero Coupon Bond, 3/24/27 | 4,100,000.00 | 3,821,530.00 |
| JPMorgan Chase & Co, Zero Coupon Bond, 5/18/28 144A | 3,920,000.00 | 3,813,177.45 |
| Stellantis NV, 0.750%, 1/18/29 | 4,075,000.00 | 3,495,507.00 |
| Vonovia Finance BV, 1.500%, 6/10/26 144A | 3,200,000.00 | 3,060,400.00 |
| Bundesrepublik Deutschland Bundesanleihe, 0.500%, 2/15/25 | 3,000,000.00 | 3,005,550.00 |
| Standard Chartered PLC, Zero Coupon Bond, 1/27/28 | 3,360,000.00 | 2,984,879.00 |
| Santander Consumer Bank AS, 0.125%, 9/11/24 | 3,100,000.00 | 2,974,399.00 |
| BMW Finance NV, 0.875%, 4/03/25 | 3,020,000.00 | 2,971,943.00 |
| Booking Holdings Inc, 4.250%, 5/15/29 | 2,915,000.00 | 2,954,106.65 |
| Mondelez International Holdings Netherlands BV, Zero Coupon Bond, 9/22/26 | 3,200,000.00 | 2,953,947.00 |
| Deutsche Bahn Finance GMBH, 1.375%, 3/03/34 | 3,315,000.00 | 2,909,892.50 |
| Citigroup Inc, Zero Coupon Bond, 7/24/26 144A | 3,050,000.00 | 2,903,643.40 |
| Iberdrola International BV, Zero Coupon Bond, 4/28/71 | 3,100,000.00 | 2,898,110.00 |
| UBS Group AG, Zero Coupon Bond, 11/03/26 | 2,980,000.00 | 2,865,216.05 |
| Deutsche Bank AG, Zero Coupon Bond, 2/17/27 | 3,000,000.00 | 2,860,471.00 |
| Snam SpA, 0.750%, 6/20/29 | 3,125,000.00 | 2,826,013.50 |

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NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

LOOMIS SAYLES SUSTAINABLE EURO CREDIT FUND

SCHEDULE OF PORTFOLIO CHANGES (Unaudited) (Continued)

| Major Sales | Nominal EUR | Proceeds EUR |
|---|--------------------|---------------------|
| Bundesrepublik Deutschland Bundesanleihe, 4.000%, 1/04/37 | 5,825,000.00 | 7,764,174.15 |
| Volkswagen Financial Services AG, 0.875%, 1/31/28 | 4,975,000.00 | 4,273,557.35 |
| Mondelez International Holdings Netherlands BV, Zero Coupon Bond, 9/22/26 | 3,950,000.00 | 3,639,411.60 |
| Volkswagen Financial Services AG, 0.125%, 2/12/27 | 3,945,000.00 | 3,557,822.80 |
| RCI Banque SA, 1.750%, 4/10/26 | 3,235,000.00 | 3,039,371.75 |
| Banco Santander SA, Zero Coupon Bond, 3/24/27 | 3,200,000.00 | 2,999,602.00 |
| Volkswagen International Finance NV, Zero Coupon Bond, 6/14/71 144A | 3,200,000.00 | 2,984,872.00 |
| Nordea Bank Abp, 0.500%, 11/02/28 | 3,430,000.00 | 2,973,563.30 |
| Engie SA, 1.375%, 6/22/28 | 3,200,000.00 | 2,917,439.00 |
| BMW Finance NV, 0.875%, 4/03/25 | 3,020,000.00 | 2,913,635.60 |
| BMW Finance NV, 0.750%, 4/15/24 144A | 2,900,000.00 | 2,885,210.00 |
| BMW Finance NV, Zero Coupon Bond, 1/11/26 | 3,020,000.00 | 2,842,786.40 |
| CK Hutchison International 17 II Ltd, Zero Coupon Bond, 10/03/23 144A | 2,825,000.00 | 2,831,021.00 |
| Credit Agricole Assurances SA, Zero Coupon Bond, 9/27/48 | 2,500,000.00 | 2,758,710.00 |
| Apple Inc, 1.625%, 11/10/26 | 2,700,000.00 | 2,676,396.60 |
| Elia Transmission Belgium SA, 3.250%, 4/04/28 | 2,600,000.00 | 2,591,610.00 |
| Bank of America Corp, Zero Coupon Bond, 4/25/28 | 2,685,000.00 | 2,588,303.40 |
| LeasePlan Corp NV, 2.125%, 5/06/25 | 2,715,000.00 | 2,575,394.70 |
| Belfius Bank SA, 3.125%, 5/11/26 144A | 2,600,000.00 | 2,556,270.00 |
| African Development Bank, 1.401%, 5/24/23 | 2,555,000.00 | 2,542,799.00 |

The CBI requires a schedule of material changes in the composition of the portfolio during the year. These are defined as aggregate purchases of a security exceeding one per cent of the total value of purchases for the year and aggregate disposals greater than one per cent of the total value of sales. At a minimum the largest 20 purchases and 20 sales must be given or all purchases and sales if less than 20. A full listing of the portfolio changes for the year is available, upon request, at no extra cost from the Administrator.

APPENDIX I (Unaudited)

Remuneration Policy (Unaudited)

Remuneration Policy for Natixis International Funds (Dublin) I PLC

The Company is authorised by the Central Bank of Ireland (the “Central Bank”) as a UCITS investment company.

The purpose of the Policy is to describe the remuneration practices of the Company in relation to its identified staff, namely the non-executive directors of the Company (the “Directors”). The Company’s board of Directors (the “Board”) has established these practices to ensure that they are consistent with and promote sound and effective risk management and do not encourage risk taking that is inconsistent with the risk profile and articles of association of the Company.

The funds currently managed by the Company are:

- **Natixis International Funds (Dublin) I – Loomis Sayles Multisector Income Fund**
- **Natixis International Funds (Dublin) I – Loomis Sayles Global Opportunistic Bond Fund**
- **Natixis International Funds (Dublin) I – Loomis Sayles High Income Fund**
- **Natixis International Funds (Dublin) I – Loomis Sayles Alternative Risk Premia Fund**
- **Natixis International Funds (Dublin) I – Loomis Sayles Euro High Yield Fund**
- **Natixis International Funds (Dublin) I – Loomis Sayles Euro Credit Fund**
- **Natixis International Funds (Dublin) I – Loomis Sayles Sustainable Euro Credit Fund**

(the “Funds”).

The total net assets of the Company as at the most recent year end date (31 December 2022) were an aggregate amount of USD 1,247,136,006.

Identified Staff

The categories of staff, including senior management, risk takers and control functions whose professional activities may have a material impact on the risk profile of the Company and of the Funds are identified in the Schedule to this Policy (the “Identified Staff”).

The only Identified Staff are the Directors.

Types of Remuneration

This policy applies to all forms of payments or benefits paid by the Company to the Identified Staff in exchange for professional services. Such forms of payment or benefit may include:

1. fixed remuneration (payments or benefits without reference to performance); and
2. variable remuneration (additional payments dependent on performance or other contractual criteria as described below).

The Company currently only pays fixed remuneration to the independent non-executive directors (namely Mr Daniel Morrissey and Mr John Nolan).

Directors who are also employees within the Natixis Investment Managers group, (Jason Trepanier), Loomis, Sayles & Company, L.P., the Investment Manager (Lynda Wood (née Schweitzer)) and Loomis Sayles Investments Limited, UK, a wholly owned subsidiary of the Investment Manager (Christopher Yiannakou), do not receive any remuneration from the Company.

Remuneration Policy

The Company's policy is to pay the relevant Identified Staff (in the Company’s case, only the independent non-executive directors) fixed remuneration only with no variable component being paid. Directors who are also employees within the Natixis Investment Managers group will be subject to the Natixis Investment Managers International Remuneration Policy, and may also be considered as “identified staff” within the Natixis Investment

APPENDIX I (Unaudited) (Continued)

Remuneration Policy (Unaudited) (Continued)

Remuneration Policy (Continued)

Managers SA Remuneration Policy. The Natixis Investment Managers SA Remuneration Policy is available on the following website: www.im.natixis.com/intl-regulatory-documents.

Disclosure

The Company will comply with the disclosure requirements set out in:

- (a) Directive 2009/65/EC of the European Parliament and of the Council of 13 July 2009 on the coordination of laws, regulations and administrative provisions relating to undertakings for collective investment in transferable securities as amended by Directive 2014/91/EU of the European Parliament and of the Council of 23 July 2014 as regards depositary functions, remuneration policies and sanctions, including its mandatory implementing regulations on an EU or Home Member State level and as further amended from time to time (the “UCITS Directive”);
- (b) any regulations enacted or adopted from time to time by the European Commission pursuant to or in accordance with the UCITS Directive, whether as delegated acts or otherwise;
- (c) the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2015 S.I. No 420 of 2015; and
- (d) the ESMA Guidelines on sound remuneration policies under the UCITS Directive and AIFMD issued pursuant to Article 14a(4) of the UCITS Directive (the “UCITS Remuneration Guidelines”).

The Company’s up to date remuneration policy will be disclosed on the following website: www.im.natixis.com/intl-regulatory-documents. A summary statement in relation to this Policy has been included in the Company’s Prospectus and in each of the Company’s KIIDs.

