Loomis Sayles Core Plus Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
6,365,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	5,719,374	0.1%
7,145,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	5.100	1/19/2029	7,023,187	0.1%
3,587,000	AES Corp.	USD	3.300	7/15/2025	3,458,627	0.1%
1,609,000	AES Corp.	USD	3.950	7/15/2030	1,461,837	0.0%
2,230,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	USD	6.610	1/18/2028	2,243,641	0.0%
18,150,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	17,485,829	0.3%
20,287,000	Aircastle Ltd.	USD	2.850	1/26/2028	18,045,161	0.3%
3,081,000	Alibaba Group Holding Ltd.	USD	3.250	2/9/2061	1,955,618	0.0%
1,610,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,349,341	0.0%
4,405,584	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,365,199	0.1%
5,620,467	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	5,496,529	0.1%
15,155,000	American Builders & Contractors Supply Co., Inc.	USD	3.875	11/15/2029	13,520,533	0.2%
1,715,000	American Homes 4 Rent LP	USD	3.375	7/15/2051	1,130,460	0.0%
4,420,000	AmeriCredit Automobile Receivables Trust, Series 2023-1, Class C	USD	5.800	12/18/2028	4,454,971	0.1%
12,370,000	Amgen, Inc.	USD	5.750	3/2/2063	12,371,148	0.2%
1,835,000	Anglo American Capital PLC	USD	2.250	3/17/2028	1,617,425	0.0%
3,620,000	Anglo American Capital PLC	USD	3.875	3/16/2029	3,362,997	0.1%
3,322,000	Anglo American Capital PLC	USD	3.950	9/10/2050	2,464,180	0.0%
7,696,000	Anglo American Capital PLC	USD	5.625	4/1/2030	7,722,249	0.1%
6,872,000	Antares Holdings LP	USD	3.950	7/15/2026	6,398,244	0.1%
22,085,000	AOA Mortgage Trust, Series 2021-1177, Class A, 1 mo. USD SOFR + 0.989%	USD	6.307	10/15/2038	20,591,833	0.3%
17,395,000	Ardonagh Finco Ltd.	USD	7.750	2/15/2031	17,179,302	0.2%
22,772,000	Ares Capital Corp.	USD	2.150	7/15/2026	20,686,071	0.3%
2,585,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,096,271	0.0%
7,956,000	AT&T, Inc.	USD	3.500	9/15/2053	5,468,456	0.1%
2,905,000	AT&T, Inc.	USD	3.550	9/15/2055	1,978,968	0.0%
1,863,000	AT&T, Inc.	USD	3.650	6/1/2051	1,333,077	0.0%
11,891,000	AT&T, Inc.	USD	3.650	9/15/2059	8,043,128	0.1%
7,539,000	AT&T, Inc.	USD	3.800	12/1/2057	5,305,832	0.1%
2,206,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,189,087	0.0%
7,064,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	6,642,687	0.1%
8,160,000	Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A	USD	3.830	8/21/2028	7,779,368	0.1%
1,840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-2A, Class A	USD	5.200	10/20/2027	1,828,820	0.0%
3,245,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	USD	6.020	2/20/2030	3,347,915	0.1%
15,425,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	13,719,056	0.2%
3,175,000	Baidu, Inc.	USD	2.375	10/9/2030	2,671,762	0.0%
4,515,000	Baidu, Inc.	USD	3.075	4/7/2025	4,392,553	0.1%
10,051,000	Banco Santander Chile	USD	2.700	1/10/2025	9,799,195	0.1%
11,000,000	Banco Santander SA	USD	1.849	3/25/2026	10,209,440	0.2%
3,800,000	Banco Santander SA	USD	2.958	3/25/2031	3,241,064	0.1%
15,850,000	Bangkok Bank PCL	USD	4.050	3/19/2024	15,836,379	0.2%
1,531,640	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	1,447,576	0.0%
3,409,380	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	3,008,380	0.1%
12,696,152	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	11,272,366	0.2%
6,138,240	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	5,441,259	0.1%

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4,000,000	Bank of America Corp., (fixed rate to 11/10/2027, variable rate thereafter)	USD	6.204	11/10/2028	4,126,831	0.1%
26,146,000	Bank of America Corp., (fixed rate to 4/22/2024, variable rate thereafter)	USD	0.976	4/22/2025	25,954,479	0.4%
5,475,000	Bank of America Corp., (fixed rate to 4/24/2027, variable rate thereafter)	USD	3.705	4/24/2028	5,219,890	0.1%
16,280,000	Bank of America Corp., (fixed rate to 4/25/2033, variable rate thereafter)	USD	5.288	4/25/2034	16,049,493	0.2%
24,210,000	Bank of America Corp., MTN, (fixed rate to 4/23/2026, variable rate thereafter)	USD	3.559	4/23/2027	23,285,678	0.3%
18,664,000	Barclays PLC, (fixed rate to 3/10/2041, variable rate thereafter)	USD	3.811	3/10/2042	13,996,090	0.2%
950,000	Barclays PLC, (fixed rate to 5/09/2033, variable rate thereafter)	USD	6.224	5/9/2034	961,857	0.0%
26,019,000	BAT Capital Corp.	USD	2.789	9/6/2024	25,619,196	0.4%
7,864,000	BBVA Bancomer SA	USD	1.875	9/18/2025	7,434,507	0.1%
17,567,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	17,257,010	0.2%
4,262,000	Blue Owl Capital Corp.	USD	2.625	1/15/2027	3,863,489	0.1%
13,397,000	Blue Owl Capital Corp.	USD	3.400	7/15/2026	12,477,186	0.2%
10,958,000	Blue Owl Technology Finance Corp.	USD	3.750	6/17/2026	10,078,898	0.1%
13,513,000	BNP Paribas SA, (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	12,497,720	0.2%
26,613,000	BNP Paribas SA, (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	26,040,989	0.4%
15,199,000	Boeing Co.	USD	5.705	5/1/2040	14,805,448	0.2%
2,701,000	Boston Gas Co.	USD	3.001	8/1/2029	2,368,746	0.0%
7,135,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	USD	6.843	12/15/2038	6,734,053	0.1%
21,698,000	Braskem America Finance Co.	USD	7.125	7/22/2041	18,929,893	0.3%
360,268(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2033	69,591,165	1.0%
14,008,000	BRF SA	USD	5.750	9/21/2050	10,920,637	0.2%
14,171,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	14,102,616	0.2%
5,890,000	Broadcom, Inc.	USD	3.137	11/15/2035	4,675,399	0.1%
