



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

UCITS under French law

NATIXIS - LOOMIS SAYLES EURO ABS IG

SEMI-ANNUAL REPORT

as at 30 September 2024

Management Company: Natixis Investment Managers International

Depository: Caceis Bank

Statutory Auditor: Deloitte & Associés

**STATEMENT OF NET ASSETS IN EUR**

Items in the statement of net assets	Amount at the end of the period (*)
a) Eligible financial securities referred to in Paragraph 1, Section I of Article L. 214-20 of the French Monetary and Financial Code	70,436,075.36
b) Bank assets	3,947,335.53
c) Other assets held by the UCI	15,788,332.57
d) Total assets held by the UCI (lines a + b + c)	90,171,743.46
e) Liabilities	-3,415,561.35
f) Net asset value (lines d + e = net assets of the UCI)	86,756,182.11

(*) Approved values

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT

Unit	Type of unit	Net assets for the unit	Number of units outstanding	Net asset value per unit
NATIXIS - LOOMIS SAYLES EURO ABS IG I unit in EUR	A	4,084,964.57	3,686.7882	1,108.00
NATIXIS - LOOMIS SAYLES EURO ABS IG N unit in EUR	A	37,647.60	352.3608	106.84
NATIXIS - LOOMIS SAYLES EURO ABS IG SI unit in EUR	A	82,633,569.94	606.4929	136,248.20



SECURITIES PORTFOLIO ITEMS

Securities portfolio items	Percentage of net assets (*)	Total percentage of assets (**)
A) Eligible financial securities and money market instruments admitted to trading on a regulated market, within the meaning of Article L. 422-1 of the French Monetary and Financial Code.	78.37	75.40
And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public and of which the registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.	0.00	0.00
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (<i>Autorité des marchés financiers</i> – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities.	2.82	2.71
D) Newly issued eligible financial securities referred to in Paragraph 4, Section I of Article R. 214-11 of the French Monetary and Financial Code.	0.00	0.00
E) Other assets.	18.20	17.51

(*) Please refer to f) in the statement of net assets

(**) Please refer to d) in the statement of net assets

**BREAKDOWN OF ASSETS FROM A), B), C), D) OF THE SECURITIES PORTFOLIO, BY CURRENCY**

Securities	Currency	Amount (EUR)	Percentage of net assets (*)	Total percentage of assets (**)
Euro	EUR	70,436,075.36	81.19	78.11
TOTAL		70,436,075.36	81.19	78.11

(*) Please refer to f) in the statement of net assets

(**) Please refer to d) in the statement of net assets

**BREAKDOWN OF ASSETS FROM A), B), C), D) OF THE SECURITIES PORTFOLIO, BY COUNTRY OF RESIDENCE OF ISSUER**

Country	Percentage of net assets (*)	Total percentage of assets (**)
NETHERLANDS	20.47	19.70
IRELAND	16.39	15.77
ITALY	13.76	13.24
SPAIN	8.10	7.79
FRANCE	6.87	6.61
PORTUGAL	6.03	5.81
LUXEMBOURG	5.01	4.82
UNITED KINGDOM	1.97	1.90
GERMANY	1.73	1.67
SWITZERLAND	0.84	0.81
TOTAL	81.19	78.11

(*) Please refer to f) in the statement of net assets

(**) Please refer to d) in the statement of net assets

**BREAKDOWN OF OTHER ASSETS FROM E) OF THE SECURITIES PORTFOLIO, BY TYPE**

Asset type	Percentage of net assets (*)	Total percentage of assets (**)
UCITS and their equivalents from other European Union member states	9.74	9.37
Other UCIs and investment funds	6.49	6.25
AIFs and their equivalents from other European Union member states	1.97	1.89
Other	0.00	0.00
TOTAL	18.20	17.51

(*) Please refer to f) in the statement of net assets

(**) Please refer to d) in the statement of net assets

**TRANSACTIONS IN THE SECURITIES PORTFOLIO DURING THE PERIOD IN EUR**

Securities portfolio items	Transactions (amount)	
	Purchases	Sales
A) Eligible financial securities and money market instruments admitted to trading on a regulated market, within the meaning of Article L. 422-1 of the French Monetary and Financial Code. And B) Eligible financial securities and money market instruments admitted to trading on another regulated market that operates regularly, is recognised and open to the public and of which the registered office is located in a Member State of the European Union or in another State party to the agreement on the European Economic Area.	16,676,115.18	24,817,897.14
C) Eligible financial securities and money market instruments admitted to official listing on a stock exchange in a third country or traded on another market in a third country that is regulated, operates regularly and is recognised and open to the public, provided that said stock exchange or market does not appear on a list drawn up by the AMF (<i>Autorité des marchés financiers</i> – French Financial Markets Authority) or that the selection of said stock exchange or market is made in accordance with the law or the regulations or articles of association of the undertaking for collective investment in transferable securities.	0.00	464,452.83
D) Newly issued eligible financial securities referred to in Paragraph 4, Section I of Article R. 214-11 of the French Monetary and Financial Code.	0.00	0.00
E) Other assets.	4,000,000.00	5,616,466.73