The total amount of remuneration for the financial year, split into fixed and variable remuneration (if any), paid by the Company to the relevant Identified Staff will be disclosed in the Company’s annual report, as will the aggregate amount of remuneration broken down by senior management whose actions have a material impact on the risk profile of the Company and of the Funds.

The Board considers that this policy is in line with the strategy, objectives and values of the Company and the Funds and is not inconsistent with the best interests of the Company, the Funds and its/their investors.

Remuneration Committee/Board Oversight

The Board has determined in light of the size, internal operations, nature, scale and complexity of the Company that a remuneration committee is not required. Remuneration matters will be dealt with by the Board with the relevant affected director absenting himself from such discussions.

The Company has in place a Directors’ conflicts of interest policy and the remuneration policy and its implementation shall be subject to the requirements of such conflicts of interest policy.

Application

It is the Company’s intention to apply this policy in accordance with the UCITS Remuneration Guidelines, as may be amended from time to time.

Review

The Board will review the implementation of this remuneration policy on an annual basis and will review its practices for compliance with the policy on an annual basis.

APPENDIX I (Unaudited) (Continued)

Remuneration Policy (Unaudited) (Continued)

Scope

This is the Company's remuneration policy and does not extend to any of the Company's delegates.

The Company pays investment management fees in respect of each Fund to the Company's appointed investment manager which are disclosed in the Company's Prospectus documentation and annual report. The Company does not pay any performance related investment management fees.

The below named Board Members are the Identified Staff.

Jason Trepanier
Lynda Wood (née Schweitzer)
Christopher Yiannakou

APPENDIX II (Unaudited)

Remuneration Disclosure (Unaudited)

Remuneration Disclosure for Natixis Investment Managers S.A. in its capacity as Investment Manager of Natixis International Funds (Dublin) 1 Plc (the “Company”)

Natixis Investment Managers S.A. as the Investment Manager of the Fund (the “Investment Manager”) has implemented a Remuneration Policy that is designed to promote sound and effective risk management and to discourage taking excessive risks for both the Investment Manager itself and for the funds it manages. The Policy is reviewed on an annual basis.

Further details on the remuneration policy of the Company are available by referring to the following website www.im.natixis.com/intl-regulatory-documents and a paper copy of such details is available on request and without charge.

The below tables sets out the proportion of the total fixed and variable remuneration of the staff identified as “Material Risk Takers” of the Investment Manager and Investment Manager attributable to all the funds of the Company.

The organization of the Investment Manager does not allow such amounts to be identified per fund managed. The figures below therefore show the amount of the remuneration on a pro-rata basis compared to the total assets under management. The portion of total remuneration paid or payable to Identified Staff of entities to whom the Investment Manager has delegated portfolio management functions (the “Delegate(s)”) is also set out below.

Total remuneration paid by Natixis Investment Managers, S.A. to its’ staff identified as 'Material Risk Takers' including the identified staff of the delegate(s) in the year ending 31 December 2022 is as follows:

Identified Staff of the Investment Manager

| | |
|--------------------------|-------------|
| Fixed Remuneration | 203,234 EUR |
| Variable Remuneration | 284,378 EUR |
| Total | 487,612 EUR |
| Number of beneficiaries: | 13 |

Identified Staff of the delegate(s)

| | |
|--------------------------|---------------|
| Fixed Remuneration | 522,770 EUR |
| Variable Remuneration | 790,069 EUR |
| Total | 1,312,839 EUR |
| Number of beneficiaries: | 17 |

Fixed remuneration is inclusive of 2022 base salary and variable remuneration consists of both cash and deferred components of incentive awards.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX II (Unaudited) (Continued)

Remuneration Disclosure (Unaudited) (Continued)

In addition, the aggregate amount of remuneration is further broken down as follows for the Identified Staff of the Investment Manager:

Identified Staff of the Investment Manager

| | |
|--|-------------|
| Senior Management* | 161,117 EUR |
| Other members having a material impact on risk profile of the Fund | 326,495 EUR |
| Total | 487,612 EUR |
| Number of other member beneficiaries: | 9 |

*Senior Management includes:

De Poncharra, Florian

Horsfall, Patricia

Pinto, Joseph

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited)

Performance Disclosure (Unaudited)

LOOMIS SAYLES MULTISECTOR INCOME FUND

In accordance with Section II, Appendix E, "Performance Table" of the Code on Unit Trusts and Mutual Funds:

A performance record over the last 10 financial years; or if the scheme has not been in existence during the whole of that period, over the whole period in which it has been in existence, showing the highest issue price and the lowest redemption price of the units/shares during each of those years.

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|---------------------------------|----------------------------------|-----------------------------------|
| Class C/A (USD) Shares | | |
| Year Ended 31 December 2013 | 19.13 | 20.23 |
| Year Ended 31 December 2014 | 20.11 | 21.40 |
| Year Ended 31 December 2015 | 18.91 | 20.89 |
| Year Ended 31 December 2016 | 18.04 | 21.27 |
| Year Ended 31 December 2017 | 20.77 | 22.20 |
| Year Ended 31 December 2018 | 20.95 | 22.41 |
| Year Ended 31 December 2019 | 21.08 | 23.28 |
| Year Ended 31 December 2020 | 19.79 | 24.24 |
| Year Ended 31 December 2021 | 23.52 | 24.59 |
| Year Ended 31 December 2022 | 19.94 | 24.10 |
| Class C/D (USD) Shares | | |
| Year Ended 31 December 2013 | 14.12 | 14.99 |
| Year Ended 31 December 2014 | 14.32 | 15.23 |
| Year Ended 31 December 2015 | 12.73 | 14.27 |
| Year Ended 31 December 2016 | 11.82 | 13.72 |
| Year Ended 31 December 2017 | 13.18 | 13.91 |
| Year Ended 31 December 2018 | 12.78 | 13.90 |
| Year Ended 31 December 2019 | 12.78 | 13.86 |
| Year Ended 31 December 2020 | 11.73 | 14.14 |
| Year Ended 31 December 2021 | 13.65 | 14.15 |
| Year Ended 31 December 2022 | 11.26 | 13.80 |
| Class CT/A (USD) Shares | | |
| Period Ended 31 December 2018 | 9.83 | 9.98 |
| Year Ended 31 December 2019 | 9.89 | 10.88 |
| Year Ended 31 December 2020 | 9.24 | 11.29 |
| Year Ended 31 December 2021 | 10.94 | 11.42 |
| Year Ended 31 December 2022 | 9.22 | 11.18 |
| Class CT/DG (USD) Shares | | |
| Period Ended 31 December 2022 | 9.15 | 10.17 |
| Class CT/DM (USD) Shares | | |
| Period Ended 31 December 2018 | 9.83 | 9.98 |
| Year Ended 31 December 2019 | 9.88 | 10.68 |
| Year Ended 31 December 2020 | 9.03 | 10.90 |
| Year Ended 31 December 2021 | 10.52 | 10.93 |
| Year Ended 31 December 2022 | 8.71 | 10.67 |
| Class F/A (USD) Shares | | |
| Year Ended 31 December 2013 | 11.61 | 12.29 |
| Year Ended 31 December 2014 | 12.27 | 13.10 |
| Year Ended 31 December 2015 | 11.74 | 12.89 |
| Year Ended 31 December 2016 | 11.21 | 13.28 |
| Year Ended 31 December 2017 | 13.01 | 13.99 |
| Year Ended 31 December 2018 | 13.36 | 14.17 |
| Year Ended 31 December 2019 | 13.44 | 14.98 |
| Year Ended 31 December 2020 | 12.76 | 15.74 |
| Year Ended 31 December 2021 | 15.30 | 16.07 |
| Year Ended 31 December 2022 | 13.16 | 15.79 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited) (Continued)