4,340,000	Caesars Entertainment, Inc.	USD	6.500	2/15/2032	4,372,476	0.1%
10,104,000	Calpine Corp.	USD	5.000	2/1/2031	9,030,369	0.1%
23,750,000	Capital One Financial Corp., (fixed rate to 6/08/2033, variable rate thereafter)	USD	6.377	6/8/2034	24,471,929	0.3%
4,569,855	Carvana Auto Receivables Trust, Series 2023-N1, Class A	USD	6.360	4/12/2027	4,580,055	0.1%
9,895,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	USD	5.980	12/10/2027	9,940,362	0.1%
17,010,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	12,717,661	0.2%
1,873,000	Celanese U.S. Holdings LLC	USD	6.050	3/15/2025	1,877,635	0.0%
4,145,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	4,256,711	0.1%
6,640,000	Celanese U.S. Holdings LLC	USD	6.379	7/15/2032	6,803,182	0.1%
8,962,000	Cemex SAB de CV	USD	3.875	7/11/2031	7,812,835	0.1%
7,364,000	Centene Corp.	USD	3.375	2/15/2030	6,496,134	0.1%
6,110,000	CenterPoint Energy, Inc., SOFR Index + 0.650%	USD	5.994	5/13/2024	6,110,965	0.1%
21,060,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.500	4/1/2063	16,289,886	0.2%
14,179,842	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	12,315,037	0.2%
7,070,071	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	6,166,096	0.1%
8,877,514	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	7,716,743	0.1%

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1,154,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	1,143,913	0.0%
13,354,000	Clearway Energy Operating LLC	USD	3.750	2/15/2031	11,260,962	0.2%
6,097,579	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,379,216	0.1%
19,884,788	Cometa Energia SA de CV	USD	6.375	4/24/2035	19,661,118	0.3%
705,539	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.829	7/10/2046	651,376	0.0%
1,351,518	Continental Airlines Pass-Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,331,691	0.0%
2,239,904	CoreVest American Finance Ltd., Series 2019-3, Class A	USD	2.705	10/15/2052	2,184,766	0.0%
11,954,000	Corning, Inc.	USD	5.450	11/15/2079	11,076,529	0.2%
9,758	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	9,524	0.0%
7,300,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class A	USD	6.480	3/15/2033	7,371,872	0.1%
10,085,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	USD	6.251	1/10/2035	10,077,117	0.1%
2,112,208	Credit Suisse Mortgage Trust, Series 2014-USA, Class A1	USD	3.304	9/15/2037	1,840,098	0.0%
11,367,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	USD	3.953	9/15/2037	10,002,965	0.1%
983,000	Crown Castle, Inc.	USD	4.150	7/1/2050	777,317	0.0%
11,764,212	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	10,386,070	0.2%
8,025,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	USD	6.314	9/12/2040	8,225,848	0.1%
14,751,433	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	14,419,689	0.2%
9,038,000	Deutsche Bank AG	USD	1.686	3/19/2026	8,421,542	0.1%
8,585,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	6,899,474	0.1%
6,737,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	5,518,289	0.1%
1,750,000	Deutsche Bank AG, (fixed rate to 11/10/2032, variable rate thereafter)	USD	7.079	2/10/2034	1,744,288	0.0%
10,680,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	10,009,164	0.1%
8,952,000	Devon Energy Corp.	USD	4.500	1/15/2030	8,543,395	0.1%
12,355,000	Dick's Sporting Goods, Inc.	USD	4.100	1/15/2052	8,733,919	0.1%
7,125,200	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.116	7/25/2048	6,936,914	0.1%
963,687	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	USD	0.560	12/11/2034	957,181	0.0%
2,415,000	DPL, Inc.	USD	4.350	4/15/2029	2,188,352	0.0%
2,020,000	DT Auto Owner Trust, Series 2023-1A, Class C	USD	5.550	10/16/2028	2,009,763	0.0%
8,635,000	Ecopetrol SA	USD	8.375	1/19/2036	8,669,540	0.1%
852,000	Edison International	USD	4.950	4/15/2025	844,556	0.0%
3,903,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	2,341,688	0.0%
3,360,000	Empresa Nacional de Telecomunicaciones SA	USD	3.050	9/14/2032	2,650,200	0.0%
2,811,000	Enel Americas SA	USD	4.000	10/25/2026	2,702,805	0.0%
1,348,000	Enel Generacion Chile SA	USD	4.250	4/15/2024	1,342,679	0.0%
568,000	Energy Transfer LP	USD	5.150	2/1/2043	500,318	0.0%
1,500,000	Energy Transfer LP	USD	5.300	4/15/2047	1,343,470	0.0%
125,000	Energy Transfer LP	USD	5.400	10/1/2047	113,376	0.0%
4,900,000	Energy Transfer LP	USD	5.950	10/1/2043	4,764,779	0.1%
8,548,000	Energy Transfer LP	USD	6.500	2/1/2042	8,957,585	0.1%
1,338,000	Energy Transfer LP	USD	6.625	10/15/2036	1,399,845	0.0%

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4,316,000	Entergy Corp.	USD	2.800	6/15/2030	3,732,384	0.1%
3,790,000	EPR Properties	USD	3.600	11/15/2031	3,094,023	0.1%
8,045,000	EQM Midstream Partners LP	USD	6.375	4/1/2029	8,068,097	0.1%
2,445,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	2,469,452	0.0%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,669,160	0.0%
4,696,000	EQT Corp.	USD	3.900	10/1/2027	4,442,464	0.1%
601,000	EQT Corp.	USD	5.000	1/15/2029	585,727	0.0%
2,133,000	Equifax, Inc.	USD	2.600	12/15/2025	2,032,821	0.0%
4,324,000	Equifax, Inc.	USD	7.000	7/1/2037	4,763,484	0.1%
897,957	Exeter Automobile Receivables Trust, Series 2021-2A, Class C	USD	0.980	6/15/2026	888,775	0.0%
4,320,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class C	USD	5.820	2/15/2028	4,313,045	0.1%
1,791,000	Expedia Group, Inc.	USD	6.250	5/1/2025	1,799,075	0.0%
7,409,619	Extended Stay America Trust, Series 2021-ESH, Class A, 1 mo. USD SOFR + 1.194%	USD	6.513	7/15/2038	7,400,370	0.1%