OTHER INFORMATION

Depository: Caceis Bank, 12 place des États-Unis, CS 40083, 92549, Montrouge Cedex, France

The itemised half-yearly statement of assets will be made available within eight weeks of the end of the period. It is available on request from the Management Company:

Natixis Investment Managers International, 43 Avenue Pierre Mendès France, 75013 Paris, France



TRANSPARENCY OF SECURITIES FINANCING TRANSACTIONS AND OF THE REUSE OF FINANCIAL INSTRUMENTS – SFTR – in the accounting currency of the UCI (EUR)

The UCI did not conduct any transactions during the period that fell within the scope of the SFTR.



INVENTORY OF ASSETS AND LIABILITIES

Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
BONDS AND EQUIVALENT SECURITIES			70,436,075.36	81.19
Bonds and equivalent securities traded on a regulated or equivalent market			70,436,075.36	81.19
Automotive components			1,302,046.49	1.50
BBVA CONSUMER AUTO 20221 FTA E3R+0.0% 19-03-38	EUR	1,300,000	1,302,046.49	1.50
Consumer credit			2,767,249.16	3.19
DILOSK RMBS 3 E3R+1.0% 20-10-62	EUR	400,000	334,402.50	0.39
DUTCH PROPERTY FINANCE 20201 E3R+0.65% 28-07-54	EUR	7,500,000	2,267,121.71	2.61
FT SANTANDER CONSUMER SPAIN AUTO 20201 E3R+0.7% 20-03-33	EUR	800,000	165,724.95	0.19
Specialised distribution			2,750,736.60	3.17
RED BLACK AUTO ITALY SRL E1R+1.0% 28-07-34	EUR	2,100,000	1,450,449.56	1.67
RED BLACK AUTO ITALY SRL E1R 28-07-36	EUR	1,300,000	1,300,287.04	1.50
Savings and mortgages			6,715,406.04	7.74
AUTOFLORENCE 3 SRL E1R+0.95% 25-12-46	EUR	1,700,000	1,536,875.36	1.77
GAMMA SOCIEDADE DE TITULARIZACAO E3R 26-02-34	EUR	1,200,000	1,202,196.60	1.39
GREEN STORM 2021 BV E3R+0.75% 22-02-68	EUR	1,400,000	1,412,818.87	1.63
GREEN STORM 2023 BV E3R+0.38% 22-02-70	EUR	1,600,000	1,604,132.00	1.84
SAGRES SOCIEDAD DE TITULIZACAO NO2 E1R+0.7% 23-09-38	EUR	1,800,000	959,383.21	1.11
Real estate management and promotion			1,472,260.05	1.70
ARES LUSITANISTC SAPELICAN FINANCE 2 E1R+0.7% 25-01-35	EUR	3,000,000	1,071,236.38	1.24
CVC CORDALUS LOAN FUND XVII DAC E3R+0.94% 18-11-33	EUR	400,000	401,023.67	0.46
Capital markets			17,924,386.10	20.66
AUTO ABS FRENCH LEASES 2023 E1R+0.75% 28-10-35	EUR	2,100,000	2,105,250.00	2.43
BLACKROCK EUROPEAN CLO XIII DAC E3R+1.15% 20-10-34	EUR	1,000,000	1,009,596.22	1.16
BPCE CONSUMER LOANS FCT 2024 1 E1R+0.7% 31-12-42	EUR	1,500,000	1,504,656.00	1.73
DOMI 20201 A MTGE E3R+0.8% 15-04-52	EUR	7,500,000	2,348,290.63	2.71
FCT CA LEASING 20231 E1R+0.86% 26-02-42	EUR	2,000,000	1,062,694.88	1.22
FTA SANTANDER CONSUMO 4 E3R+0.7% 18-09-32	EUR	4,500,000	1,158,215.25	1.34
GINKGO SALES FINANCE 2022 FCT E1R+0.7% 25-11-49	EUR	1,000,000	584,930.11	0.67
HARVEST CLO XII E3R+0.87% 18-11-30	EUR	3,000,000	1,933,311.91	2.23
OAK HILL EUROPEAN CREDIT PARTNERS IV DES E3R+0.73% 20-01-32	EUR	750,000	440,516.31	0.51
PURPLE FINANCE CLO 2 DAC E3R+1.0% 20-04-32	EUR	1,000,000	816,546.34	0.94
SC GERMANY SA COMPARTMENT CONSUM 2023 1 E1R+0.72% 15-09-37	EUR	1,500,000	1,454,721.62	1.68
TAGUS SOCIEDADE DE TITULARIZAC E1R+1.4% 27-10-40	EUR	2,000,000	2,002,303.83	2.31
TIKEHAU E3R+0.87% 04-08-34	EUR	2,300,000	1,503,353.00	1.73
Business services			3,409,127.38	3.93
CITIZEN IRISH AUTO RECEIVABLES TRUST E1R+0.77% 15-10-32	EUR	1,700,000	965,071.16	1.11
RESLOC UK 20071 PLC E3R+0.16% 15-12-43	EUR	8,000,000	1,712,576.96	1.98
TREVA E1R+0.7% 27-07-34	EUR	5,000,000	731,479.26	0.84



