

# Loomis Sayles Strategic Income Fund

## FUND FACTSHEET

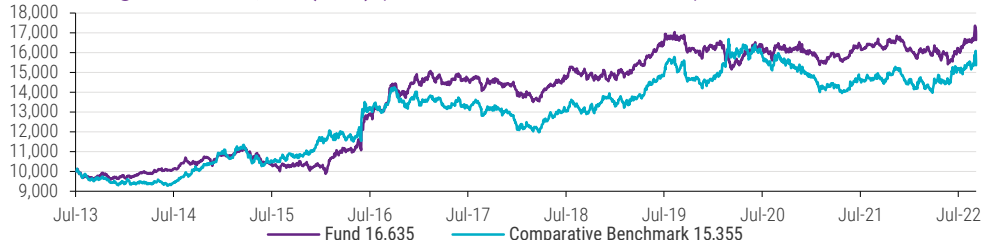
SHARE CLASS: N/DG (GBP) - GB00B9D7KY41

September 2022

### Fund highlights

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

### Illustrative growth of 10,000 (GBP) (from 26/07/2013 to 30/09/2022)



TOTAL RETURNS (%)	Fund	Comparative Benchmark
1 month	-0.05	-0.27
3 months	6.43	3.62
Year to date	0.32	3.61
1 year	-0.33	3.15
3 years	-1.11	-0.04
5 years	16.18	18.57
Since inception	66.35	53.55

RISK MEASURES	1 year	3 years	5 years
Fund Standard Deviation (%)	8.38	8.42	8.13
Comparative Benchmark Standard Deviation (%)	10.05	9.87	9.54
Tracking Error (%)	8.54	8.08	7.43
Fund Sharpe Ratio*	-0.14	-0.10	0.31
Comparative Benchmark Sharpe Ratio*	0.23	-0.05	0.31
Information Ratio	-0.41	-0.04	-0.06
Alpha (%)	-1.07	-0.39	1.09
Beta	0.49	0.53	0.56
R-Squared	0.34	0.38	0.43

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

ANNUALISED PERFORMANCE (%) (Month end)	Fund	Comparative Benchmark
3 years	-0.37	-0.01
5 years	3.04	3.47
Since inception	5.70	4.78

### ABOUT THE FUND

#### Investment objective

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

#### Comparative Benchmark

BLOOMBERG US AGG TOTAL RETURN VALUE  
UNHEDGED USD

#### IA Sector

£ Strategic Bond

### FUND CHARACTERISTICS

Legal structure	Sub-fund of a ICVC
Share class inception	26/07/2013
Valuation frequency	Daily
Custodian	STATE STREET TRUSTEES LTD/LONDON
Currency	USD
Cut off time	12:00 CET D
AuM	USDm 1.9
Recommended investment period	> 3 years
Investor type	Retail

### AVAILABLE SHARE CLASSES

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

### RISK & REWARD PROFILE

Lower risk				Higher risk		
Typically lower rewards				Typically higher rewards		
1	2	3	4	5	6	7
The category of the synthetic risk-return indicator is based on historical data. Due to its exposure to fixed income markets, the Fund may experience medium volatility, as expressed by its rank on the above scale.						
The Fund investment policy exposes it primarily to the following risks:						
<ul style="list-style-type: none"><li>- Changing Interest rate</li><li>- Geographic concentration risk</li><li>- Below Investment Grade Securities risk</li><li>- Sustainability risk</li></ul>						
The Fund is subject to sustainability risks.						
For more information, please refer to the section detailing specific risks at the end of this document.						

PERFORMANCE DATA SHOWN REPRESENTS PAST PERFORMANCE AND IS NOT A GUARANTEE OF FUTURE RESULTS. Some recent performance may be lower or higher. As the value of the capital and the returns change over time (notably due to currency fluctuations), the repurchase price of the shares can be higher or lower than their initial price. The performance indicated is based on the NAV (net asset value) of the share class, and is net of all charges applying to the fund but does not account for sale commissions, taxation or paying agent fees, and assumes that dividends if any are reinvested. Taking such fees or commissions into account would lower the returns. The performance of other share classes would be higher or lower based on the differences between the fees and the entry charges. In the periods where certain share classes are not subscribed or not yet created (inactive share classes), performance is calculated based on the actual performance of an active share class of the fund whose characteristics are considered by the management company as being closest to the inactive share class concerned, after adjusting it for the differences between the total expense ratios (TER), and converting any net asset value of the active share class in the currency in which the inactive share class is listed. The performance given for the inactive share class is the result of a calculation provided for information.

Please read the important information given in the additional notes at the end of this document.