1,359,269	Extended Stay America Trust, Series 2021-ESH, Class D, 1 mo. USD SOFR + 2.364%	USD	7.683	7/15/2038	1,357,133	0.0%
8,985,000	Falabella SA	USD	3.375	1/15/2032	6,926,515	0.1%
9,590,246	Federal Home Loan Mortgage Corp.	USD	1.500	12/1/2050	6,971,313	0.1%
36,275,653	Federal Home Loan Mortgage Corp.	USD	1.500	4/1/2051	26,369,508	0.4%
1,278,233	Federal Home Loan Mortgage Corp.	USD	2.000	8/1/2050	1,005,858	0.0%
8,513,318	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	6,699,301	0.1%
7,029,407	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	5,531,537	0.1%
5,652,597	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	4,448,134	0.1%
454,187	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	361,072	0.0%
17,296,473	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	13,600,106	0.2%
7,008,343	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	5,514,928	0.1%
6,247,988	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	4,916,624	0.1%
5,807,336	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	4,566,329	0.1%
24,481,836	Federal Home Loan Mortgage Corp.	USD	2.000	1/1/2051	19,249,834	0.3%
4,732,464	Federal Home Loan Mortgage Corp.	USD	2.000	2/1/2051	3,724,113	0.1%
17,049,948	Federal Home Loan Mortgage Corp.	USD	2.000	3/1/2052	12,940,310	0.2%
4,919,149	Federal Home Loan Mortgage Corp.	USD	2.000	3/1/2052	3,874,336	0.1%
4,067,865	Federal Home Loan Mortgage Corp.	USD	2.500	7/1/2050	3,278,584	0.1%
3,317,411	Federal Home Loan Mortgage Corp.	USD	2.500	7/1/2050	2,745,533	0.0%
12,070,792	Federal Home Loan Mortgage Corp.	USD	2.500	9/1/2050	9,992,507	0.1%
1,827,550	Federal Home Loan Mortgage Corp.	USD	2.500	10/1/2050	1,472,756	0.0%
1,855,063	Federal Home Loan Mortgage Corp.	USD	2.500	11/1/2050	1,494,919	0.0%
1,292,154	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2050	1,041,314	0.0%
1,190,083	Federal Home Loan Mortgage Corp.	USD	2.500	3/1/2051	978,369	0.0%
10,142,195	Federal Home Loan Mortgage Corp.	USD	2.500	10/1/2051	8,420,421	0.1%
5,157,579	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2051	4,249,578	0.1%
999,129	Federal Home Loan Mortgage Corp.	USD	3.000	11/1/2042	890,666	0.0%
6,111,498	Federal Home Loan Mortgage Corp.	USD	3.000	9/1/2048	5,359,342	0.1%
3,331,481	Federal Home Loan Mortgage Corp.	USD	3.000	10/1/2049	2,885,068	0.0%
1,608,867	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2050	1,393,280	0.0%
1,359,341	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2050	1,176,202	0.0%
6,034,300	Federal Home Loan Mortgage Corp.	USD	3.350	8/1/2037	5,207,053	0.1%
3,592,544	Federal Home Loan Mortgage Corp.	USD	3.450	5/1/2037	3,127,223	0.1%
499,719	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2043	458,660	0.0%
336,398	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2043	308,619	0.0%
572,056	Federal Home Loan Mortgage Corp.	USD	3.500	7/1/2043	522,550	0.0%
977,226	Federal Home Loan Mortgage Corp.	USD	3.500	10/1/2043	893,667	0.0%
85,809	Federal Home Loan Mortgage Corp.	USD	3.500	3/1/2045	79,401	0.0%
1,923,137	Federal Home Loan Mortgage Corp.	USD	3.500	8/1/2047	1,753,591	0.0%
1,366,233	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2050	1,204,892	0.0%
1,240,192	Federal Home Loan Mortgage Corp.	USD	3.700	5/1/2037	1,114,463	0.0%
8,601,153	Federal Home Loan Mortgage Corp.	USD	3.750	5/1/2037	7,649,014	0.1%
2,077,579	Federal Home Loan Mortgage Corp.	USD	3.900	7/1/2037	1,891,828	0.0%

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2,079,326	Federal Home Loan Mortgage Corp.	USD	3.900	7/1/2037	1,863,404	0.0%
843,689	Federal Home Loan Mortgage Corp.	USD	4.000	12/1/2044	795,432	0.0%
364,521	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2045	343,659	0.0%
2,743	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2045	2,586	0.0%
237,392	Federal Home Loan Mortgage Corp.	USD	4.000	6/1/2047	223,410	0.0%
11,319,967	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2052	10,417,585	0.2%
9,408,563	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2052	8,661,739	0.1%
2,893,599	Federal Home Loan Mortgage Corp.	USD	4.000	8/1/2052	2,663,703	0.0%
12,261,379	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2052	11,287,208	0.2%
1,424,307	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2052	1,311,151	0.0%
9,617,561	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	8,852,534	0.1%
5,527,859	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	5,089,321	0.1%
4,478,274	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	4,122,487	0.1%
532,115	Federal Home Loan Mortgage Corp.	USD	4.500	7/1/2041	519,754	0.0%
75,790	Federal Home Loan Mortgage Corp.	USD	4.500	1/1/2044	73,131	0.0%
258,640	Federal Home Loan Mortgage Corp.	USD	4.500	4/1/2044	249,669	0.0%
17,768	Federal Home Loan Mortgage Corp.	USD	4.500	3/1/2046	17,242	0.0%
676,904	Federal Home Loan Mortgage Corp.	USD	4.500	7/1/2046	657,838	0.0%
374,645	Federal Home Loan Mortgage Corp.	USD	4.500	3/1/2048	359,171	0.0%
15,921,727	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	15,077,793	0.2%
3,565,153	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	3,390,949	0.1%
2,659,632	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	2,517,943	0.0%
1,157,698	Federal Home Loan Mortgage Corp.	USD	5.000	7/1/2048	1,140,684	0.0%
1,139,522	Federal Home Loan Mortgage Corp.	USD	5.000	8/1/2048	1,125,492	0.0%
714,587	Federal Home Loan Mortgage Corp.	USD	5.000	9/1/2048	704,637	0.0%
2,349,348	Federal Home Loan Mortgage Corp.	USD	5.000	10/1/2048	2,315,909	0.0%
