

LOOMIS SAYLES MORTGAGE & STRUCTURED FINANCE TEAM BROADENS CAPABILITIES TO INCLUDE EUROPEAN ABS

- The Loomis Sayles Mortgage & Structured Finance team, which oversees \$42 billion in assets as of 30 June 2024, has expanded its capabilities to include European ABS solutions through the addition of Paris-based portfolio managers Sébastien Andre and Alexandre Boulinguez.
- Sébastien and Alexandre join Loomis Sayles from Ostrum Asset Management. Both firms are affiliates of Natixis Investment Managers, enabling a smooth transition and continued alignment for the benefit of clients in the European marketplace.

BOSTON (5 AUGUST 2024) – Loomis, Sayles & Company, the global investment manager with \$359.7 billion in assets under management as of 30 June 2024, today announced the expansion of its Mortgage & Structured Finance investment team to include European ABS investment capabilities led by portfolio managers Sébastien Andre and Alexandre Boulinguez. Sébastien and Alexandre have joined the French Branch of Loomis Sayles (Netherlands) B.V, a Loomis Sayles subsidiary, and hail from Ostrum Asset Management (Ostrum). Both Loomis Sayles and Ostrum are affiliates of Natixis Investment Managers.

Led by Alessandro Pagani, the firm’s Mortgage & Structured Finance team oversees \$42 billion in securitized assets and is responsible for directly managing client assets as well as providing securitized sector research and trading for the broader firm. The team has been investing in consumer and commercial asset-backed securities, residential and commercial mortgage-backed securities, collateralized loan obligations, and agency mortgage-backed securities as part of a broad swath of Loomis Sayles fixed income products and in dedicated securitized strategies since 2006.

Sébastien and Alexandre, who report to Alessandro, will continue to manage two European ABS strategies with combined assets of €215 million (as of 30 June 2024) which have transferred to Loomis Sayles as part of this transition. Both strategies inceptioned in 2005 and have associated UCITS vehicles with Article 8 status under the Sustainable Finance Disclosure Regulation (SFDR), and Approach 3 under the French Autorité des marchés financiers (AMF):

- **Loomis Sayles Euro ABS Investment Grade** [Natixis – Loomis Sayles Euro ABS IG Fund (UCITS)] aims to provide an attractive level of income relative to short-term interest rates mainly through investments in liquid and highly-rated asset backed securities while targeting capital preservation.
- **Loomis Sayles Euro ABS Opportunities** [Natixis – Loomis Sayles Euro ABS Opportunities Fund (UCITS)] aims to provide attractive risk-adjusted returns generated from income and capital appreciation mainly through investments in less liquid and higher yielding asset backed securities.

“This integration represents an exciting opportunity to build on the existing strength of our Mortgage & Structured Finance team to offer a competitive non-US securitized solution that can meet growing demand from European investors,” said David Waldman, chief investment officer, Loomis Sayles.

“Sebastien and Alex’s experience and existing strategies complement our team well,” said Alessandro. “We believe that combining their talents with access to Loomis Sayles’ deep investment research, industry-leading infrastructure and trading resources has the potential to deliver excellent value to investors.”

About Sébastien Andre and Alexandre Boulinguez

Sébastien Andre and Alexandre Boulinguez join Loomis Sayles from Ostrum, where they were structured credit investment fund managers responsible for European ABS, CLOs and covered bond investments.

Prior to Ostrum, Sébastien was an ABS fund manager and analyst at Natixis Investment Managers. Previously, he was an ABS quantitative and surveillance analyst at IXIS Asset Management responsible for credit analysis of European ABS & CLO investments. Before that, Sébastien was a credit risk manager at CDC IXIS Asset Management Advisors. He began his career as a business analyst at Carat France. Sébastien earned a master’s degree in applied mathematics for social sciences and a master’s degree in finance engineering and statistics from Paris Dauphine University.

