

Loomis Sayles Inflation Protected Securities Fund
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</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	USD	3.875	4/16/2050	177,548	0.07%
735,000	Ameriprise Financial, Inc.	USD	4.500	5/13/2032	722,427	0.28%
265,000	Anglo American Capital PLC	USD	3.875	3/16/2029	243,716	0.09%
985,000	Ares Capital Corp.	USD	2.875	6/15/2028	780,357	0.30%
910,000	AT&T, Inc.	USD	3.550	9/15/2055	681,808	0.26%
365,000	AT&T, Inc.	USD	3.650	9/15/2059	273,366	0.11%
225,000	AT&T, Inc.	USD	3.800	12/1/2057	173,773	0.07%
600,000	Banco Santander S.A., (fixed rate to 3/24/2027, variable rate thereafter)	USD	4.175	3/24/2028	572,508	0.22%
1,540,000	Bank of America Corp., MTN, SOFR + 1.330%	USD	2.843	4/2/2026	1,519,695	0.59%
15,000	Canadian Pacific Railway Co.	USD	2.050	3/5/2030	12,693	0.00%
30,000	Cigna Corp.	USD	2.400	3/15/2030	25,834	0.01%
133,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	165,628	0.06%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	USD	5.882	7/8/2031	236,181	0.09%
1,175,000	Enel Finance International NV	USD	5.500	6/15/2052	1,116,019	0.43%
1,055,000	General Motors Financial Co., Inc.	USD	5.000	4/9/2027	1,034,910	0.40%
1,115,000	ING Groep NV, (fixed rate to 3/28/2032, variable rate thereafter)	USD	4.252	3/28/2033	1,040,841	0.40%
1,615,000	Intercontinental Exchange, Inc.	USD	4.950	6/15/2052	1,589,063	0.62%
510,000	KKR Group Finance Co. XII LLC	USD	4.850	5/17/2032	503,508	0.20%
1,200,000	Macy's Retail Holdings LLC	USD	5.875	4/1/2029	1,021,500	0.40%
755,000	Magallanes, Inc.	USD	5.141	3/15/2052	633,853	0.25%
2,270,000	Morgan Stanley, (fixed rate to 4/17/2024, variable rate thereafter)	USD	3.620	4/17/2025	2,240,935	0.87%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	358,496	0.14%
330,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.516	9/30/2028	332,351	0.13%
695,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	5.000	1/15/2033	678,238	0.26%
1,520,000	Owl Rock Core Income Corp.	USD	5.500	3/21/2025	1,459,246	0.57%
1,105,000	PayPal Holdings, Inc.	USD	5.050	6/1/2052	1,095,618	0.42%
30,000	Prudential Financial, Inc., (fixed rate to 6/15/2023, variable rate thereafter)	USD	5.625	6/15/2043	29,249	0.01%
610,000	QUALCOMM, Inc.	USD	4.250	5/20/2032	620,978	0.24%
385,000	Sempra Energy	USD	3.700	4/1/2029	361,553	0.14%
870,000	Synchrony Financial	USD	4.875	6/13/2025	860,263	0.33%
29,676,162	U.S. Treasury Inflation Indexed Bond	USD	0.250	2/15/2050	23,417,506	9.08%
9,338,379	U.S. Treasury Inflation Indexed Bond	USD	0.750	2/15/2042	8,531,485	3.31%
1,148,710	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2049	1,105,207	0.43%
31,956,350	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2026	31,697,537	12.30%
10,749,480	U.S. Treasury Inflation Indexed Note	USD	0.125	4/15/2027	10,583,619	4.11%
5,208,588	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2030	4,967,148	1.93%
42,707,808	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2031	40,606,339	15.75%
31,979,670	U.S. Treasury Inflation Indexed Note	USD	0.375	1/15/2027	31,860,578	12.36%
20,421,948	U.S. Treasury Inflation Indexed Note	USD	0.625	1/15/2024	20,771,355	8.06%
8,643,304	U.S. Treasury Inflation Indexed Note	USD	0.625	1/15/2026	8,740,091	3.39%
13,588,172	U.S. Treasury Inflation Indexed Note	USD	0.750	7/15/2028	13,685,306	5.31%
24,612,340	U.S. Treasury Inflation Indexed Note	USD	0.875	1/15/2029	24,841,799	9.64%
1,240,000	Verizon Communications, Inc.	USD	3.550	3/22/2051	994,074	0.39%
1,355,000	Wells Fargo & Co., (fixed rate to 4/25/2025, variable rate thereafter), MTN	USD	3.908	4/25/2026	1,332,623	0.52%
	Total				243,696,822	94.54%
Senior Loans						
756,200	Albion Financing 3 S.a.r.l., USD Term Loan, 3-month LIBOR + 5.250%	USD	6.434	8/17/2026	722,171	0.28%
951,603	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	6.666	8/2/2027	873,495	0.34%
977,557	Dun & Bradstreet Corp. (The), Term Loan, 1-month LIBOR + 3.250%	USD	4.874	2/6/2026	920,428	0.36%
976,583	Graham Packaging Co., Inc., 2021 Term Loan, 1-month LIBOR + 3.000%	USD	4.666	8/4/2027	913,916	0.35%
681,484	Ineos Finance PLC, 2021 EUR Term Loan B, 3-month EURIBOR	EUR		11/8/2028	651,558	0.25%
754,300	McGraw-Hill Global Education Holdings LLC, 2021 Term Loan, 6-month LIBOR + 4.750%	USD	5.554	7/28/2028	681,382	0.26%
749,102	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	5.250	5/16/2024	716,800	0.28%
	Total				5,479,750	2.12%