6,214,802	Federal Home Loan Mortgage Corp.	USD	5.000	12/1/2048	6,131,794	0.1%
1,632,633	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,630,049	0.0%
1,432,408	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,441,636	0.0%
1,213,001	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,211,839	0.0%
4,055,248	Federal Home Loan Mortgage Corp.	USD	5.500	6/1/2053	4,091,479	0.1%
1,729,511	Federal Home Loan Mortgage Corp.	USD	5.500	6/1/2053	1,744,813	0.0%
16,204,819	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	16,049,032	0.2%
1,150,788	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	1,161,070	0.0%
965,662	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	975,065	0.0%
630,065	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	637,535	0.0%
3,476	Federal Home Loan Mortgage Corp.	USD	6.000	6/1/2035	3,586	0.0%
3,984,517	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	4,105,468	0.1%
3,410,323	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	3,462,475	0.1%
3,307,364	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	3,406,244	0.1%
1,964,246	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	2,014,451	0.0%
1,816,555	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,843,156	0.0%
1,251,464	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,270,357	0.0%
1,074,788	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,091,240	0.0%
874,905	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	882,695	0.0%
5,360,978	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	5,384,830	0.1%
1,092,246	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	1,123,430	0.0%
977,467	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	1,003,563	0.0%
799,866	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	813,678	0.0%
5,025,607	Federal Home Loan Mortgage Corp.	USD	6.000	8/1/2053	5,169,086	0.1%
1,100,000	Federal Home Loan Mortgage Corp.	USD	6.000	3/1/2054	1,112,673	0.0%
1,279,729	Federal Home Loan Mortgage Corp.	USD	6.500	4/1/2053	1,313,613	0.0%
703,865	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	716,278	0.0%
485,942	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	499,013	0.0%
450,380	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	467,243	0.0%
14,646,562	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	14,904,593	0.2%
5,975,431	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	6,270,614	0.1%
4,772,266	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	4,997,289	0.1%
5,306,497	Federal Home Loan Mortgage Corp.	USD	6.500	9/1/2053	5,452,638	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,875,455	Federal Home Loan Mortgage Corp.	USD	6.500	12/1/2053	1,921,916	0.0%
8,587,564	Federal Home Loan Mortgage Corp.	USD	6.500	1/1/2054	8,824,074	0.1%
1,244,269	Federal Home Loan Mortgage Corp.	USD	6.500	1/1/2054	1,277,490	0.0%
8,846,664	Federal Home Loan Mortgage Corp.	USD	6.500	2/1/2054	9,090,310	0.1%
1,247,370	Federal Home Loan Mortgage Corp.	USD	6.500	2/1/2054	1,279,873	0.0%
1,049,293	Federal Home Loan Mortgage Corp.	USD	7.000	9/1/2053	1,088,047	0.0%
8,339,331	Federal Home Loan Mortgage Corp.	USD	7.000	12/1/2053	8,656,594	0.1%
9,189,648	Federal Home Loan Mortgage Corp.	USD	7.000	1/1/2054	9,539,264	0.1%
1,587,391	Federal Home Loan Mortgage Corp.	USD	7.000	2/1/2054	1,647,783	0.0%
496,817	Federal Home Loan Mortgage Corp.	USD	7.000	2/1/2054	515,457	0.0%
401,306	Federal Home Loan Mortgage Corp.	USD	7.000	2/1/2054	417,181	0.0%
6,973,914	Federal Home Loan Mortgage Corp.	USD	7.500	1/1/2054	7,287,069	0.1%
255,609	Federal Home Loan Mortgage Corp.	USD	8.000	2/1/2054	267,726	0.0%
32,293,522	Federal Home Loan Mortgage Corp., Series 406, Class F15, 30 day USD SOFR Average + 1.450%	USD	6.772	10/25/2053	32,688,564	0.5%
30,435,000	Federal Home Loan Mortgage Corp., Series 5365, Class LY, REMICS	USD	6.500	12/25/2053	31,012,659	0.4%
54,594,423	Federal National Mortgage Association	USD	2.000	5/1/2037	48,152,078	0.7%
1,678,598	Federal National Mortgage Association	USD	2.000	10/1/2050	1,282,897	0.0%
11,568,694	Federal National Mortgage Association	USD	2.000	11/1/2050	9,106,313	0.1%
5,018,482	Federal National Mortgage Association	USD	2.000	11/1/2050	3,947,232	0.1%
4,763,512	Federal National Mortgage Association	USD	2.000	11/1/2050	3,664,124	0.1%
2,722,619	Federal National Mortgage Association	USD	2.000	11/1/2050	2,143,122	0.0%
13,236,508	Federal National Mortgage Association	USD	2.000	12/1/2050	10,418,992	0.2%
12,484,757	Federal National Mortgage Association	USD	2.000	12/1/2050	9,827,540	0.1%
8,016,711	Federal National Mortgage Association	USD	2.000	12/1/2050	6,310,167	0.1%
7,160,673	Federal National Mortgage Association	USD	2.000	12/1/2050	5,632,600	0.1%
6,025,957	Federal National Mortgage Association	USD	2.000	12/1/2050	4,743,324	0.1%
5,056,537	Federal National Mortgage Association	USD	2.000	12/1/2050	3,977,482	0.1%
31,410,087	Federal National Mortgage Association	USD	2.000	1/1/2051	24,722,781	0.4%
1,898,579	Federal National Mortgage Association	USD	2.000	2/1/2051	1,493,191	0.0%
13,791,203	Federal National Mortgage Association	USD	2.000	3/1/2051	10,846,762	0.2%
5,592,127	Federal National Mortgage Association	USD	2.000	4/1/2051	4,398,063	0.1%
5,292,931	Federal National Mortgage Association	USD	2.000	4/1/2051	4,162,558	0.1%
4,956,215	Federal National Mortgage Association	USD	2.000	4/1/2051	3,897,958	0.1%
20,766,808	Federal National Mortgage Association	USD	2.000	11/1/2051	16,429,505	0.2%