14/10/2022

# Loomis Sayles Strategic Income Fund

Portfolio analysis as of 30/09/2022



ASSET ALLOCATION (%)	Fund
Fixed-rate bonds	63.4
Convertible bonds	10.6
Amortizing bonds	3.6
Equities	3.1
Adjustable-rate bonds	3.0
Treasury bonds	2.6
Cash	13.7
<b>Total</b>	<b>100.0</b>

in % of AuM

TOP 10 HOLDINGS (%)	Fund
PHM 6.000% 02-35	3.3
T 0.125% 03-23	3.0
DISH 3.375% 08-26	2.9
UAL 6.500% 06-27	2.2
RKTRM 3.875% 03-31	1.9
UBER 7.500% 09-27	1.8
B 0% 11-22	1.5
MTNA 6.75% 03-41	1.4
ORCC 4.250% 01-26	1.4
FCX 5.400% 11-34	1.4
<b>Total</b>	<b>20.9</b>

Number of securities per portfolio

Funds excluded

CREDIT QUALITY (%)	Fund	Comparative Benchmark
AAA	4.1	59.7
[AA+,AA-]	1.5	3.5
[A+,A-]	1.9	10.4
[BBB+,BBB-]	30.1	11.9
[BB+,BB-]	24.7	0.2
[B+,B-]	8.9	0.0
[CCC+,CCC-]	5.1	0.0
NR	6.9	14.3
Other products	3.1	-
Cash & cash equivalent	13.7	-

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

Credit Quality is ranked highest to lowest.

Ratings are subject to change. The fund's shares are not rated by any rating agency and no credit rating for fund shares is implied.

BREAKDOWN BY MATURITY	Fund	Comparative Benchmark %	Fund	Comparative Benchmark Modified duration
<1 Y	15.0	1.8	0.4	0.0
1-3 Y	8.9	20.4	0.3	0.5
3-5 Y	22.8	14.5	1.0	0.6
5-7 Y	7.8	9.9	0.4	0.5
7-10 Y	11.7	9.0	0.8	0.7
10-15 Y	7.7	4.2	0.7	0.3
>15 Y	9.3	40.2	1.2	3.9
Other products	3.1	-	0.0	-
Cash & cash equivalent	13.7	-	0.0	-

CHARACTERISTICS	Fund	Comparative Benchmark
Modified Duration	4.8	6.3
Average coupon %	2.5	1.7
Yield to Maturity	7.3	4.8

Source: Loomis Sayle & Company LP.

GEOGRAPHICAL BREAKDOWN BY COUNTRY (%)	Fund	Comparative Benchmark
United States	74.5	92.7
Israel	3.2	0.1
Australia	2.0	0.1
Luxembourg	1.4	0.0
Italy	1.0	0.1
United Kingdom	0.5	1.0
Brazil	0.5	0.0
Spain	-	0.1
Ireland	-	0.1
South Korea	-	0.1
Germany	-	0.4
Canada	-	1.2
China	-	0.2
Indonesia	-	0.1
International agency	-	1.4
Chile	-	0.1
Japan	-	0.6
Philippines	-	0.1
France	-	0.1
Peru	-	0.1
Netherlands	-	0.2
Panama	-	0.1
Other countries	-	0.9
Other products	3.1	-
Cash & cash equivalent	13.7	-

The country displayed is the country of risk, which can differ from the country of domicile, for some issuers.

SECTOR BREAKDOWN (%)	Fund	Comparative Benchmark
Corporates	77.5	24.0
Cyclical	45.3	7.5
Defensive	16.5	8.4
Financial	15.7	8.1
Government related	5.6	55.4
Sovereign	5.6	41.7
Agencies and Supranational	-	13.7
Securitized	0.0	20.6
ABS	-	9.3
MBS Passthrough	-	11.3
Other products	3.1	-
Cash & cash equivalent	13.7	-

BCLASS Nomenclature

## FEES

All-in-Fee	0.75%
Max. sales charge	1.00%
Max. redemption charge	0.00%
Performance fees	-
Minimum investment	-
NAV (30/09/2022)	1.22 GBP
Last dividend as of 01/04/2022	0.00 GBP

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

## MANAGEMENT

### Authorised Corporate Director

NATIXIS INVESTMENT MANAGERS S.A.

### Investment manager

LOOMIS SAYLES & COMPANY LP

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

### Headquarters

Boston

### Founded

1926

### Assets Under Management (Billion)

U.S \$ 290.9 / € 278.3  
(30/06/2022)

### Portfolio managers

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

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

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

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

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

Source: Natixis Investment Managers International unless otherwise indicated.

Due to active management, portfolio characteristics are subject to change. References to specific securities or industries should not be considered a recommendation.

14/10/2022

## INFORMATION

### Prospectus enquiries

E-mail: ClientServicingAM@natixis.com