Loomis Sayles Inflation Protected Securities Fund
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments						
4,528,589	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.350	7/1/2022	4,528,589	1.76%
	Total Investments				253,705,161	98.42%
	Other assets less liabilities				4,066,709	1.58%
	Net Assets				257,771,870	100.00%

Forward Foreign Currency Contracts

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/ (Depreciation)</u>
Bank of America, N.A.	09/14/2022	EUR S	1,840,000	\$ 1,948,265	\$ 1,937,945	\$ 10,320

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:					
30 Year U.S. Treasury Bond	9/21/2022	(14)	\$ (1,977,628)	\$ (1,940,750)	\$ 36,878
Ultra Long U.S. Treasury Bond	9/21/2022	(33)	(5,230,005)	(5,093,344)	136,661
Total Futures Contracts					\$ 173,539

Key to abbreviations:

EUR Euro
USD U.S. Dollar

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

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

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Loomis Sayles Inflation Protected Securities Fund
Investments as of May 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</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	USD	3.875	4/16/2050	189,000	0.07%
735,000	Ameriprise Financial, Inc.	USD	4.500	5/13/2032	744,164	0.27%
265,000	Anglo American Capital PLC	USD	3.875	3/16/2029	252,000	0.09%
985,000	Ares Capital Corp.	USD	2.875	6/15/2028	833,375	0.31%
910,000	AT&T, Inc.	USD	3.550	9/15/2055	728,616	0.27%
365,000	AT&T, Inc.	USD	3.650	9/15/2059	292,201	0.11%
225,000	AT&T, Inc.	USD	3.800	12/1/2057	185,557	0.07%
1,660,000	Avnet, Inc.	USD	5.500	6/1/2032	1,665,339	0.61%
600,000	Banco Santander S.A., (fixed rate to 3/24/2027, variable rate thereafter)	USD	4.175	3/24/2028	586,521	0.22%
1,540,000	Bank of America Corp., MTN, SOFR + 1.330%	USD	1.904	4/2/2026	1,540,386	0.56%
1,515,000	Broadcom, Inc.	USD	4.150	4/15/2032	1,418,869	0.52%
15,000	Canadian Pacific Railway Co.	USD	2.050	3/5/2030	13,069	0.00%
1,510,000	Capital One Financial Corp.	USD	5.268	5/10/2033	1,546,988	0.57%
30,000	Cigna Corp.	USD	2.400	3/15/2030	26,507	0.01%
1,510,000	Constellation Brands, Inc.	USD	4.750	5/9/2032	1,545,662	0.57%
133,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	175,262	0.06%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	USD	5.882	7/8/2031	251,785	0.09%
1,500,000	Georgia Power Co.	USD	4.700	5/15/2032	1,548,719	0.57%
1,115,000	ING Groep NV, (fixed rate to 3/28/2032, variable rate thereafter)	USD	4.252	3/28/2033	1,067,036	0.39%
1,615,000	Intercontinental Exchange, Inc.	USD	4.950	6/15/2052	1,665,663	0.61%
1,500,000	JPMorgan Chase & Co., (fixed rate to 4/26/2027, variable rate thereafter)	USD	4.323	4/26/2028	1,513,365	0.56%
510,000	KKR Group Finance Co. XII LLC	USD	4.850	5/17/2032	515,620	0.19%
1,200,000	Macy's Retail Holdings LLC	USD	5.875	4/1/2029	1,129,722	0.41%
