

Loomis Sayles Inflation Protected Securities Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bond	3.875	4/16/2050	230,250	0.11%
680,000	Aerie Pharmaceuticals, Inc.	1.500	10/1/2024	669,823	0.33%
1,610,000	Amazon.com, Inc.	3.100	5/12/2051	1,691,197	0.84%
960,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	1,016,400	0.50%
105,000	Athene Holding Ltd.	3.500	1/15/2031	111,946	0.06%
200,000	Banco Santander S.A.	2.958	3/25/2031	206,074	0.10%
685,000	Bank of America Corp., (fixed rate to 4/22/2041, variable rate thereafter)	3.311	4/22/2042	724,799	0.36%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	14,929	0.01%
30,000	Cigna Corp.	2.400	3/15/2030	30,605	0.01%
890,000	Citigroup, Inc., SOFR + 0.770%	0.817	6/9/2027	889,842	0.44%
1,705,000	CNH Industrial Capital LLC	1.450	7/15/2026	1,693,861	0.84%
640,000	Credit Suisse Group AG, (fixed rate to 9/03/2030, variable rate thereafter)	4.500		636,390	0.31%
100,000	Dell International LLC/EMC Corp.	6.200	7/15/2030	128,585	0.06%
535,000	Dell International LLC/EMC Corp.	8.350	7/15/2046	875,048	0.43%
305,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	3.729	1/14/2032	310,378	0.15%
1,000,000	Deutsche Bank AG, (fixed rate to 10/30/2025, variable rate thereafter)	6.000		1,062,220	0.53%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	5.882	7/8/2031	304,100	0.15%
1,000,000	Enbridge, Inc.	2.500	8/1/2033	1,000,095	0.49%
570,000	Ford Motor Co.	7.450	7/16/2031	749,550	0.37%
560,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2041, variable rate thereafter)	3.210	4/22/2042	585,886	0.29%
855,000	Intesa Sanpaolo SpA	4.950	6/1/2042	886,037	0.44%
955,000	JBS Finance Luxembourg S.a.r.l	3.625	1/15/2032	954,704	0.47%
1,200,000	Macy's Retail Holdings LLC	5.875	4/1/2029	1,290,516	0.64%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	445,200	0.22%
305,000	Nordstrom, Inc.	4.250	8/1/2031	317,657	0.16%
1,120,000	Nordstrom, Inc.	4.375	4/1/2030	1,167,042	0.58%
120,000	Penn National Gaming, Inc.	4.125	7/1/2029	119,850	0.06%
895,000	Societe Generale S.A., (fixed rate to 6/9/2031, variable rate thereafter)	2.889	6/9/2032	905,668	0.45%
235,000	Standard Chartered PLC, (fixed rate to 1/14/2031, variable rate thereafter)	4.750		241,808	0.12%
255,000	Starwood Property Trust, Inc.	3.625	7/15/2026	256,913	0.13%
320,000	Sunrun, Inc.	3.948	2/1/2026	286,208	0.14%
16,402,318	U.S. Treasury Inflation Indexed Bond	0.250	2/15/2050	18,552,346	9.17%
4,456,116	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	5,996,319	2.97%
5,098,967	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	7,519,051	3.72%
44,434,894	U.S. Treasury Inflation Indexed Note	0.125	4/15/2025	47,956,706	23.72%
16,426,633	U.S. Treasury Inflation Indexed Note	0.125	1/15/2030	18,030,582	8.92%
19,389,006	U.S. Treasury Inflation Indexed Note	0.125	7/15/2030	21,387,487	10.58%
31,748,019	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	35,137,368	17.38%
19,781,154	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	21,965,838	10.86%
1,505,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	1,640,964	0.81%
1,240,000	Verizon Communications, Inc.	3.550	3/22/2051	1,324,775	0.65%
	Total			199,315,017	98.57%
Short-Term Investments					
1,845,284	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	1,845,284	0.91%
	Total Investments			201,160,301	99.48%
	Other assets less liabilities			1,046,765	0.52%
	Net Assets			202,207,066	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(22)	\$ (3,227,081)	\$ (3,238,469)	\$ (11,388)
Ultra Long U.S. Treasury Bond	9/21/2021	(19)	(3,649,148)	(3,661,062)	(11,914)
Total Futures Contracts					\$ (23,302)

Loomis Sayles Inflation Protected Securities Fund
Investments as of June 30, 2021 (Unaudited)

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Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