16,297,663	Federal National Mortgage Association	USD	2.000	11/1/2051	12,815,576	0.2%
1,523,780	Federal National Mortgage Association	USD	2.000	11/1/2051	1,202,249	0.0%
21,059,294	Federal National Mortgage Association	USD	2.000	12/1/2051	16,597,119	0.2%
1,591,169	Federal National Mortgage Association	USD	2.000	1/1/2052	1,254,043	0.0%
15,492,144	Federal National Mortgage Association	USD	2.000	3/1/2052	12,191,635	0.2%
378,060	Federal National Mortgage Association	USD	2.500	4/1/2045	320,731	0.0%
2,060,467	Federal National Mortgage Association	USD	2.500	5/1/2050	1,660,976	0.0%
8,212,281	Federal National Mortgage Association	USD	2.500	7/1/2050	6,828,590	0.1%
5,176,166	Federal National Mortgage Association	USD	2.500	7/1/2050	4,294,430	0.1%
8,636,474	Federal National Mortgage Association	USD	2.500	8/1/2050	7,202,557	0.1%
4,884,951	Federal National Mortgage Association	USD	2.500	8/1/2050	4,069,397	0.1%
2,663,868	Federal National Mortgage Association	USD	2.500	8/1/2050	2,180,504	0.0%
1,886,696	Federal National Mortgage Association	USD	2.500	10/1/2050	1,520,872	0.0%
2,336,946	Federal National Mortgage Association	USD	2.500	11/1/2050	1,886,777	0.0%
1,197,229	Federal National Mortgage Association	USD	2.500	11/1/2050	987,854	0.0%
12,621,776	Federal National Mortgage Association	USD	2.500	5/1/2051	10,377,648	0.2%
1,223,506	Federal National Mortgage Association	USD	2.500	9/1/2051	1,016,250	0.0%
17,112,604	Federal National Mortgage Association	USD	2.500	5/1/2052	14,093,762	0.2%
38,053,432	Federal National Mortgage Association	USD	2.500	12/1/2061	30,239,911	0.4%
150,242,441	Federal National Mortgage Association	USD	2.500	3/1/2062	119,393,375	1.7%
136,527,082	Federal National Mortgage Association	USD	2.500	3/1/2062	108,493,755	1.5%
83,262,160	Federal National Mortgage Association	USD	2.500	3/1/2062	66,191,537	0.9%
50,339,540	Federal National Mortgage Association	USD	2.500	3/1/2062	40,003,011	0.6%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
33,199,716	Federal National Mortgage Association	USD	2.500	3/1/2062	26,753,279	0.4%
12,797,452	Federal National Mortgage Association	USD	2.500	3/1/2062	10,264,967	0.2%
66,430,423	Federal National Mortgage Association	USD	2.500	4/1/2062	52,789,287	0.7%
32,257,536	Federal National Mortgage Association	USD	2.500	5/1/2062	25,634,048	0.4%
2,968,883	Federal National Mortgage Association	USD	3.000	3/1/2045	2,626,981	0.0%
1,940,844	Federal National Mortgage Association	USD	3.000	3/1/2045	1,711,714	0.0%
931,820	Federal National Mortgage Association	USD	3.000	6/1/2046	814,484	0.0%
191,875	Federal National Mortgage Association	USD	3.000	6/1/2046	168,489	0.0%
990,049	Federal National Mortgage Association	USD	3.000	7/1/2046	860,288	0.0%
978,291	Federal National Mortgage Association	USD	3.000	8/1/2046	856,018	0.0%
414,086	Federal National Mortgage Association	USD	3.000	8/1/2046	363,833	0.0%
2,261,589	Federal National Mortgage Association	USD	3.000	9/1/2046	1,965,755	0.0%
1,636,641	Federal National Mortgage Association	USD	3.000	11/1/2046	1,418,488	0.0%
1,480,598	Federal National Mortgage Association	USD	3.000	11/1/2046	1,291,697	0.0%
554,262	Federal National Mortgage Association	USD	3.000	11/1/2046	483,487	0.0%
358,887	Federal National Mortgage Association	USD	3.000	11/1/2046	313,475	0.0%
184,740	Federal National Mortgage Association	USD	3.000	11/1/2046	161,840	0.0%
751,113	Federal National Mortgage Association	USD	3.000	1/1/2047	654,977	0.0%
415,025	Federal National Mortgage Association	USD	3.000	1/1/2047	363,799	0.0%
407,293	Federal National Mortgage Association	USD	3.000	3/1/2047	360,056	0.0%
213,491	Federal National Mortgage Association	USD	3.000	11/1/2047	186,340	0.0%
367,778	Federal National Mortgage Association	USD	3.000	4/1/2048	315,934	0.0%
1,645,266	Federal National Mortgage Association	USD	3.000	6/1/2048	1,432,947	0.0%
973,060	Federal National Mortgage Association	USD	3.000	7/1/2050	855,771	0.0%
333,018	Federal National Mortgage Association	USD	3.000	11/1/2051	285,364	0.0%
8,765,736	Federal National Mortgage Association	USD	3.000	10/1/2052	7,371,784	0.1%
51,189,316	Federal National Mortgage Association	USD	3.000	9/1/2062	42,780,454	0.6%
28,607,290	Federal National Mortgage Association	USD	3.000	6/1/2063	23,907,900	0.3%
497,281	Federal National Mortgage Association	USD	3.500	1/1/2045	453,419	0.0%
1,430,827	Federal National Mortgage Association	USD	3.500	2/1/2045	1,302,217	0.0%
73,389	Federal National Mortgage Association	USD	3.500	4/1/2045	66,807	0.0%
110,945	Federal National Mortgage Association	USD	3.500	7/1/2046	101,028	0.0%
349,005	Federal National Mortgage Association	USD	3.500	8/1/2046	317,799	0.0%
468,377	Federal National Mortgage Association	USD	3.500	2/1/2047	426,369	0.0%
1,086,755	Federal National Mortgage Association	USD	3.500	6/1/2047	989,597	0.0%
1,197,759	Federal National Mortgage Association	USD	3.500	9/1/2047	1,090,661	0.0%
652,003	Federal National Mortgage Association	USD	3.500	11/1/2047	593,385	0.0%
8,525,340	Federal National Mortgage Association	USD	3.500	11/1/2049	7,461,288	0.1%
2,921,373	Federal National Mortgage Association	USD	3.500	2/1/2050	2,574,819	0.0%
5,187,994	Federal National Mortgage Association	USD	3.500	5/1/2052	4,508,213	0.1%
24,594,159	Federal National Mortgage Association	USD	3.500	6/1/2052	21,901,061	0.3%
39,289,093	Federal National Mortgage Association	USD	3.500	12/1/2062	34,230,602	0.5%
32,525,786	Federal National Mortgage Association	USD	3.500	12/1/2062	28,338,070	0.4%