755,000	Magallanes, Inc.	USD	5.141	3/15/2052	675,461	0.25%
2,270,000	Morgan Stanley, (fixed rate to 4/17/2024, variable rate thereafter)	USD	3.620	4/17/2025	2,272,207	0.83%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	372,768	0.14%
695,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	5.000	1/15/2033	695,019	0.25%
1,520,000	Owl Rock Core Income Corp.	USD	5.500	3/21/2025	1,489,896	0.55%
1,105,000	PayPal Holdings, Inc.	USD	5.050	6/1/2052	1,137,149	0.42%
30,000	Prudential Financial, Inc., (fixed rate to 6/15/2023, variable rate thereafter)	USD	5.625	6/15/2043	29,766	0.01%
610,000	QUALCOMM, Inc.	USD	4.250	5/20/2032	630,930	0.23%
385,000	Sempra Energy	USD	3.700	4/1/2029	370,966	0.14%
30,622,131	U.S. Treasury Inflation Indexed Bond	USD	0.250	2/15/2050	26,458,239	9.70%
9,284,286	U.S. Treasury Inflation Indexed Bond	USD	0.750	2/15/2042	9,162,248	3.36%
1,142,060	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2049	1,195,118	0.44%
955,240	U.S. Treasury Inflation Indexed Bond	USD	3.375	4/15/2032	1,246,046	0.46%
31,771,380	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2026	32,408,979	11.88%
10,687,215	U.S. Treasury Inflation Indexed Note	USD	0.125	4/15/2027	10,832,286	3.97%
5,178,419	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2030	5,164,968	1.89%
42,460,704	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2031	42,298,159	15.51%
31,794,733	U.S. Treasury Inflation Indexed Note	USD	0.375	1/15/2027	32,603,884	11.95%
20,303,750	U.S. Treasury Inflation Indexed Note	USD	0.625	1/15/2024	21,034,738	7.71%
9,802,673	U.S. Treasury Inflation Indexed Note	USD	0.625	1/15/2026	10,177,038	3.73%
16,028,180	U.S. Treasury Inflation Indexed Note	USD	0.750	7/15/2028	16,759,935	6.14%
24,469,795	U.S. Treasury Inflation Indexed Note	USD	0.875	1/15/2029	25,703,082	9.42%
1,185,000	UBS Group AG	USD	4.751	5/12/2028	1,201,294	0.44%
1,240,000	Verizon Communications, Inc.	USD	3.550	3/22/2051	1,046,938	0.38%
1,355,000	Wells Fargo & Co., (fixed rate to 4/25/2025, variable rate thereafter), MTN	USD	3.908	4/25/2026	1,354,490	0.50%
	Total				265,757,030	97.43%
Senior Loans						
758,100	Albion Financing 3 S.a.r.l., USD Term Loan, 3-month LIBOR + 5.250%	USD	6.434	8/17/2026	734,728	0.27%
981,977	Camelot U.S. Acquisition 1 Co., Term Loan B, 1-month LIBOR + 3.000%	USD	4.060	10/30/2026	943,434	0.34%
997,462	Carnival Corp., EUR Term Loan B, EURIBOR + 3.750%	EUR	3.750	6/30/2025	1,037,747	0.38%
985,240	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	6.060	8/2/2027	951,574	0.35%
980,038	Dun & Bradstreet Corp. (The), Term Loan, 1-month LIBOR + 3.250%	USD	4.273	2/6/2026	948,922	0.35%
979,055	Graham Packaging Co., Inc., 2021 Term Loan, 1-month LIBOR + 3.000%	USD	4.060	8/4/2027	927,107	0.34%
681,484	Ineos Finance PLC, 2021 EUR Term Loan B, 3-month EURIBOR	EUR		11/8/2028	699,826	0.26%