Performance Disclosure (Unaudited) (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|---------------------------------|----------------------------------|-----------------------------------|
| Class F/DM (USD) Shares | | |
| Year Ended 31 December 2013 | 9.73 | 10.34 |
| Year Ended 31 December 2014 | 9.82 | 10.44 |
| Year Ended 31 December 2015 | 8.64 | 9.72 |
| Year Ended 31 December 2016 | 7.96 | 9.23 |
| Year Ended 31 December 2017 | 8.89 | 9.36 |
| Year Ended 31 December 2018 | 8.59 | 9.37 |
| Year Ended 31 December 2019 | 8.62 | 9.32 |
| Year Ended 31 December 2020 | 7.88 | 9.51 |
| Year Ended 31 December 2021 | 9.17 | 9.53 |
| Year Ended 31 December 2022 | 7.59 | 9.30 |
| Class H-I/A (EUR) Shares | | |
| Year Ended 31 December 2013 | 18.95 | 21.43 |
| Year Ended 31 December 2014 | 19.45 | 22.70 |
| Year Ended 31 December 2015 | 16.13 | 19.31 |
| Year Ended 31 December 2016 | 15.48 | 18.83 |
| Year Ended 31 December 2017 | 16.92 | 20.74 |
| Year Ended 31 December 2018 | 18.25 | 21.66 |
| Year Ended 31 December 2019 | 18.28 | 19.56 |
| Year Ended 31 December 2020 | 14.75 | 17.99 |
| Year Ended 31 December 2021 | 17.47 | 18.30 |
| Year Ended 31 December 2022 | 14.74 | 17.94 |
| Class H-I/D (EUR) Shares | | |
| Year Ended 31 December 2013 | 17.07 | 19.12 |
| Year Ended 31 December 2014 | 16.07 | 19.06 |
| Year Ended 31 December 2015 | 12.79 | 15.80 |
| Year Ended 31 December 2016 | 12.15 | 14.47 |
| Year Ended 31 December 2017 | 12.61 | 15.21 |
| Year Ended 31 December 2018 | 11.95 | 14.54 |
| Year Ended 31 December 2019 | 11.65 | 12.33 |
| Year Ended 31 December 2020 | 9.16 | 10.93 |
| Year Ended 31 December 2021 | 10.51 | 10.85 |
| Year Ended 31 December 2022 | 8.45 | 10.52 |
| Class H-I/D (GBP) Shares | | |
| Year Ended 31 December 2013 | 19.55 | 22.70 |
| Year Ended 31 December 2014 | 21.14 | 24.52 |
| Year Ended 31 December 2015 | 18.13 | 21.61 |
| Year Ended 31 December 2016 | 15.80 | 19.44 |
| Year Ended 31 December 2017 | 15.64 | 18.33 |
| Year Ended 31 December 2018 | 14.64 | 17.61 |
| Year Ended 31 December 2019 | 14.40 | 16.21 |
| Year Ended 31 December 2020 | 10.28 | 12.27 |
| Year Ended 31 December 2021 | 11.82 | 12.24 |
| Year Ended 31 December 2022 | 9.65 | 11.91 |
| Class H-N/A (CHF) Shares | | |
| Period Ended 31 December 2017 | 9.95 | 10.92 |
| Year Ended 31 December 2018 | 9.65 | 11.15 |
| Year Ended 31 December 2019 | 9.70 | 10.71 |
| Year Ended 31 December 2020 | 8.78 | 10.73 |
| Year Ended 31 December 2021 | 10.41 | 10.89 |
| Year Ended 31 December 2022 | 8.75 | 10.68 |
| Class H-N/A (EUR) Shares | | |
| Period Ended 31 December 2017 | 11.53 | 12.12 |
| Year Ended 31 December 2018 | 10.67 | 12.66 |
| Year Ended 31 December 2019 | 10.69 | 11.44 |
| Year Ended 31 December 2020 | 8.63 | 10.53 |
| Year Ended 31 December 2021 | 10.23 | 10.71 |
| Year Ended 31 December 2022 | 8.64 | 10.50 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited) (Continued)

Performance Disclosure (Unaudited) (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|-----------------------------------|----------------------------------|-----------------------------------|
| Class H-N/D (EUR) Shares | | |
| Year Ended 31 December 2013 | 13.13 | 14.41 |
| Year Ended 31 December 2014 | 12.22 | 14.50 |
| Year Ended 31 December 2015 | 9.77 | 12.01 |
| Year Ended 31 December 2016 | 9.27 | 11.05 |
| Year Ended 31 December 2017 | 9.74 | 11.74 |
| Year Ended 31 December 2018 | 9.07 | 11.03 |
| Year Ended 31 December 2019 | 8.93 | 9.45 |
| Year Ended 31 December 2020 | 7.02 | 8.38 |
| Year Ended 31 December 2021 | 8.06 | 8.32 |
| Year Ended 31 December 2022 | 6.50 | 8.07 |
| Class H-N1/A (EUR) Shares | | |
| Period Ended 31 December 2019 | 10.97 | 11.53 |
| Year Ended 31 December 2020 | 8.70 | 10.61 |
| Year Ended 31 December 2021 | 10.32 | 10.82 |
| Year Ended 31 December 2022 | 8.74 | 10.61 |
| Class H-R/A (EUR) Shares | | |
| Year Ended 31 December 2013 | 12.38 | 13.98 |
| Year Ended 31 December 2014 | 12.62 | 14.76 |
| Year Ended 31 December 2015 | 10.40 | 12.53 |
| Year Ended 31 December 2016 | 9.97 | 12.10 |
| Year Ended 31 December 2017 | 10.85 | 13.25 |
| Year Ended 31 December 2018 | 11.57 | 13.80 |
| Year Ended 31 December 2019 | 11.59 | 12.36 |
| Year Ended 31 December 2020 | 9.32 | 11.33 |
| Year Ended 31 December 2021 | 10.99 | 11.48 |
| Year Ended 31 December 2022 | 9.18 | 11.23 |
| Class H-R/A (SGD) Shares | | |
| Period Ended 31 December 2014 | 7.42 | 8.24 |
| Year Ended 31 December 2015 | 6.49 | 7.62 |
| Year Ended 31 December 2016 | 6.11 | 7.73 |
| Year Ended 31 December 2017 | 7.01 | 8.09 |
| Year Ended 31 December 2018 | 7.44 | 8.40 |
| Year Ended 31 December 2019 | 7.53 | 8.45 |
| Year Ended 31 December 2020 | 9.66 | 11.83 |
| Year Ended 31 December 2021 | 11.49 | 12.05 |
| Year Ended 31 December 2022 | 9.83 | 11.84 |
| Class H-R/D (SGD) Shares | | |
| Period Ended 31 December 2014 | 7.43 | 8.29 |
| Year Ended 31 December 2015 | 6.28 | 7.50 |
| Year Ended 31 December 2016 | 5.86 | 7.28 |
| Year Ended 31 December 2017 | 6.49 | 7.37 |
| Year Ended 31 December 2018 | 6.33 | 7.30 |
| Year Ended 31 December 2019 | 6.37 | 6.97 |
| Year Ended 31 December 2020 | 7.92 | 9.49 |
| Year Ended 31 December 2021 | 9.15 | 9.49 |
| Year Ended 31 December 2022 | 7.53 | 9.24 |
| Class H-RE/DM (AUD) Shares | | |
| Period Ended 31 December 2018 | 6.84 | 7.29 |
| Year Ended 31 December 2019 | 6.82 | 7.32 |
| Year Ended 31 December 2020 | 8.76 | 10.49 |
| Year Ended 31 December 2021 | 10.09 | 10.47 |
| Year Ended 31 December 2022 | 8.27 | 10.21 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited) (Continued)

Performance Disclosure (Unaudited) (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|---------------------------------|----------------------------------|-----------------------------------|
| Class H-S/D (EUR) Shares | | |
| Year Ended 31 December 2013 | 12.91 | 14.46 |
| Year Ended 31 December 2014 | 12.12 | 14.38 |
| Year Ended 31 December 2015 | 9.70 | 11.91 |
| Year Ended 31 December 2016 | 9.20 | 10.97 |
| Year Ended 31 December 2017 | 9.66 | 11.66 |
| Year Ended 31 December 2018 | 9.50 | 11.55 |
| Year Ended 31 December 2019 | 9.33 | 9.89 |
| Year Ended 31 December 2020 | 7.34 | 8.76 |
| Year Ended 31 December 2021 | 8.40 | 8.69 |
| Year Ended 31 December 2022 | 6.76 | 8.42 |
| Class I/A (EUR) Shares | | |
| Year Ended 31 December 2013 | 27.62 | 29.12 |
| Year Ended 31 December 2014 | 29.08 | 31.10 |
| Year Ended 31 December 2015 | 27.97 | 30.66 |
| Year Ended 31 December 2016 | 26.73 | 31.73 |
| Year Ended 31 December 2017 | 31.11 | 33.51 |
| Year Ended 31 December 2018 | 32.15 | 33.99 |
| Year Ended 31 December 2019 | 32.35 | 36.16 |
| Year Ended 31 December 2020 | 28.65 | 33.92 |
| Year Ended 31 December 2021 | 30.62 | 34.17 |
| Year Ended 31 December 2022 | 31.45 | 34.27 |
| Class I/A (USD) Shares | | |
| Year Ended 31 December 2013 | 14.42 | 15.29 |
| Year Ended 31 December 2014 | 15.27 | 16.33 |
| Year Ended 31 December 2015 | 14.69 | 16.10 |
| Year Ended 31 December 2016 | 14.04 | 16.67 |
| Year Ended 31 December 2017 | 16.34 | 17.60 |
| Year Ended 31 December 2018 | 16.87 | 17.85 |
| Year Ended 31 December 2019 | 16.98 | 18.98 |
| Year Ended 31 December 2020 | 16.18 | 20.00 |
| Year Ended 31 December 2021 | 19.45 | 20.46 |
| Year Ended 31 December 2022 | 16.81 | 20.13 |
| Class I/D (GBP) Shares | | |
| Year Ended 31 December 2013 | 15.94 | 16.94 |
| Year Ended 31 December 2014 | 16.22 | 17.26 |
| Year Ended 31 December 2015 | 14.45 | 16.19 |
| Year Ended 31 December 2016 | 13.43 | 15.62 |
| Year Ended 31 December 2017 | 14.98 | 15.85 |
| Year Ended 31 December 2018 | 14.61 | 15.81 |
| Year Ended 31 December 2019 | 14.53 | 15.81 |
| Year Ended 31 December 2020 | 11.18 | 12.15 |
| Year Ended 31 December 2021 | 11.12 | 11.95 |
| Year Ended 31 December 2022 | 11.06 | 12.29 |
| Class I/D (USD) Shares | | |
| Year Ended 31 December 2013 | 13.15 | 13.98 |
| Year Ended 31 December 2014 | 13.36 | 14.21 |
| Year Ended 31 December 2015 | 11.85 | 13.28 |
| Year Ended 31 December 2016 | 10.97 | 12.76 |
| Year Ended 31 December 2017 | 12.23 | 12.92 |
| Year Ended 31 December 2018 | 11.88 | 12.89 |
| Year Ended 31 December 2019 | 11.85 | 12.89 |
| Year Ended 31 December 2020 | 10.90 | 13.15 |
| Year Ended 31 December 2021 | 12.67 | 13.14 |
| Year Ended 31 December 2022 | 10.44 | 12.79 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited) (Continued)