Prior to Ostrum, Alexandre was a distressed asset manager and trader at Crédit Agricole Corporate and Investment Bank responsible for managing ABS, CDO and CLO portfolios. Prior to that, he was a front office assistant at IXIS Asset Management. Alexandre earned an undergraduate degree in economics and finance from the University of Lille, a master’s degree in management from Toulouse Business School, a master’s degree in research in currency theory, banking and finance from Paris 1 Panthéon-Sorbonne University and a specialized master’s degree in finance from ESCP Business School.

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ABOUT LOOMIS SAYLES

Since 1926, Loomis, Sayles & Company has helped fulfill the investment needs of institutional and mutual fund clients worldwide. The firm’s performance-driven investors integrate deep proprietary research and risk analysis to make informed, judicious decisions. Teams of portfolio managers, strategists, research analysts and traders collaborate to assess market sectors and identify investment opportunities wherever they may lie, within traditional asset classes or among a range of alternative investments. Loomis Sayles has the resources, foresight and the flexibility to look far and wide for value in broad and narrow markets in its commitment to deliver attractive, risk-adjusted returns for clients. This rich tradition has earned Loomis Sayles the trust and respect of clients worldwide, for whom it manages \$359.7 billion* in assets (as of 30 June 2024).

**Includes the assets of both Loomis, Sayles & Co., LP, and Loomis Sayles Trust Company, LLC. (\$43.8 billion for the Loomis Sayles Trust Company). Loomis Sayles Trust Company is a wholly owned subsidiary of Loomis, Sayles & Company, L.P.*

ABOUT NATIXIS INVESTMENT MANAGERS

Natixis Investment Managers’ multi-affiliate approach connects clients to the independent thinking and focused expertise of more than 15 active managers. Ranked among the world’s largest asset managers¹ with more than \$1.3 trillion assets under management² (€1.2 trillion), Natixis Investment Managers delivers a diverse range of solutions across asset classes, styles, and vehicles, including innovative environmental, social, and governance (ESG)

strategies and products dedicated to advancing sustainable finance. The firm partners with clients in order to understand their unique needs and provide insights and investment solutions tailored to their long-term goals.

Headquartered in Paris and Boston, Natixis Investment Managers is part of the Global Financial Services division of Groupe BPCE, the second-largest banking group in France through the Banque Populaire and Caisse d'Épargne retail networks. Natixis Investment Managers' affiliated investment management firms include AEW; DNCA Investments;³ Dorval Asset Management; Flexstone Partners; Gateway Investment Advisers; Harris | Oakmark; Investors Mutual Limited; Loomis, Sayles & Company; Mirova; MV Credit; Naxicap Partners; Ossiam; Ostrum Asset Management; Seventure Partners; Thematics Asset Management; Vauban Infrastructure Partners; Vaughan Nelson Investment Management; and WCM Investment Management. Additionally, investment solutions are offered through Natixis Investment Managers Solutions and Natixis Advisors, LLC. **Not all offerings are available in all jurisdictions.** For additional information, please visit Natixis Investment Managers' website at im.natixis.com | LinkedIn: linkedin.com/company/natixis-investment-managers.

Natixis Investment Managers' distribution and service groups include Natixis Distribution, LLC, a limited purpose broker-dealer and the distributor of various US registered investment companies for which advisory services are provided by affiliated firms of Natixis Investment Managers, Natixis Investment Managers S.A. (Luxembourg), Natixis Investment Managers International (France), and their affiliated distribution and service entities in Europe and Asia.

¹ Survey respondents ranked by Investment & Pensions Europe/Top 500 Asset Managers 2024 ranked Natixis Investment Managers as the 19th largest asset manager in the world based on assets under management as of December 31, 2023.

² Assets under management ("AUM") of current affiliated entities measured as of June 30, 2024, are \$1,320.8 billion (€1,232.3 billion). AUM, as reported, may include notional assets, assets serviced, gross assets, assets of minority-owned affiliated entities and other types

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