Loomis Sayles Inflation Protected Securities Fund
Investments as of May 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
756,200	McGraw-Hill Global Education Holdings LLC, 2021 Term Loan, LIBOR + 4.75%	USD	5.554	7/28/2028	717,127	0.26%
746,241	Michaels Companies, Inc., 2021 Term Loan B, 3-month LIBOR + 4.250%	USD	5.256	4/15/2028	640,252	0.23%
751,068	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	4.006	5/16/2024	731,668	0.27%
	Total				8,332,385	3.05%
	Total Investments				274,089,415	100.48%
	Other assets less liabilities				(1,318,289)	(0.48%)
	Net Assets				272,771,126	100.00%

Forward Foreign Currency Contracts

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/Depreciation</u>
Bank of America, N.A.	06/14/2022	EUR S	1,840,000	\$ 2,034,967	\$ 1,976,419	\$ 58,548

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:					
30 Year U.S. Treasury Bond	9/21/2022	(14)	\$ (1,977,629)	\$ (1,952,125)	\$ 25,504
Ultra Long U.S. Treasury Bond	9/21/2022	(33)	(5,230,005)	(5,139,750)	90,255
Ultra 10 Year U.S. Treasury Note	9/21/2022	(59)	(7,649,805)	(7,580,578)	69,227
Total Futures Contracts					\$ 184,986

Key to abbreviations:

EUR Euro
USD U.S. Dollar

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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.

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Loomis Sayles Inflation Protected Securities Fund
Investments as of April 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</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	USD	3.875	4/16/2050	189,116	0.06%
265,000	Anglo American Capital PLC	USD	3.875	3/16/2029	251,180	0.08%
985,000	Ares Capital Corp.	USD	2.875	6/15/2028	850,360	0.28%
910,000	AT&T, Inc.	USD	3.550	9/15/2055	704,134	0.23%
365,000	AT&T, Inc.	USD	3.650	9/15/2059	281,522	0.09%
225,000	AT&T, Inc.	USD	3.800	12/1/2057	179,257	0.06%
600,000	Banco Santander S.A., (fixed rate to 3/24/2027, variable rate thereafter)	USD	4.175	3/24/2028	582,084	0.19%
1,540,000	Bank of America Corp., MTN, SOFR + 1.330%	USD	1.611	4/2/2026	1,546,249	0.51%
1,515,000	Broadcom, Inc.	USD	4.150	4/15/2032	1,406,264	0.47%
15,000	Canadian Pacific Railway Co.	USD	2.050	3/5/2030	12,981	0.00%
1,215,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	1,107,560	0.37%
30,000	Cigna Corp.	USD	2.400	3/15/2030	26,249	0.01%
325,000	Citigroup, Inc., SOFR + 1.528%	USD	1.823	3/17/2026	327,514	0.11%
100,000	Dell International LLC/EMC Corp.	USD	6.200	7/15/2030	107,912	0.04%
133,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	177,480	0.06%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	USD	5.882	7/8/2031	252,462	0.08%
1,115,000	ING Groep NV, (fixed rate to 3/28/2032, variable rate thereafter)	USD	4.252	3/28/2033	1,065,565	0.35%
955,000	JBS Finance Luxembourg S.a.r.l.	USD	3.625	1/15/2032	815,045	0.27%
1,500,000	JPMorgan Chase & Co., (fixed rate to 4/26/2027, variable rate thereafter)	USD	4.323	4/26/2028	1,493,298	0.49%
1,200,000	Macy's Retail Holdings LLC	USD	5.875	4/1/2029	1,138,344	0.38%
755,000	Magallanes, Inc.	USD	5.141	3/15/2052	675,431	0.22%
2,270,000	Morgan Stanley, (fixed rate to 4/17/2024, variable rate thereafter)	USD	3.620	4/17/2025	2,258,263	0.75%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	373,849	0.12%
1,520,000	Owl Rock Core Income Corp.	USD	5.500	3/21/2025	1,502,938	0.50%
30,000	Prudential Financial, Inc., (fixed rate to 6/15/2023, variable rate thereafter)	USD	5.625	6/15/2043	29,996	0.01%
385,000	Sempra Energy	USD	3.700	4/1/2029	369,919	0.12%
31,215,327	U.S. Treasury Inflation Indexed Bond	USD	0.250	2/15/2050	29,496,858	9.74%
9,790,716	U.S. Treasury Inflation Indexed Bond	USD	0.750	2/15/2042	10,321,939	3.41%