Performance Disclosure (Unaudited) (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|--------------------------------|-------------------------------------|--------------------------------------|
| Class I/DG (USD) Shares | | |
| Period Ended 31 December 2022 | 9.18 | 10.17 |
| Class N/A (USD) Shares | | |
| Period Ended 31 December 2018 | 9.59 | 10.05 |
| Year Ended 31 December 2019 | 9.65 | 10.79 |
| Year Ended 31 December 2020 | 9.19 | 11.36 |
| Year Ended 31 December 2021 | 11.05 | 11.62 |
| Year Ended 31 December 2022 | 9.55 | 11.44 |
| Class N/DM (USD) Shares | | |
| Year Ended 31 December 2021 | 9.85 | 10.05 |
| Year Ended 31 December 2022 | 8.07 | 9.89 |
| Class N1/A (USD) Shares | | |
| Period Ended 31 December 2017 | 10.00 | 10.05 |
| Year Ended 31 December 2018 | 9.65 | 10.20 |
| Year Ended 31 December 2019 | 9.71 | 10.86 |
| Year Ended 31 December 2020 | 9.26 | 11.46 |
| Year Ended 31 December 2021 | 11.14 | 11.73 |
| Year Ended 31 December 2022 | 9.65 | 11.54 |
| Class N1/D (USD) Shares | | |
| Period Ended 31 December 2018 | 9.29 | 10.07 |
| Year Ended 31 December 2019 | 9.26 | 10.07 |
| Year Ended 31 December 2020 | 8.52 | 10.28 |
| Year Ended 31 December 2021 | 9.91 | 10.27 |
| Year Ended 31 December 2022 | 8.16 | 10.00 |
| Class R/A (EUR) Shares | | |
| Year Ended 31 December 2013 | 19.75 | 20.90 |
| Year Ended 31 December 2014 | 20.85 | 22.24 |
| Year Ended 31 December 2015 | 19.86 | 21.84 |
| Year Ended 31 December 2016 | 18.97 | 22.45 |
| Year Ended 31 December 2017 | 21.98 | 23.59 |
| Year Ended 31 December 2018 | 22.47 | 23.88 |
| Year Ended 31 December 2019 | 22.62 | 25.15 |
| Year Ended 31 December 2020 | 19.90 | 23.58 |
| Year Ended 31 December 2021 | 21.17 | 23.54 |
| Year Ended 31 December 2022 | 21.54 | 23.51 |
| Class R/A (SGD) Shares | | |
| Period Ended 31 December 2014 | 7.69 | 8.07 |
| Year Ended 31 December 2015 | 7.20 | 7.92 |
| Year Ended 31 December 2016 | 6.88 | 8.14 |
| Year Ended 31 December 2017 | 7.97 | 8.56 |
| Year Ended 31 December 2018 | 8.15 | 8.66 |
| Year Ended 31 December 2019 | 8.21 | 9.13 |
| Year Ended 31 December 2020 | 11.34 | 12.93 |
| Year Ended 31 December 2021 | 12.40 | 13.25 |
| Year Ended 31 December 2022 | 11.19 | 12.98 |
| Class R/A (USD) Shares | | |
| Year Ended 31 December 2013 | 13.54 | 14.32 |
| Year Ended 31 December 2014 | 14.29 | 15.25 |
| Year Ended 31 December 2015 | 13.62 | 14.97 |
| Year Ended 31 December 2016 | 13.00 | 15.39 |
| Year Ended 31 December 2017 | 15.06 | 16.17 |
| Year Ended 31 December 2018 | 15.41 | 16.37 |
| Year Ended 31 December 2019 | 15.50 | 17.24 |
| Year Ended 31 December 2020 | 14.68 | 18.08 |
| Year Ended 31 December 2021 | 17.56 | 18.43 |
| Year Ended 31 December 2022 | 15.06 | 18.10 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited) (Continued)

Performance Disclosure (Unaudited) (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|--------------------------------|----------------------------------|-----------------------------------|
| Class R/D (EUR) Shares | | |
| Period Ended 31 December 2022 | 9.18 | 10.08 |
| Class R/D (GBP) Shares | | |
| Year Ended 31 December 2013 | 20.97 | 22.28 |
| Year Ended 31 December 2014 | 21.37 | 22.73 |
| Year Ended 31 December 2015 | 19.12 | 21.43 |
| Year Ended 31 December 2016 | 17.86 | 20.76 |
| Year Ended 31 December 2017 | 19.94 | 21.07 |
| Year Ended 31 December 2018 | 19.41 | 21.03 |
| Year Ended 31 December 2019 | 19.33 | 21.00 |
| Year Ended 31 December 2020 | 14.87 | 16.39 |
| Year Ended 31 December 2021 | 14.77 | 15.87 |
| Year Ended 31 December 2022 | 14.70 | 16.32 |
| Class R/D (SGD) Shares | | |
| Year Ended 31 December 2013 | 7.72 | 8.18 |
| Year Ended 31 December 2014 | 7.79 | 8.28 |
| Year Ended 31 December 2015 | 6.80 | 7.63 |
| Year Ended 31 December 2016 | 6.20 | 7.21 |
| Year Ended 31 December 2017 | 6.90 | 7.28 |
| Year Ended 31 December 2018 | 6.68 | 7.27 |
| Year Ended 31 December 2019 | 6.68 | 7.26 |
| Year Ended 31 December 2020 | 8.96 | 10.21 |
| Year Ended 31 December 2021 | 9.53 | 10.06 |
| Year Ended 31 December 2022 | 8.26 | 9.77 |
| Class R/D (USD) Shares | | |
| Year Ended 31 December 2013 | 13.16 | 13.98 |
| Year Ended 31 December 2014 | 13.35 | 14.20 |
| Year Ended 31 December 2015 | 11.85 | 13.28 |
| Year Ended 31 December 2016 | 10.98 | 12.76 |
| Year Ended 31 December 2017 | 12.24 | 12.94 |
| Year Ended 31 December 2018 | 11.89 | 12.91 |
| Year Ended 31 December 2019 | 11.87 | 12.90 |
| Year Ended 31 December 2020 | 10.90 | 13.15 |
| Year Ended 31 December 2021 | 12.68 | 13.16 |
| Year Ended 31 December 2022 | 10.45 | 12.81 |
| Class R/DG (USD) Shares | | |
| Period Ended 31 December 2022 | 9.20 | 10.22 |
| Class R/DM (USD) Shares | | |
| Year Ended 31 December 2013 | 15.10 | 16.04 |
| Year Ended 31 December 2014 | 15.31 | 16.28 |
| Year Ended 31 December 2015 | 13.62 | 15.32 |
| Year Ended 31 December 2016 | 12.69 | 14.71 |
| Year Ended 31 December 2017 | 14.19 | 14.95 |
| Year Ended 31 December 2018 | 13.71 | 14.97 |
| Year Ended 31 December 2019 | 13.76 | 14.87 |
| Year Ended 31 December 2020 | 12.58 | 15.18 |
| Year Ended 31 December 2021 | 14.64 | 15.21 |
| Year Ended 31 December 2022 | 12.13 | 14.86 |
| Class RE/A (EUR) Shares | | |
| Year Ended 31 December 2013 | 18.22 | 19.27 |
| Year Ended 31 December 2014 | 19.20 | 20.45 |
| Year Ended 31 December 2015 | 18.17 | 20.02 |
| Year Ended 31 December 2016 | 17.34 | 20.49 |
| Year Ended 31 December 2017 | 20.03 | 21.45 |
| Year Ended 31 December 2018 | 20.34 | 21.68 |
| Year Ended 31 December 2019 | 20.47 | 22.68 |
| Year Ended 31 December 2020 | 17.94 | 21.25 |
| Year Ended 31 December 2021 | 19.02 | 21.09 |
| Year Ended 31 December 2022 | 19.23 | 21.01 |

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX III (Unaudited) (Continued)

Performance Disclosure (Unaudited) (Continued)