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
Customer services miscellaneous			1,847,593.85	2.13
QUARZO SRL E3R+0.7% 15-11-38	EUR	1,500,000	556,645.11	0.64
QUARZO SRL E3R+0.95% 15-12-39	EUR	1,500,000	1,290,948.74	1.49
Diversified financial services			19,362,191.55	22.32
AUTO1 CAR FUNDING SARL E1R+0.7% 15-12-33	EUR	1,400,000	1,281,515.38	1.48
BRIGNOLE CQ E1R+0.87% 24-09-40	EUR	1,100,000	1,102,068.37	1.27
CARS ALLIANCE AUTO LEASES FRA V 20231 E1R+0.65% 21-10-38	EUR	700,000	701,543.17	0.81
DILOSK RMBS NO 5 DAC E3R+0.7% 20-12-60	EUR	1,696,000	1,042,286.13	1.20
DILOSK RMBS NO6 STS DAC E3R+0.87% 20-07-61	EUR	2,500,000	2,265,934.85	2.59
DOMI 20211 BV E3R+0.63% 15-06-53	EUR	2,400,000	1,271,967.40	1.47
DUTCH PROPERTY FINANCE E3R+0.75% 28-10-59	EUR	2,000,000	1,582,058.61	1.82
FINANCE IRELAND AUTO RECEIVABLES NO 1 E1R+0.85% 12-09-33	EUR	1,700,000	1,178,084.82	1.36
FTA SANTANDER CONSUMO 5 E3R+0.85% 21-03-36	EUR	1,100,000	700,326.97	0.81
HILL FL 20242 BV E1R+0.72% 18-10-32	EUR	1,100,000	1,100,522.50	1.27
KOROMO ITALY SRL E1R+0.8% 26-02-35	EUR	3,000,000	1,829,730.31	2.11
LT AUTORAHOITUS IV DESIGNATED ACTIVITY E1R+0.69% 18-07-33	EUR	1,300,000	664,504.96	0.77
MARZIO FINANCE SRL E1R+1.09% 28-02-48	EUR	1,300,000	959,503.44	1.11
MIRAVET SARL COMPARTMENT 20201 E3R+0.85% 26-05-65	EUR	2,000,000	1,115,724.82	1.29
MIRAVET SARL E3R+0.75% 26-05-65	EUR	1,000,000	494,655.49	0.57
NORTH WESTERLY VII ESG CLO DAC E3R+0.84% 15-05-34	EUR	1,000,000	999,668.22	1.15
POPOLARE BARI RMBS SRL E3R+0.4% 30-04-58	EUR	7,000,000	708,727.02	0.82
SCF RAHOITUSPALVELUT XII DAC E1R+0.7% 25-06-33	EUR	500,000	363,369.09	0.42
Listed real estate investment companies (SIIC) specialising in mortgage lending			11,875,989.81	13.69
AUTONORIA SPAIN 2023 FONDO DE TITULIZA E1R+0.7% 30-09-41	EUR	2,100,000	1,840,007.56	2.13
DELPHINUS 2023I BV E3R+0.46% 22-03-02	EUR	1,300,000	1,269,598.67	1.46
FORTUNA CONSUMER LOAN ABS 20241 E1R+0.78% 18-02-34	EUR	800,000	802,307.47	0.92
FORTUNA CONSUMER LOAN ABS 20242 E1R+0.72% 18-10-34	EUR	1,000,000	999,886.00	1.15
GREEN STORM 2024 BV E3R+0.36% 22-02-71	EUR	1,400,000	1,401,877.17	1.62
SABADELL CONSUMO 1 FDT E1R+0.8% 22-10-35	EUR	1,500,000	1,501,071.00	1.73
SABADELL CONSUMO 1 FDT E3R+0.41% 24-03-31	EUR	6,900,000	360,823.02	0.42
SC GERMANY CONSUMER 20241 E1R+0.65% 14-01-38	EUR	1,500,000	1,504,302.00	1.73
SUNRISE SPV 50 SRL E1R+1.0% 27-07-48	EUR	1,200,000	1,205,497.90	1.39
TULPENHUIS 20191 A MTGE E3R+0.65% 18-10-56	EUR	1,500,000	990,619.02	1.14
Listed real estate investment companies (SIIC)			1,009,088.33	1.16
GREEN LION 20231 BV E3R+0.45% 23-07-65	EUR	1,000,000	1,009,088.33	1.16
UCI SECURITIES			15,788,332.57	18.20
UCITS			8,449,590.78	9.74
Collective management			8,449,590.78	9.74
NATIXIS LOOMIS SAYLES EURO ABS OPPORTUNITIES SI C	EUR	61.5	8,449,590.78	9.74
AIFs and their equivalents from other European Union member states			1,705,606.18	1.97
Collective management			1,705,606.18	1.97
GINKGO PERSONAL LOANS 2023 E1R+0.79 23-09-44	EUR	1,700,000	1,705,606.18	1.97