7,013,000	Federal National Mortgage Association	USD	3.850	9/1/2037	6,238,966	0.1%
160,000	Federal National Mortgage Association	USD	3.940	9/1/2032	150,460	0.0%
2,889,042	Federal National Mortgage Association	USD	4.000	9/1/2041	2,720,014	0.0%
1,290,580	Federal National Mortgage Association	USD	4.000	8/1/2042	1,215,039	0.0%
358,446	Federal National Mortgage Association	USD	4.000	11/1/2044	339,921	0.0%
640,297	Federal National Mortgage Association	USD	4.000	2/1/2045	602,780	0.0%
253,874	Federal National Mortgage Association	USD	4.000	7/1/2046	238,689	0.0%
868,433	Federal National Mortgage Association	USD	4.000	8/1/2046	816,669	0.0%
808,238	Federal National Mortgage Association	USD	4.000	4/1/2047	759,393	0.0%
397,672	Federal National Mortgage Association	USD	4.000	4/1/2047	373,722	0.0%
354,631	Federal National Mortgage Association	USD	4.000	4/1/2047	337,453	0.0%
250,699	Federal National Mortgage Association	USD	4.000	4/1/2047	235,237	0.0%
720,490	Federal National Mortgage Association	USD	4.000	6/1/2047	673,751	0.0%
911,382	Federal National Mortgage Association	USD	4.000	11/1/2047	855,452	0.0%
349,037	Federal National Mortgage Association	USD	4.000	12/1/2047	327,184	0.0%
421,622	Federal National Mortgage Association	USD	4.000	3/1/2048	387,265	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,144,472	Federal National Mortgage Association	USD	4.000	6/1/2048	1,052,310	0.0%
195,200	Federal National Mortgage Association	USD	4.000	2/1/2050	180,856	0.0%
6,009,908	Federal National Mortgage Association	USD	4.000	5/1/2052	5,546,022	0.1%
7,401,788	Federal National Mortgage Association	USD	4.000	6/1/2052	6,830,447	0.1%
5,216,849	Federal National Mortgage Association	USD	4.000	7/1/2052	4,801,250	0.1%
4,579,401	Federal National Mortgage Association	USD	4.000	8/1/2052	4,225,902	0.1%
1,400,352	Federal National Mortgage Association	USD	4.000	11/1/2052	1,289,167	0.0%
6,578,344	Federal National Mortgage Association	USD	4.240	7/1/2038	6,096,245	0.1%
65,777	Federal National Mortgage Association	USD	4.500	8/1/2043	63,745	0.0%
90,614	Federal National Mortgage Association	USD	4.500	3/1/2044	87,932	0.0%
79,848	Federal National Mortgage Association	USD	4.500	5/1/2044	76,790	0.0%
1,416,099	Federal National Mortgage Association	USD	4.500	1/1/2045	1,374,202	0.0%
280,664	Federal National Mortgage Association	USD	4.500	1/1/2045	273,755	0.0%
444,570	Federal National Mortgage Association	USD	4.500	7/1/2045	431,412	0.0%
243,461	Federal National Mortgage Association	USD	4.500	8/1/2045	235,342	0.0%
131,463	Federal National Mortgage Association	USD	4.500	8/1/2045	127,572	0.0%
285,482	Federal National Mortgage Association	USD	4.500	10/1/2045	275,022	0.0%
661,757	Federal National Mortgage Association	USD	4.500	11/1/2045	642,174	0.0%
475,252	Federal National Mortgage Association	USD	4.500	3/1/2046	463,420	0.0%
14,413	Federal National Mortgage Association	USD	4.500	7/1/2046	13,957	0.0%
465,135	Federal National Mortgage Association	USD	4.500	9/1/2046	450,882	0.0%
235,767	Federal National Mortgage Association	USD	4.500	2/1/2047	227,314	0.0%
558,183	Federal National Mortgage Association	USD	4.500	5/1/2047	536,544	0.0%
315,718	Federal National Mortgage Association	USD	4.500	7/1/2048	297,971	0.0%
1,447,330	Federal National Mortgage Association	USD	4.500	8/1/2048	1,395,965	0.0%
321,252	Federal National Mortgage Association	USD	4.500	10/1/2049	307,880	0.0%
9,618,742	Federal National Mortgage Association	USD	4.500	3/1/2053	9,093,472	0.1%
1,464,353	Federal National Mortgage Association	USD	5.000	7/1/2048	1,444,188	0.0%
668,988	Federal National Mortgage Association	USD	5.000	8/1/2048	659,570	0.0%
390,863	Federal National Mortgage Association	USD	5.000	9/1/2048	385,903	0.0%
2,191,003	Federal National Mortgage Association	USD	5.000	1/1/2049	2,156,973	0.0%
786,705	Federal National Mortgage Association	USD	5.000	3/1/2049	774,413	0.0%
6,122,642	Federal National Mortgage Association	USD	5.000	5/1/2053	6,017,122	0.1%
2,589,222	Federal National Mortgage Association	USD	5.500	4/1/2050	2,597,741	0.0%
3,068,226	Federal National Mortgage Association	USD	5.500	7/1/2053	3,095,637	0.1%
1,393,674	Federal National Mortgage Association	USD	5.500	7/1/2053	1,386,472	0.0%
1,027,669	Federal National Mortgage Association	USD	5.500	7/1/2053	1,025,375	0.0%
15,893	Federal National Mortgage Association	USD	6.000	8/1/2034	16,366	0.0%
52,952	Federal National Mortgage Association	USD	6.000	1/1/2037	54,046	0.0%
1,552,602	Federal National Mortgage Association	USD	6.000	5/1/2049	1,587,111	0.0%
11,591,086	Federal National Mortgage Association	USD	6.000	5/1/2053	11,787,838	0.2%
3,232,538	Federal National Mortgage Association	USD	6.000	5/1/2053	3,334,551	0.1%
2,112,502	Federal National Mortgage Association	USD	6.000	5/1/2053	2,145,947	0.0%
1,433,639	Federal National Mortgage Association	USD	6.000	5/1/2053	1,454,533	0.0%
1,364,019	Federal National Mortgage Association	USD	6.000	5/1/2053	1,398,793	0.0%
1,371,503	Federal National Mortgage Association	USD	6.000	6/1/2053	1,401,206	0.0%
1,219,436	Federal National Mortgage Association	USD	6.000	6/1/2053	1,254,025	0.0%
14,972,015	Federal National Mortgage Association	USD	6.000	7/1/2053	15,044,712	0.2%
5,182,876	Federal National Mortgage Association	USD	6.000	7/1/2053	5,343,314	0.1%
1,596,306	Federal National Mortgage Association	USD	6.000	7/1/2053	1,640,697	0.0%
1,295,967	Federal National Mortgage Association	USD	6.000	7/1/2053	1,318,365	0.0%
946,958	Federal National Mortgage Association	USD	6.000	7/1/2053	975,396	0.0%