LOOMIS SAYLES MULTISECTOR INCOME FUND (Continued)

| Share Class | Lowest Net Asset Value per Share | Highest Net Asset Value per Share |
|---------------------------------|----------------------------------|-----------------------------------|
| Class RE/A (USD) Shares | | |
| Year Ended 31 December 2013 | 12.90 | 13.64 |
| Year Ended 31 December 2014 | 13.59 | 14.48 |
| Year Ended 31 December 2015 | 12.86 | 14.17 |
| Year Ended 31 December 2016 | 12.28 | 14.50 |
| Year Ended 31 December 2017 | 14.18 | 15.19 |
| Year Ended 31 December 2018 | 14.40 | 15.35 |
| Year Ended 31 December 2019 | 14.49 | 16.06 |
| Year Ended 31 December 2020 | 13.66 | 16.78 |
| Year Ended 31 December 2021 | 16.29 | 17.06 |
| Year Ended 31 December 2022 | 13.89 | 16.74 |
| Class RE/D (USD) Shares | | |
| Period Ended 31 December 2018 | 9.85 | 9.99 |
| Year Ended 31 December 2019 | 9.91 | 11.00 |
| Year Ended 31 December 2020 | 9.37 | 11.51 |
| Year Ended 31 December 2021 | 11.18 | 11.72 |
| Year Ended 31 December 2022 | 9.54 | 11.50 |
| Class RE/DM (USD) Shares | | |
| Period Ended 31 December 2018 | 9.85 | 9.99 |
| Year Ended 31 December 2019 | 9.91 | 11.01 |
| Year Ended 31 December 2020 | 9.36 | 11.50 |
| Year Ended 31 December 2021 | 11.16 | 11.71 |
| Year Ended 31 December 2022 | 9.54 | 11.49 |
| Class S/A (USD) Shares | | |
| Year Ended 31 December 2013 | 14.06 | 14.95 |
| Year Ended 31 December 2014 | 14.93 | 15.98 |
| Year Ended 31 December 2015 | 14.42 | 15.79 |
| Year Ended 31 December 2016 | 13.79 | 16.39 |
| Year Ended 31 December 2017 | 16.09 | 17.36 |
| Year Ended 31 December 2018 | 16.70 | 17.63 |
| Year Ended 31 December 2019 | 16.81 | 18.85 |
| Year Ended 31 December 2020 | 16.08 | 19.92 |
| Year Ended 31 December 2021 | 19.37 | 20.42 |
| Year Ended 31 December 2022 | 16.83 | 20.10 |
| Class S/D (GBP) Shares | | |
| Year Ended 31 December 2013 | 15.80 | 16.80 |
| Year Ended 31 December 2014 | 16.09 | 17.12 |
| Year Ended 31 December 2015 | 14.33 | 16.06 |
| Year Ended 31 December 2016 | 13.32 | 15.49 |
| Year Ended 31 December 2017 | 14.85 | 15.79 |
| Year Ended 31 December 2018 | 14.56 | 15.75 |
| Year Ended 31 December 2019 | 14.47 | 15.75 |
| Year Ended 31 December 2020 | 11.12 | 12.28 |
| Year Ended 31 December 2021 | 11.07 | 11.91 |
| Year Ended 31 December 2022 | 11.02 | 12.26 |
| Class S/D (USD) Shares | | |
| Year Ended 31 December 2013 | 15.82 | 16.81 |
| Year Ended 31 December 2014 | 16.10 | 17.14 |
| Year Ended 31 December 2015 | 14.34 | 16.07 |
| Year Ended 31 December 2016 | 13.33 | 15.50 |
| Year Ended 31 December 2017 | 14.85 | 15.71 |
| Year Ended 31 December 2018 | 14.44 | 15.67 |
| Year Ended 31 December 2019 | 14.39 | 15.67 |
| Year Ended 31 December 2020 | 13.25 | 15.98 |
| Year Ended 31 December 2021 | 15.40 | 15.98 |
| Year Ended 31 December 2022 | 12.68 | 15.54 |

APPENDIX IV (Unaudited)

Securities Financing Transaction Regulation (Unaudited)

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 31 December 2022 the Funds did not hold any instruments under the scope of the SFTR.

NATIXIS INTERNATIONAL FUNDS (DUBLIN) I PLC

APPENDIX V (Unaudited)

Sustainable Finance Disclosure Regulation (Unaudited)

Sustainable Financial Disclosure Regulation (SFDR) Classification:

| Fund | Classification |
|---|-----------------------|
| Natixis International Funds (Dublin) I - Loomis Sayles Multisector Income Fund | 6 |
| Natixis International Funds (Dublin) I - Loomis Sayles High Income Fund | 6 |
| Natixis International Funds (Dublin) I - Loomis Sayles Global Opportunistic Bond Fund | 8 |
| Natixis International Funds (Dublin) I - Loomis Sayles Alternative Risk Premia Fund | 6 |
| Natixis International Funds (Dublin) I - Loomis Sayles Euro High Yield Fund | 8 |
| Natixis International Funds (Dublin) I - Loomis Sayles Euro Credit Fund | 8 |
| Natixis International Funds (Dublin) I - Loomis Sayles Sustainable Euro Credit Fund | 8 |

Article 6 Sub-Funds

The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Article 8 Sub-Funds

The following Sub-Funds promote environmental and/or social characteristics but do not have a sustainable investment objective and, as such, fall within the scope of Article 8 of the Sustainable Finance Disclosure Regulation: Loomis Sayles Global Opportunistic Bond Fund, Loomis Sayles Euro High Yield Fund, Loomis Sayles Euro Credit Fund, Loomis Sayles Sustainable Euro Credit Fund.

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: **Loomis Sayles Global Opportunistic Bond Fund**

Legal entity identifier: GRN8DO5Q28D6Y7RN0D20

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



| Did this financial product have a sustainable investment objective? | |
|---|--|
| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
| <input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 0.0% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: ___% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager managed the fund in accordance with its objective to promote the environmental characteristics of climate change impact reduction (the "E/S Characteristic"). As of 31st of December 2022, the Investment Manager invested 16% of the fund's Net Asset Value in these E/S Characteristics.

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

As mentioned in the previous paragraph, as of 31st of December 2022, the Investment Manager invested 16% of its fund's Net Asset Value in the E/S Characteristics noted above. Of the 16%, 2% of the Fund met the climate change mitigation indicator, 14% met the renewable energy usage indicator, and 0% met the leaders in climate change mitigation indicator.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not Applicable

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not Applicable

How were the indicators for adverse impacts on sustainability factors taken into account?

Not Applicable


Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not Applicable

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Investment Manager considered the principal adverse impacts (“PAI”) of the Fund’s investments on sustainability factors by monitoring and analysing the following principal adverse impact indicators when managing the Fund:

- GHG emissions (Scope 1 & 2 and Total GHG Emissions (also Scope 1 & 2));
- Carbon footprint;
- GHG intensity of investee companies;
- GHG intensity of investee countries;
- Exposure to companies active in the fossil fuel sector;
- Share of non-renewable energy consumption and production;
- Energy consumption intensity per high impact climate sector;
- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons);
- Investments in companies without carbon emission reduction initiatives;
- Number of identified cases of severe human rights issues and incidents;
- Share of bonds not certified as green under a future EU act setting up an EU Green Bond Standard; and
- Average political stability score.

The above listed principal adverse impact indicators were taken into consideration by the Investment Manager in various ways as part of its ongoing management of the Fund, including through the assessment of issuers against the sustainability indicators outlined above.



What were the top investments of this financial product?

| Largest investments | Sector | % Assets | Country |
|---------------------|----------------------------|----------|-----------------|
| T 2.500% 05-24 | Sovereign | 3.04% | United States |
| T 4.125% 10-27 | Sovereign | 3.0% | United States |
| CGB 1.990% 04-25 | Sovereign | 2.94% | China |
| T 1.875% 02-41 | Sovereign | 2.81% | United States |
| DBR 1.000% 08-24 | Sovereign | 2.61% | Germany |
| FNA 2017-M14 A2 | Mortgage-Backed Securities | 2.36% | United States |
| FN FS1373 | Asset-Backed Securities | 2.0% | Unknown country |
| T 4.375% 10-24 | Sovereign | 1.96% | United States |

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/12/2022

SAGB 7.000% 02-31
 T 1.875% 02-32
 DBR 0% 02-30
 JGB 0.100% 12-25
 EIB 2.375% 07-23
 JGB 0.300% 06-46
 FN FM7751

| | | |
|----------------------------|-------|-----------------|
| Sovereign | 1.8% | South Africa |
| Sovereign | 1.7% | United States |
| Sovereign | 1.7% | Germany |
| Sovereign | 1.64% | Japan |
| Bank | 1.62% | Luxembourg |
| Sovereign | 1.61% | Japan |
| Mortgage-Backed Securities | 1.55% | Unknown country |

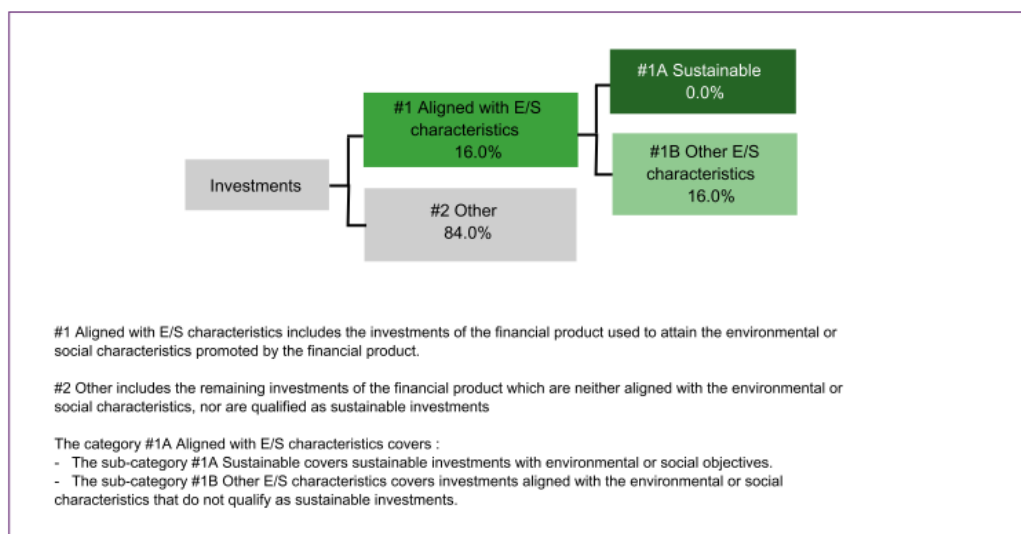


What was the proportion of sustainability-related investments?