3392610.1.1

Loomis Sayles Inflation Protected Securities Fund

Investments as of May 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bond	3.875	4/16/2050	224,516	0.13%
680,000	Aerie Pharmaceuticals, Inc.	1.500	10/1/2024	672,320	0.38%
417,031	Air Canada Pass Through Trust, Series 2020-2A	5.250	10/1/2030	448,079	0.25%
1,610,000	Amazon.com, Inc.	3.100	5/12/2051	1,606,674	0.90%
960,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	1,010,400	0.57%
105,000	Athene Holding Ltd.	3.500	1/15/2031	110,537	0.06%
200,000	Banco Santander S.A.	2.958	3/25/2031	203,767	0.11%
685,000	Bank of America Corp., (fixed rate to 4/22/2041, variable rate thereafter)	3.311	4/22/2042	701,115	0.39%
195,000	Boardwalk Pipelines LP	3.400	2/15/2031	202,016	0.11%
1,715,000	Brighthouse Financial Global Funding	1.550	5/24/2026	1,722,594	0.96%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	14,703	0.01%
1,755,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.900	6/1/2052	1,682,455	0.94%
590,000	Chesapeake Energy Corp.	5.875	2/1/2029	636,144	0.36%
30,000	Cigna Corp.	2.400	3/15/2030	30,265	0.02%
1,705,000	CNH Industrial Capital LLC	1.450	7/15/2026	1,700,480	0.95%
640,000	Credit Suisse Group AG, (fixed rate to 9/03/2030, variable rate thereafter)	4.500		624,275	0.35%
950,000	Credit Suisse Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	3.091	5/14/2032	964,073	0.54%
100,000	Dell International LLC/EMC Corp.	6.200	7/15/2030	125,260	0.07%
535,000	Dell International LLC/EMC Corp.	8.350	7/15/2046	839,692	0.47%
305,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	3.729	1/14/2032	305,517	0.17%
1,000,000	Deutsche Bank AG, (fixed rate to 10/30/2025, variable rate thereafter)	6.000		1,051,610	0.59%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	5.882	7/8/2031	300,484	0.17%
35,000	Ford Motor Co.	4.750	1/15/2043	35,308	0.02%
570,000	Ford Motor Co.	7.450	7/16/2031	719,625	0.40%
40,000	General Motors Co.	5.200	4/1/2045	47,638	0.03%
560,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2041, variable rate thereafter)	3.210	4/22/2042	566,117	0.32%
855,000	Intesa Sanpaolo SpA	4.950	6/1/2042	865,593	0.48%
515,000	Lithia Motors, Inc.	3.875	6/1/2029	529,446	0.30%
1,200,000	Macy's Retail Holdings LLC	5.875	4/1/2029	1,278,240	0.72%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	437,662	0.25%
305,000	Nordstrom, Inc.	4.250	8/1/2031	309,427	0.17%
1,120,000	Nordstrom, Inc.	4.375	4/1/2030	1,149,400	0.64%
1,025,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	1,052,342	0.59%
235,000	Standard Chartered PLC, (fixed rate to 1/14/2031, variable rate thereafter)	4.750		241,286	0.14%
95,000	Sunrun, Inc.	0.000	2/1/2026	77,482	0.04%
710,000	Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc.	5.125	4/1/2029	726,898	0.41%
11,737,306	U.S. Treasury Inflation Indexed Bond	0.250	2/15/2050	12,726,052	7.13%
4,419,996	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	5,724,991	3.21%
3,565,713	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	5,274,011	2.95%
42,536,793	U.S. Treasury Inflation Indexed Note	0.125	4/15/2025	46,395,952	26.00%
16,293,502	U.S. Treasury Inflation Indexed Note	0.125	1/15/2030	17,921,655	10.04%
7,663,821	U.S. Treasury Inflation Indexed Note	0.125	7/15/2030	8,461,444	4.74%
31,490,643	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	35,210,214	19.73%
11,262,023	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	12,651,023	7.09%
1,505,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	1,627,543	0.91%
232,920	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	245,016	0.14%
1,240,000	Verizon Communications, Inc.	3.550	3/22/2051	1,257,477	0.70%
	Total			170,708,818	95.65%
Short-Term Investments					
8,727,584	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	6/1/2021	8,727,584	4.89%
	Total Investments			179,436,402	100.54%
	Other assets less liabilities			(961,061)	(0.54%)
	Net Assets			178,475,341	100.00%