2,647,954	Federal National Mortgage Association	USD	6.000	8/1/2053	2,723,553	0.0%
2,271,832	Federal National Mortgage Association	USD	6.000	8/1/2053	2,332,486	0.0%
1,743,472	Federal National Mortgage Association	USD	6.000	8/1/2053	1,799,866	0.0%
1,545	Federal National Mortgage Association	USD	6.500	1/1/2029	1,576	0.0%
2,229	Federal National Mortgage Association	USD	6.500	5/1/2031	2,294	0.0%
2,241,343	Federal National Mortgage Association	USD	6.500	6/1/2053	2,324,001	0.0%
986,992	Federal National Mortgage Association	USD	6.500	6/1/2053	1,023,255	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,866,161	Federal National Mortgage Association	USD	6.500	7/1/2053	5,972,937	0.1%
883,904	Federal National Mortgage Association	USD	6.500	7/1/2053	914,095	0.0%
758,911	Federal National Mortgage Association	USD	6.500	7/1/2053	794,694	0.0%
367,795	Federal National Mortgage Association	USD	6.500	7/1/2053	376,596	0.0%
4,706,213	Federal National Mortgage Association	USD	6.500	8/1/2053	4,835,823	0.1%
2,441,866	Federal National Mortgage Association	USD	6.500	8/1/2053	2,509,112	0.0%
1,161,143	Federal National Mortgage Association	USD	6.500	8/1/2053	1,181,599	0.0%
2,287,922	Federal National Mortgage Association	USD	6.500	9/1/2053	2,345,414	0.0%
1,315,775	Federal National Mortgage Association	USD	6.500	1/1/2054	1,350,905	0.0%
8,741	Federal National Mortgage Association	USD	7.000	10/1/2030	8,974	0.0%
6,074	Federal National Mortgage Association	USD	7.000	10/1/2030	6,236	0.0%
1,133,526	Federal National Mortgage Association	USD	7.000	10/1/2053	1,178,364	0.0%
504,486	Federal National Mortgage Association	USD	7.000	10/1/2053	523,691	0.0%
2,461,356	Federal National Mortgage Association	USD	7.000	11/1/2053	2,552,887	0.0%
43	Federal National Mortgage Association	USD	7.500	12/1/2024	43	0.0%
4,020	Federal National Mortgage Association	USD	7.500	7/1/2030	4,073	0.0%
3,444	Federal National Mortgage Association	USD	7.500	2/1/2032	3,490	0.0%
337,287	Federal National Mortgage Association	USD	8.000	1/1/2054	354,535	0.0%
7,850,000	Federal National Mortgage Association, Series 2023-51, Class L, REMICS	USD	6.500	11/25/2053	8,098,696	0.1%
9,977,000	FMG Resources August 2006 Pty. Ltd.	USD	4.375	4/1/2031	8,940,886	0.1%
4,805,000	Ford Credit Auto Lease Trust, Series 2023-B, Class C	USD	6.430	4/15/2027	4,901,254	0.1%
3,455,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	USD	3.340	7/15/2031	3,379,459	0.1%
7,240,000	Ford Credit Auto Owner Trust, Series 2023-1, Class A	USD	4.850	8/15/2035	7,205,726	0.1%
3,200,000	Ford Motor Credit Co. LLC	USD	4.271	1/9/2027	3,065,493	0.1%
9,430,000	Ford Motor Credit Co. LLC	USD	6.800	5/12/2028	9,731,363	0.1%
5,315,000	Ford Motor Credit Co. LLC	USD	6.950	3/6/2026	5,410,693	0.1%
5,450,000	Ford Motor Credit Co. LLC	USD	7.122	11/7/2033	5,809,126	0.1%
4,801,000	Forestar Group, Inc.	USD	3.850	5/15/2026	4,560,566	0.1%
8,230,000	Freeport Indonesia PT	USD	5.315	4/14/2032	7,953,143	0.1%
14,428,000	Fresnillo PLC	USD	4.250	10/2/2050	10,637,187	0.2%
18,679,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	17,659,688	0.3%
17,142,000	General Motors Co.	USD	5.000	4/1/2035	16,016,817	0.2%
1,000,000	General Motors Financial Co., Inc.	USD	2.350	1/8/2031	815,509	0.0%
5,067,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	4,928,788	0.1%
3,408,000	Georgetown University, Series A	USD	5.215	10/1/2118	3,154,070	0.1%
25,662,000	Glencore Funding LLC	USD	2.500	9/1/2030	21,684,903	0.3%
4,950,000	GM Financial Automobile Leasing Trust, Series 2023-1, Class B	USD	5.510	1/20/2027	4,923,602	0.1%
12,486,000	Goldman Sachs Group, Inc.	USD	6.750	10/1/2037	13,571,674	0.2%
6,320,000	Goldman Sachs Group, Inc., (fixed rate to 6/05/2027, variable rate thereafter)	USD	3.691	6/5/2028	6,027,072	0.1%
7,442,000	Goodyear Tire & Rubber Co.	USD	5.625	4/30/2033	6,654,291	0.1%
4,569	Government National Mortgage Association	USD	3.659	7/20/2063	4,444	0.0%
929	Government National Mortgage Association	USD	3.890	12/20/2062	883	0.0%
803,858	Government National Mortgage Association	USD	4.360	6/20/2064	789,920	0.0%
5,159,863	Government National Mortgage Association	USD	4.388	12/20/2066	5,032,933	0.1%
17,488	Government National Mortgage Association	USD	4.390	11/20/2062	16,730	0.0%
2,262,469	Government National Mortgage Association	USD	4.394	2/20/2066	2,214,730	0.0%
1,230,779	Government National Mortgage Association	USD	4.394	10/20/2066	1,199,269	0.0%
889,654	Government National Mortgage Association	USD	4.410	2/20/2066	867,759	0.0%
2,344	Government National Mortgage Association	USD	4.422	5/20/2063	2,292	0.0%
2,162,615	Government National Mortgage Association	USD	4.432	11/20/2066	2,115,464	0.0%
197,182	Government National Mortgage Association	USD	4.483	1/20/2064	195,088	0.0%
1,604,292	Government National Mortgage Association	USD	4.486	9/20/2066	1,571,489	0.0%
2,278,357	Government National Mortgage Association	USD	4.497	6/20/2066	2,232,986	0.0%
1,771,103	Government National Mortgage Association	USD	4.506	12/20/2064	1,745,246	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
372,932	Government National Mortgage Association	USD	4.519	12/20/2063	363,854	0.0%
2,538,434	Government National Mortgage Association	USD	4.528	10/20/2064	2,500,767	0.0%
2,126,144	Government National Mortgage Association	USD	4.575	2/20/2065	2,097,059	0.0%
644,524	Government National Mortgage Association	USD	4.583	1/20/2065	635,292	0.0%
1,059,344	Government National Mortgage Association	USD	4.587	6/20/2066	1,035,065	0.0%