Not Applicable

What was the asset allocation?

The Investment Manager met its objective to invest a minimum of 10% of the fund's Net Asset Value in investments which promote the E/S Characteristics. As of 31st of December 2022, the Investment Manager had invested 16% of its fund's Net Asset Value in investments which met the sustainability indicators outlined above.



In which economic sectors were the investments made?

To achieve the portfolio's E/S characteristics, we made investments in green bonds, high renewable energy-consuming corporate issuers and climate change mitigation leaders sourced from the Banking, REIT, Communications and Technology industries.

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not Applicable

- Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with EU Taxonomy¹?

Yes :

In fossil gas In nuclear energy

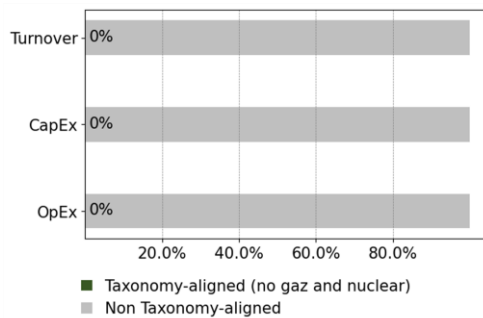
No

Taxonomy-aligned activities are expressed as a share of:

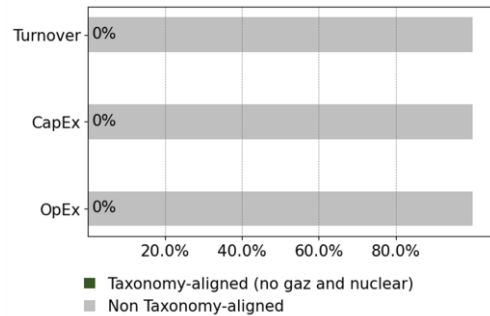
- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** shows the green investments made by investee companies, e.g. relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*

1. Taxonomy-alignment of investments including sovereign bonds*



2. Taxonomy-alignment of investments excluding sovereign bonds*



This graph represents 100% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- What was the share of investments made in transitional and enabling activities?

Not Applicable

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objectives – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not Applicable



What was the share of socially sustainable investments?

Not Applicable



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 84% of the Fund's NAV that did not meet the sustainability indicators was held in a combination of one or more of the following: (i) securities which did not align with the E/S Characteristics as they did not meet the sustainability indicators; (ii) derivatives entered into for the purposes of hedging and liquidity management; (iii) other liquidity management tools, such as money market instruments, cash and cash equivalents.

In relation to the securities of companies which did not align with the E/S characteristics, such investments were subject to the minimum environmental and social safeguards in the investment process the Investment Manager follows for the Fund, including that the principal adverse impacts of such investments were considered by the Investment Manager.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

As in previous periods, we used our ESG integration, negative exclusion lists, and positive selection process to source an investment portfolio that met the E/S characteristic criteria during the time period. In specifically taking action to meet the three key indicators to address the E/S characteristic criteria, we executed the following processes: 1)Green bonds: Investments were made in issuances of green bonds where the Investment Manager verified that the use of proceeds of those bonds was to promote climate change mitigation, 2)Renewable energy usage (% of renewable energy utilised): Investments were made in issuers where at least 50% of the power that they used was generated by renewable or nuclear energy resources. and 3)Leaders in climate change mitigation: Investments were made in issuers which the Investment Manager determined to be leaders in climate change mitigation.



How did this financial product perform compared to the reference benchmark?

Not Applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How does the reference benchmark differ from a broad market index?***
Not Applicable

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***
Not Applicable

- ***How did this financial product perform compared with the reference benchmark?***
Not Applicable

- ***How did this financial product perform compared with the broad market index?***
Not Applicable

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: **Loomis Sayles Euro High Yield Fund**

Legal entity identifier: 5493007BQNX63FIM0F77

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



| Did this financial product have a sustainable investment objective? | |
|---|--|
| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
| <input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 0.0% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: ___% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager managed the fund in accordance with its objectives to promote the environmental characteristics of climate change mitigation, the transition to a circular economy and the protection and restoration of biodiversity and ecosystems (the "E/S Characteristics"). As of 31st of December 2022, the Investment Manager invested 34% of the fund's Net Asset Value in these E/S Characteristics.

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

- **How did the sustainability indicators perform?**

As mentioned in the previous paragraph, as of 31st of December 2022, the Investment Manager invested 34% of its fund's Net Asset Value in the E/S Characteristics noted above. Of the 34%, 33% of the Fund promoted the climate change indicator, 1% promoted the circular economy indicator, and 2% promoted the deforestation prevention indicator.

- **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not Applicable

- **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not Applicable

How were the indicators for adverse impacts on sustainability factors taken into account?

Not Applicable

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not Applicable

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.





How did this financial product consider principal adverse impacts on sustainability factors?

The Investment Manager considered the principal adverse impacts (“PAI”) of the Fund’s investments on sustainability factors by monitoring and analysing the following principal adverse impact indicators when managing the Fund:

- Greenhouse Gas Emissions (Scope 1);
- Exposure to companies in the fossil fuel sector;
- Share of non-renewable energy consumption and production;
- Violations of the UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises;
- Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises;
- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons);
- Investments in companies without carbon emission reduction targets; and
- Lack of a human rights policy.

The above listed principal adverse impact indicators were taken into consideration by the Investment Manager in various ways as part of its ongoing management of the Fund, including through the assessment of issuers against the sustainability indicators outlined above.



What were the top investments of this financial product?

| Largest investments | Sector | % Assets | Country |
|----------------------|--------------------------------|----------|---------------|
| TELEFO TR | Telephony | 2.0% | Netherlands |
| CLNXSM 1.875% 06-29 | Constructions | 1.8% | Spain |
| EDPPL TR 07-80* | Electricity | 1.64% | Portugal |
| TEVA 6.000% 01-25 | Medications | 1.47% | Netherlands |
| INWIM 1.875% 07-26 | Constructions | 1.35% | Italy |
| IQV 2.250% 01-28 | Laboratories | 1.29% | United States |
| RENAUL 2.000% 09-26 | Automobiles - Utility Vehicles | 1.29% | France |
| ABESM TR | Constructions | 1.27% | Netherlands |
| ZFFNGR 2.000% 05-27* | Automobile - Equipments | 1.21% | Germany |
| EDF TR | Electricity | 1.15% | France |
| TVOYFH 2.125% 02-25 | Electricity | 1.15% | Finland |
| LHAGR 2.875% 02-25 | Airlines | 1.06% | Germany |
| PPFTEL 2.125% 01-25 | Cellulars | 1.05% | Netherlands |

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/12/2022

F 1.744% 07-24
INTNED TR 03-30

*Green Bonds

Automobiles - Utility Vehicles
Non-US Bank

1.03%
1.03%

United States
Netherlands

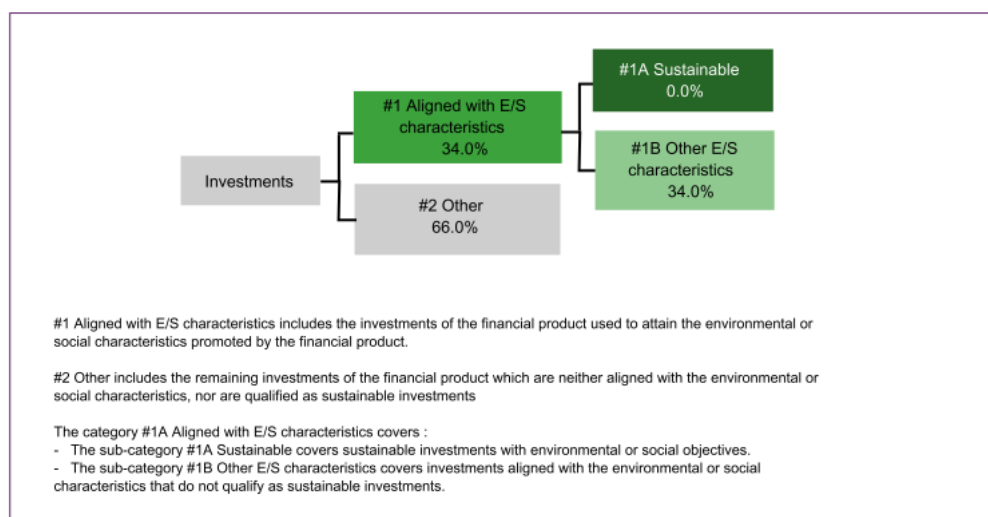


What was the proportion of sustainability-related investments?

Not Applicable

● What was the asset allocation?

The Investment Manager exceeded its objective to invest a minimum of 10% of the fund's Net Asset Value in investments which promote the E/S Characteristics. As of 31st of December 2022, the Investment Manager had invested 34% of its fund's Net Asset Value in investments which promoted the E/S Characteristics outlined above.



● In which economic sectors were the investments made?