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Loomis Sayles Inflation Protected Securities Fund
Investments as of April 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bond	3.875	4/16/2050	221,524	0.14%
417,031	Air Canada Pass Through Trust, Series 2020-2A	5.250	10/1/2030	448,192	0.29%
960,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	1,008,000	0.66%
105,000	Athene Holding Ltd.	3.500	1/15/2031	110,245	0.07%
200,000	Banco Santander S.A.	2.958	3/25/2031	201,974	0.13%
685,000	Bank of America Corp., (fixed rate to 4/22/2041, variable rate thereafter)	3.311	4/22/2042	698,898	0.46%
195,000	Boardwalk Pipelines LP	3.400	2/15/2031	202,289	0.13%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	14,567	0.01%
590,000	Chesapeake Energy Corp.	5.875	2/1/2029	635,725	0.42%
30,000	Cigna Corp.	2.400	3/15/2030	30,019	0.02%
640,000	Credit Suisse Group AG, (fixed rate to 9/03/2030, variable rate thereafter)	4.500		613,248	0.40%
100,000	Dell International LLC/EMC Corp.	6.200	7/15/2030	125,744	0.08%
535,000	Dell International LLC/EMC Corp.	8.350	7/15/2046	838,444	0.55%
305,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	3.729	1/14/2032	302,243	0.20%
1,000,000	Deutsche Bank AG, (fixed rate to 10/30/2025, variable rate thereafter)	6.000		1,042,450	0.68%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	5.882	7/8/2031	298,466	0.20%
35,000	Ford Motor Co.	4.750	1/15/2043	35,292	0.02%
570,000	Ford Motor Co.	7.450	7/16/2031	733,162	0.48%
35,000	General Electric Co.	3.625	5/1/2030	38,026	0.02%
1,240,000	General Electric Co.	4.350	5/1/2050	1,380,636	0.90%
40,000	General Motors Co.	5.200	4/1/2045	46,933	0.03%
360,000	General Motors Co.	5.950	4/1/2049	465,437	0.30%
560,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2041, variable rate thereafter)	3.210	4/22/2042	565,319	0.37%
660,000	JPMorgan Chase & Co., (fixed rate to 4/22/2031, variable rate thereafter)	2.580	4/22/2032	662,673	0.43%
1,200,000	Macy's Retail Holdings LLC	5.875	4/1/2029	1,231,440	0.80%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	434,262	0.28%
305,000	Nordstrom, Inc.	4.250	8/1/2031	309,051	0.20%
1,120,000	Nordstrom, Inc.	4.375	4/1/2030	1,148,704	0.75%
1,115,000	Omnicom Group, Inc.	2.600	8/1/2031	1,112,363	0.73%
670,000	Sammons Financial Group, Inc.	3.350	4/16/2031	676,827	0.44%
1,025,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	1,034,984	0.68%
235,000	Standard Chartered PLC, (fixed rate to 1/14/2031, variable rate thereafter)	4.750		238,572	0.16%
710,000	Trinseo Materials Operating SCA/Trinseo Materials Finance, Inc.	5.125	4/1/2029	720,650	0.47%
10,018,718	U.S. Treasury Inflation Indexed Bond	0.250	2/15/2050	10,679,197	6.97%
4,389,126	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	5,590,535	3.65%
3,540,785	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	5,214,129	3.41%
40,712,219	U.S. Treasury Inflation Indexed Note	0.125	4/15/2025	44,382,150	28.98%
16,179,685	U.S. Treasury Inflation Indexed Note	0.125	1/15/2030	17,727,288	11.58%
4,276,919	U.S. Treasury Inflation Indexed Note	0.125	7/15/2030	4,700,601	3.07%
24,194,580	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	26,990,660	17.63%
6,756,465	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	7,582,284	4.95%
1,505,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	1,615,548	1.06%
232,920	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	242,873	0.16%
1,240,000	Verizon Communications, Inc.	3.550	3/22/2051	1,259,679	0.82%
	Total			143,611,303	93.78%
Short-Term Investments					
9,207,025	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	5/3/2021	9,207,025	6.01%

Loomis Sayles Inflation Protected Securities Fund
Investments as of April 30, 2021 (Unaudited)

Total Investments	152,818,328	99.79%
Other assets less liabilities	314,657	0.21%
Net Assets	153,132,985	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	6/21/2021	(17)	\$ (2,528,125)	\$ (2,474,297)	\$ 53,828
Ultra Long U.S. Treasury Bond	6/21/2021	(13)	(2,453,656)	(2,416,781)	36,875
Total Futures Contracts					\$ 90,703

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