Inventory of balance sheet items

Security name by sector of activity (*)	Currency	Quantity or Nominal	Current value	% of net assets
Other UCIs and investment funds			5,633,135.61	6.49
Collective management			5,633,135.61	6.49
BPCE HOME LOANS FCT 2023 E3R+0.7 31-10-57	EUR	700,000	663,751.08	0.77
HLFCT 2021-G A	EUR	2,000,000	1,432,117.75	1.65
NORIA DE 2024 E1R+0.59% 25-02-43	EUR	2,000,000	2,002,313.33	2.31
PIXEL 2021-1 A	EUR	2,000,000	637,388.22	0.73
RED BLACK AUTO LEASE FRANCE 2 FR FCT E1R+0.68% 27-06-35	EUR	1,000,000	897,565.23	1.03
Total			86,224,407.93	99.39

(*) The sector of activity represents the main activity of the issuer of the financial instrument. It is based on reliable and internationally recognised sources (primarily GICS and NACE).

Inventory of forward currency transactions

Type of transaction	Current value shown on the balance sheet		Amount of exposure (*)			
	Assets	Liabilities	Currency receivable (+)		Currency payable (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total	0.00	0.00		0.00		0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures, expressed in the accounting currency.



Inventory of forward financial instruments

Inventory of forward financial instruments – equities

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.

Inventory of forward financial instruments – interest rates

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.



Inventory of forward financial instruments – currency

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.

Inventory of forward financial instruments – for credit risk

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.



Inventory of forward financial instruments – other exposures

Type of commitment	Quantity or Nominal	Current value shown on the balance sheet		Amount of exposure (*)
		Assets	Liabilities	+/-
1. Futures				
Sub-total 1.		0.00	0.00	0.00
2. Options				
Sub-total 2.		0.00	0.00	0.00
3. Swaps				
Sub-total 3.		0.00	0.00	0.00
4. Other instruments				
Sub-total 4.		0.00	0.00	0.00
Total		0.00	0.00	0.00

(*) Amount determined based on the provisions of the regulation relating to the presentation of exposures.

Inventory of forward financial instruments or forward currency transactions used to hedge a unit class

This section is not applicable to the UCI under review.

Inventory summary

	Current value shown on the balance sheet
Total inventory of eligible assets and liabilities (excluding forward financial instruments)	86,224,407.93
Inventory of forward financial instruments (excluding forward financial instruments used to hedge issued units):	
Total forward currency transactions	0.00
Total forward financial instruments – equities	0.00
Total forward financial instruments – rates	0.00
Total forward financial instruments – currency	0.00
Total forward financial instruments – credit	0.00
Total forward financial instruments – other exposures	0.00
Inventory of forward financial instruments used to hedge issued units	0.00
Other assets (+)	3,947,335.53
Other liabilities (-)	-3,415,561.35
Financial liabilities (-)	0.00
Total = net assets	86,756,182.11

Unit denomination	Unit currency	Number of units	Net asset value
NATIXIS - LOOMIS SAYLES EURO ABS IG I unit	EUR	3,686.7882	1,108.00
NATIXIS - LOOMIS SAYLES EURO ABS IG N unit	EUR	352.3608	106.84
NATIXIS - LOOMIS SAYLES EURO ABS IG SI unit	EUR	606.4929	136,248.20



NATIXIS INVESTMENT MANAGERS INTERNATIONAL

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Public limited company with capital of €51,371,060.28
Paris Trade and Companies Register No. 329 450 738 – APE 6630Z – VAT No.: FR 203 294 507 38