Investments were made across the following sectors: Telecommunications, Automobiles & Parts, Banks, Health Care, Industrial Goods & Services and Insurance



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not Applicable

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

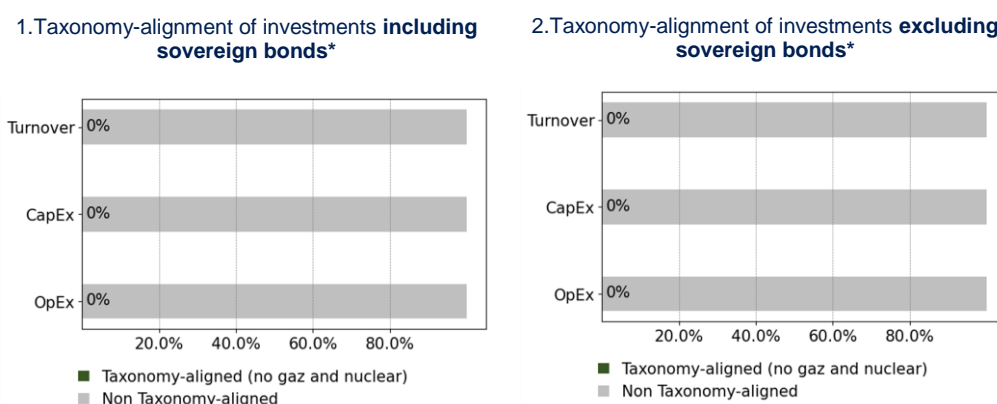
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with EU Taxonomy¹?**

- Yes :
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



This graph represents 100% of the total investments.

* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable




What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not Applicable

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objectives – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** shows the green investments made by investee companies, e.g. relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments?

Not Applicable



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 66% of the Fund’s NAV that did not meet the sustainability indicators was held in a combination of one or more of the following: (i) securities which did not align with the E/S Characteristics as they did not meet the sustainability indicators; (ii) derivatives entered into for the purposes of hedging and liquidity management; (iii) other liquidity management tools, such as money market instruments, cash and cash equivalents.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager combined a “top-down” market view with “bottom-up” research of each individual debt issuer that is selected. As a key component of its bottom-up approach, the Investment Manager used a proprietary ESG process first to reduce the investment universe of the fund and then to analyse the impact a proposed investment with a specific debt issuer may have on the Characteristics which are being promoted by the Fund. Taking into account the Fund’s objective to invest a minimum of 10% of the fund’s Net Asset Value in investments which promoted the E/S Characteristics.



How did this financial product perform compared to the reference benchmark?

Not Applicable

- **How does the reference benchmark differ from a broad market index?**
Not Applicable
- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**
Not Applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How did this financial product perform compared with the reference benchmark?***

Not Applicable

- ***How did this financial product perform compared with the broad market index?***

Not Applicable

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: **Loomis Sayles Euro Credit Fund**

Legal entity identifier: 549300PYGG8XYQ5ESF74

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



| Did this financial product have a sustainable investment objective? | |
|--|--|
| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
| <input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 0.0% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective : ___% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager managed the fund in accordance with its objectives to promote the environmental characteristics of climate change mitigation, the transition to a circular economy and the protection and restoration of biodiversity and ecosystems (the "E/S Characteristics"). As of 31st of December 2022, the Investment Manager invested 49% of the fund's Net Asset Value in these E/S Characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

● **How did the sustainability indicators perform?**

As mentioned in the previous paragraph, as of 31st of December 2022, the Investment Manager invested 49% of its fund's Net Asset Value in the E/S Characteristics noted above. Of the 49%, 46% of the Fund promoted the climate change indicator, 3% promoted the circular economy indicator, and 5% promoted the deforestation prevention indicator.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not Applicable

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not Applicable

How were the indicators for adverse impacts on sustainability factors taken into account?

Not Applicable

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not Applicable



Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Investment Manager considered the principal adverse impacts (“PAI”) of the Fund’s investments on sustainability factors by monitoring and analysing the following principal adverse impact indicators when managing the Fund:

- Greenhouse Gas Emissions (Scope 1);
- Exposure to companies in the fossil fuel sector;
- Share of non-renewable energy consumption and production;
- Violations of the UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises;
- Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises;
- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons);
- Investments in companies without carbon emission reduction targets; and
- Lack of a human rights policy.

The above listed principal adverse impact indicators were taken into consideration by the Investment Manager in various ways as part of its ongoing management of the Fund, including through the assessment of issuers against the sustainability indicators outlined above.



What were the top investments of this financial product?

| Largest investments | Sector | % Assets | Country |
|---------------------|---------------------------------|----------|----------------|
| VW 0.875% 01-28 | Automobiles - Utility Vehicles | 0.88% | Germany |
| BGGRP 2.250% 11-29 | Fuel Company - Production | 0.8% | United Kingdom |
| STANLN TR 01-28 | Non-US Bank | 0.78% | United Kingdom |
| BNP TR 04-27 | Diversified banking institution | 0.77% | France |
| GSK 0% 09-23 | Medicaments | 0.75% | United Kingdom |
| SABSM TR 11-25 | Non-US Bank | 0.73% | Spain |
| BKNG 4.250% 05-29 | E-Commerce / Services | 0.73% | United States |
| DB TR 02-27 | Diversified banking institution | 0.69% | Germany |
| EDF 4.375% 10-29 | Electricity | 0.68% | France |
| SCBNOR 0.125% 09-24 | Non-US Bank | 0.65% | Norway |
| CABKSM TR 07-26* | Non-US Bank | 0.63% | Spain |
| DHR 0.450% 03-28 | Diagnostics Equipments | 0.63% | Luxembourg |
| SCMNVX 1.125% 10-26 | Telephony | 0.61% | Ireland |

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/12/2022

CABKSM TR 02-29
TTEFP TR

*Green Bonds

Non-US Bank
Oil company

0.6%
0.6%

Spain
France

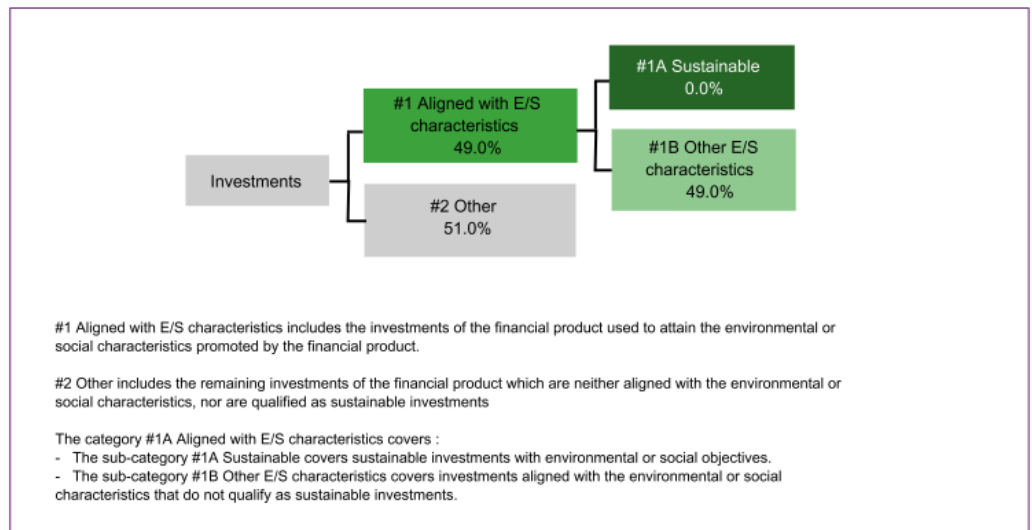


What was the proportion of sustainability-related investments?

Not Applicable

● What was the asset allocation?

The Investment Manager exceeded its objective to invest a minimum of 10% of the fund's Net Asset Value in investments which promote the E/S Characteristics. As of 31st of December 2022, the Investment Manager had invested 49% of its fund's Net Asset Value in investments which promoted the E/S Characteristics outlined above.



● In which economic sectors were the investments made?

Investments were made across the following sectors: Banks, Utilities, Real Estate, Health Care, Telecommunications & Insurance



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not Applicable

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

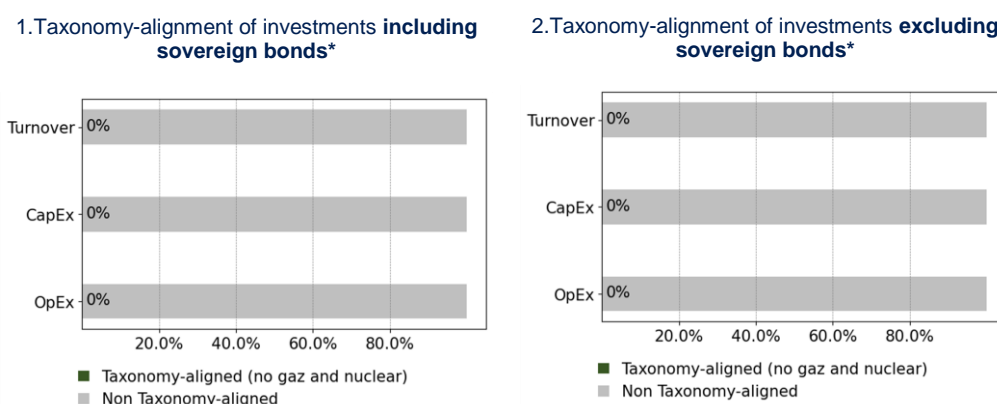
- Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with EU Taxonomy¹?

Yes :

In fossil gas In nuclear energy

No

The graphs below show in green the percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- What was the share of investments made in transitional and enabling activities?

Not Applicable



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not Applicable

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objectives – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What was the share of socially sustainable investments?