1,127,150	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2049	1,279,858	0.42%
12,128,213	U.S. Treasury Inflation Indexed Bond	USD	3.375	4/15/2032	16,346,557	5.40%
31,356,655	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2026	32,399,835	10.70%
1,004,240	U.S. Treasury Inflation Indexed Note	USD	0.125	4/15/2027	1,029,660	0.34%
5,110,829	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2030	5,200,019	1.72%
29,207,424	U.S. Treasury Inflation Indexed Note	USD	0.125	7/15/2031	29,679,002	9.80%
31,379,693	U.S. Treasury Inflation Indexed Note	USD	0.375	1/15/2027	32,622,317	10.78%
28,152,601	U.S. Treasury Inflation Indexed Note	USD	0.625	1/15/2024	29,372,181	9.70%
23,401,900	U.S. Treasury Inflation Indexed Note	USD	0.625	1/15/2026	24,592,792	8.12%
18,078,880	U.S. Treasury Inflation Indexed Note	USD	0.750	7/15/2028	19,240,589	6.36%
24,150,520	U.S. Treasury Inflation Indexed Note	USD	0.875	1/15/2029	25,850,176	8.54%
1,240,000	Verizon Communications, Inc.	USD	3.550	3/22/2051	1,018,303	0.34%
1,355,000	Wells Fargo & Co., (fixed rate to 4/25/2025, variable rate thereafter), MTN	USD	3.908	4/25/2026	1,345,474	0.45%
	Total				277,520,532	91.67%
Senior Loans						
2,165,000	19th Holdings Golf LLC, 2022 Term Loan B, SOFRTE + 3.250%	USD	3.750	2/7/2029	2,127,112	0.70%
758,100	Albion Financing 3 S.a.r.l., USD Term Loan, 3-month LIBOR + 5.250%	USD	6.434	8/17/2026	748,154	0.25%
800,000	Altair BidCo, Inc., 2021 Term Loan, SOFRTE + 3.350%	USD	3.850	2/1/2029	788,400	0.26%
981,977	Camelot U.S. Acquisition 1 Co., Term Loan B, 1-month LIBOR + 3.000%	USD	3.764	10/30/2026	969,094	0.32%
997,462	Carnival Corp., EUR Term Loan B, 3-month EURIBOR + 3.750%	EUR	3.750	6/30/2025	1,039,498	0.34%
1,427,725	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	5.764	8/2/2027	1,420,444	0.47%
980,038	Dun & Bradstreet Corp. (The), Term Loan, 1-month LIBOR + 3.250%	USD	3.918	2/6/2026	971,707	0.32%
979,055	Graham Packaging Co., Inc., 2021 Term Loan, 1-month LIBOR + 3.000%	USD	3.764	8/4/2027	957,702	0.32%
855,000	Ineos Finance PLC, 2021 EUR Term Loan B, 3-month EURIBOR	EUR		11/4/2028	881,544	0.29%
756,200	McGraw-Hill Global Education Holdings LLC, 2021 Term Loan, LIBOR + 4.750%	USD	5.554	7/28/2028	741,310	0.24%

Loomis Sayles Inflation Protected Securities Fund
Investments as of April 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
746,241	Michaels Companies, Inc., 2021 Term Loan B, 3-month LIBOR + 4.250%	USD	5.256	4/15/2028	678,848	0.22%
751,068	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	4.006	5/16/2024	743,557	0.25%
	Total				12,067,370	3.98%
Short-Term Investments						
2,570,328	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	5/2/2022	2,570,328	0.85%
	Total Investments				292,158,230	96.50%
	Other assets less liabilities				10,588,877	3.50%
	Net Assets				302,747,107	100.00%

Forward Foreign Currency Contracts

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/ (Depreciation)</u>
Bank of America, N.A.	06/14/2022	EUR S	1,840,000	\$ 2,034,966	\$ 1,944,822	\$ 90,144

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	6/21/2022	(19)	\$ (2,470,259)	\$ (2,451,000)	\$ 19,259
Ultra Long U.S. Treasury Bond	6/21/2022	(17)	(2,765,652)	(2,727,437)	38,215
Total Futures Contracts					\$ 57,474

Key to abbreviations:

EUR Euro
USD U.S. Dollar

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

The portfolio is actively managed and holdings are subject to change. There is no guarantee the Fund continues to invest in the securities referenced.

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

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.

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