Not Applicable



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 51% of the Fund’s NAV that did not meet the sustainability indicators was held in a combination of one or more of the following: (i) securities which did not align with the E/S Characteristics as they did not meet the sustainability indicators; (ii) derivatives entered into for the purposes of hedging and liquidity management; (iii) other liquidity management tools, such as money market instruments, cash and cash equivalents.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager combined a “top-down” market view with “bottom-up” research of each individual debt issuer that is selected. As a key component of its bottom-up approach, the Investment Manager used a proprietary ESG process first to reduce the investment universe of the fund and then to analyse the impact a proposed investment with a specific debt issuer may have on the Characteristics which are being promoted by the Fund. Taking into account the fund’s objective to invest a minimum of 10% of the fund’s Net Asset Value in investments which promoted the E/S Characteristics.



How did this financial product perform compared to the reference benchmark?

Not Applicable

- **How does the reference benchmark differ from a broad market index?**

Not Applicable

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not Applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How did this financial product perform compared with the reference benchmark?***

Not Applicable

- ***How did this financial product perform compared with the broad market index?***

Not Applicable

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: **Loomis Sayles Sustainable Euro Credit Fund**

Legal entity identifier: 5493004JQ6F5CHHHN741

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



| Did this financial product have a sustainable investment objective? | |
|--|--|
| Yes | No |
| <input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 0.0% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective : ___% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager managed the fund in accordance with its objectives to promote the environmental characteristics of climate change mitigation, the transition to a circular economy and the protection and restoration of biodiversity and ecosystems (the "E/S Characteristics"). As of 31st of December 2022, the Investment Manager invested 51% of the fund's Net Asset Value in these E/S Characteristics.

Sustainability indicators

measure how the environmental or social characteristics promoted by the financial product are attained.

● *How did the sustainability indicators perform?*

As mentioned in the previous paragraph, as of 31st of December 2022, the Investment Manager invested 51% of its fund's Net Asset Value in the E/S Characteristics noted above. Of the 51%, 48% of the Fund promoted the climate change indicator, 4% promoted the circular economy indicator, and 6% promoted the deforestation prevention indicator.

● *What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?*

Not Applicable

● *How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?*

Not Applicable

How were the indicators for adverse impacts on sustainability factors taken into account?

Not Applicable

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not Applicable

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.



How did this financial product consider principal adverse impacts on sustainability factors?

The Investment Manager considered the principal adverse impacts (“PAI”) of the Fund’s investments on sustainability factors by monitoring and analysing the following principal adverse impact indicators when managing the Fund:

- Greenhouse Gas Emissions (Scope 1);
- Exposure to companies in the fossil fuel sector;
- Share of non-renewable energy consumption and production;
- Violations of the UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises;
- Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises;
- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons);
- Investments in companies without carbon emission reduction targets; and
- Lack of a human rights policy.

The above listed principal adverse impact indicators were taken into consideration by the Investment Manager in various ways as part of its ongoing management of the Fund, including through the assessment of issuers against the sustainability indicators outlined above.



What were the top investments of this financial product?

| Largest investments | Sector | % Assets | Country |
|---------------------|---------------------------------|----------|----------------|
| DBR 4.000% 01-37 | Sovereign | 1.12% | Germany |
| DHR 0.450% 03-28 | Diagnostics Equipments | 0.93% | Luxembourg |
| TENN 2.125% 11-29* | Electricity | 0.86% | Netherlands |
| BKNG 4.250% 05-29 | E-Commerce / Services | 0.74% | United States |
| DBR 0.500% 02-25 | Sovereign | 0.73% | Germany |
| UBS TR 11-26 | Diversified banking institution | 0.72% | Switzerland |
| SCBNOR 0.125% 09-24 | Non-US Bank | 0.71% | Norway |
| STANLN TR 01-28 | Non-US Bank | 0.71% | United Kingdom |
| SABSM TR 11-25 | Non-US Bank | 0.7% | Spain |
| IBESM TR | Electricity | 0.68% | Netherlands |
| CCEP 1.750% 05-28 | Beverages | 0.67% | United Kingdom |
| STLA 0.750% 01-29 | Automobiles - Utility Vehicles | 0.65% | Netherlands |
| DB TR 02-27 | Diversified banking institution | 0.64% | Germany |

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 31/12/2022

BNP TR 04-27
PPG 1.400% 03-27

*Green Bonds

Diversified banking institution
Chemical products

0.64%
0.64%

France
United States

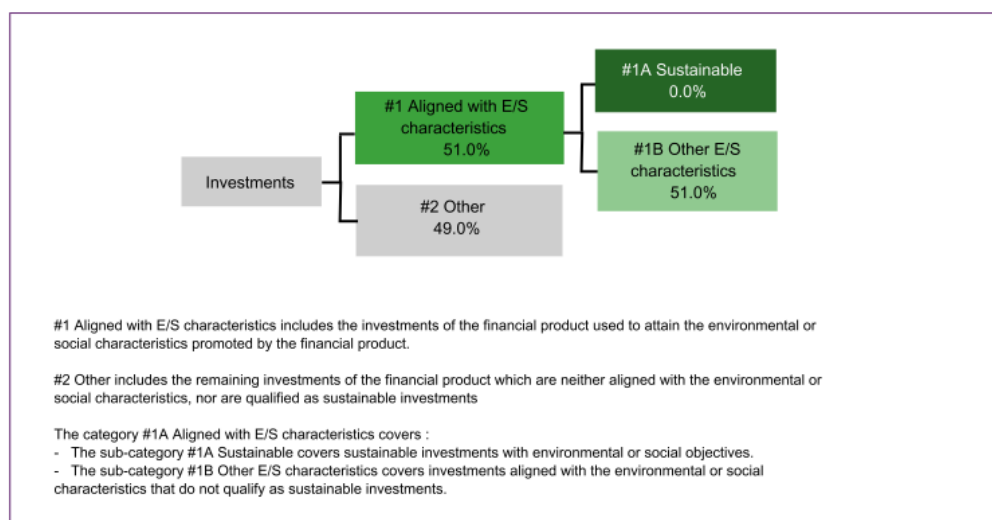


What was the proportion of sustainability-related investments?

Not Applicable

● What was the asset allocation?

The Investment Manager exceeded its objective to invest a minimum of 15% of the fund's Net Asset Value in investments which promote the E/S Characteristics. As of 31st of December 2022, the Investment Manager had invested 51% of its fund's Net Asset Value in investments which promoted the E/S Characteristics outlined above.



● In which economic sectors were the investments made?

Investments were made across the following sectors: Banks, Utilities, Health Care, Real Estate, Telecommunications & Insurance



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Not Applicable

Asset allocation describes the share of investments in specific assets.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

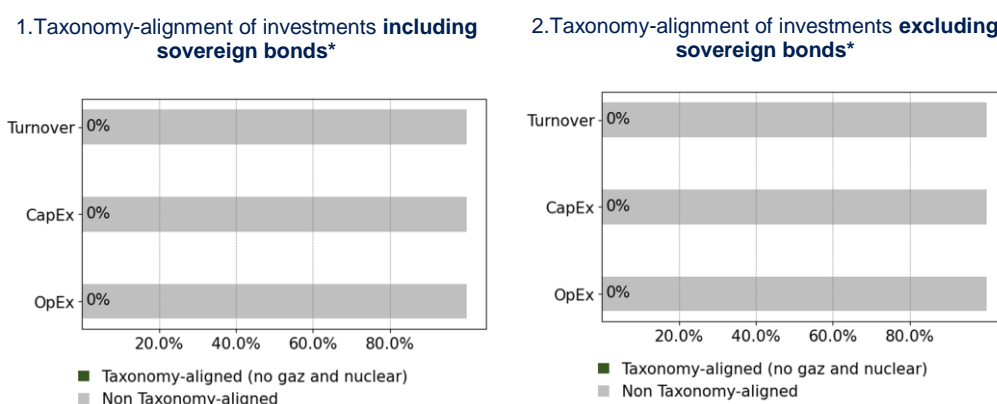
- Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with EU Taxonomy¹?

Yes :

In fossil gas In nuclear energy

No

The graphs below show in green the percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

- What was the share of investments made in transitional and enabling activities?

Not Applicable




- What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not Applicable

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objectives – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** shows the green investments made by investee companies, e.g. relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of socially sustainable investments?

Not Applicable



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The 49% of the Fund’s NAV that did not promote the E/S Characteristics was held in a combination of one or more of the following: (i) securities which did not align with the E/S Characteristics as they did not promote the E/S Characteristics (ii) derivatives entered into for the purposes of hedging and liquidity management; (iii) other liquidity management tools, such as money market instruments, cash and cash equivalents.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager combined a “top-down” market view with “bottom-up” research of each individual debt issuer that is selected. As a key component of its bottom-up approach, the Investment Manager used a proprietary ESG process first to reduce the investment universe of the fund and then to analyse the impact a proposed investment with a specific debt issuer may have on the Characteristics which are being promoted by the Fund. Taking into account the fund’s objective to invest a minimum of 15% of the fund’s Net Asset Value in investments which promoted the E/S Characteristics.



How did this financial product perform compared to the reference benchmark?

Not Applicable

- **How does the reference benchmark differ from a broad market index?**

Not Applicable

- **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not Applicable

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

- ***How did this financial product perform compared with the reference benchmark?***

Not Applicable

- ***How did this financial product perform compared with the broad market index?***

Not Applicable