2,362,640	Government National Mortgage Association	USD	4.589	2/20/2065	2,318,061	0.0%
1,023,341	Government National Mortgage Association	USD	4.599	3/20/2065	1,008,901	0.0%
1,013,043	Government National Mortgage Association	USD	4.604	4/20/2066	994,527	0.0%
656,902	Government National Mortgage Association	USD	4.609	6/20/2064	644,084	0.0%
2,187,189	Government National Mortgage Association	USD	4.610	3/20/2066	2,138,500	0.0%
1,331,225	Government National Mortgage Association	USD	4.613	12/20/2064	1,312,725	0.0%
2,732	Government National Mortgage Association	USD	4.657	5/20/2063	2,686	0.0%
4,454,160	Government National Mortgage Association	USD	4.659	12/20/2066	4,359,141	0.1%
3,533	Government National Mortgage Association	USD	4.677	8/20/2061	3,483	0.0%
1,771,993	Government National Mortgage Association	USD	4.690	1/20/2065	1,744,256	0.0%
43,019	Government National Mortgage Association	USD	4.700	4/20/2062	41,379	0.0%
3,965	Government National Mortgage Association	USD	4.700	6/20/2062	3,755	0.0%
846	Government National Mortgage Association	USD	4.700	1/20/2063	808	0.0%
1,054,656	Government National Mortgage Association	USD	4.700	6/20/2066	1,032,735	0.0%
862,730	Government National Mortgage Association	USD	4.752	1/20/2064	851,790	0.0%
70,745	Government National Mortgage Association	USD	5.500	4/15/2038	72,305	0.0%
7,351	Government National Mortgage Association	USD	6.000	1/15/2029	7,400	0.0%
4,066	Government National Mortgage Association	USD	6.000	4/15/2038	4,218	0.0%
2,287	Government National Mortgage Association	USD	6.500	1/15/2029	2,351	0.0%
2,262	Government National Mortgage Association	USD	6.500	2/15/2031	2,296	0.0%
8,030	Government National Mortgage Association	USD	6.500	9/15/2032	8,265	0.0%
1,415	Government National Mortgage Association	USD	6.500	9/15/2032	1,461	0.0%
7,736	Government National Mortgage Association	USD	7.000	9/15/2025	7,719	0.0%
876	Government National Mortgage Association	USD	7.500	10/15/2025	874	0.0%
355	Government National Mortgage Association	USD	7.500	7/15/2030	366	0.0%
126,296	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	USD	5.813	10/20/2060	125,661	0.0%
81,728	Government National Mortgage Association, Series 2012-H18, Class NA, 1 mo. USD SOFR + 0.634%	USD	5.983	8/20/2062	81,389	0.0%
500	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	433	0.0%
8,645	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	7,539	0.0%
7,256	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	6,376	0.0%
86,639	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	74,391	0.0%
3,007,398	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	2,902,282	0.0%
6,660	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	USD	5.743	5/20/2063	6,307	0.0%
2,014,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	1,916,029	0.0%
982,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	914,834	0.0%
2,032,000	Gruma SAB de CV	USD	4.875	12/1/2024	2,008,468	0.0%
54,020,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	2,003,946	0.0%
5,627,003	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.153	8/10/2044	4,187,796	0.1%
648,072	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	628,630	0.0%
6,596,065	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	5,659,793	0.1%
12,395,000	HCA, Inc.	USD	4.625	3/15/2052	10,148,564	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
12,845,000	Hertz Vehicle Financing III LLC, Series 2023-2A, Class A	USD	5.570	9/25/2029	12,902,999	0.2%
9,874,000	Hertz Vehicle Financing LLC, Series 2021-1A, Class A	USD	1.210	12/26/2025	9,610,305	0.1%
15,011,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	15,681,876	0.2%
6,397,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	5,464,702	0.1%
1,326,000	HSBC Holdings PLC	USD	4.950	3/31/2030	1,298,564	0.0%
13,610,000	HSBC Holdings PLC, (fixed rate to 5/24/2024, variable rate thereafter)	USD	0.976	5/24/2025	13,456,114	0.2%
6,206,000	Hyundai Capital America	USD	2.375	10/15/2027	5,616,908	0.1%
10,356,000	Hyundai Capital America	USD	2.650	2/10/2025	10,066,499	0.1%
7,453,000	Hyundai Capital America	USD	3.000	2/10/2027	6,993,240	0.1%
11,455,000	Hyundai Capital America	USD	6.100	9/21/2028	11,796,271	0.2%
4,763,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	4,018,734	0.1%
9,610,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	10,060,132	0.1%
4,740,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	3,885,947	0.1%
750,000	IPALCO Enterprises, Inc.	USD	4.250	5/1/2030	690,516	0.0%
12,714,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	11,251,065	0.2%
5,460,000	Jabil, Inc.	USD	3.000	1/15/2031	4,663,780	0.1%
2,250,000	Jabil, Inc.	USD	5.450	2/1/2029	2,245,899	0.0%
7,910,400	Jack in the Box Funding LLC, Series 2022-1A, Class A2I	USD	3.445	2/26/2052	7,324,280	0.1%
13,310,400	Jack in the Box Funding LLC, Series 2022-1A, Class A2II	USD	4.136	2/26/2052	11,677,465	0.2%
24,100,000	JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	USD	7.250	11/15/2053	25,250,207	0.4%
24,590,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	21,572,611	0.3%
14,076,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	12,226,034	0.2%
13,869,000	Kenbourne Invest SA	USD	4.700	1/22/2028	8,044,020	0.1%
2,157,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	1,816,876	0.0%
11,175,000	Klabin Austria GmbH	USD	7.000	4/3/2049	11,281,312	0.2%
1,725,000	Lear Corp.	USD	3.550	1/15/2052	1,172,011	0.0%
12,381,000	Lear Corp.	USD	5.250	5/15/2049	11,148,430	0.2%
9,078,204	Leviathan Bond Ltd.	USD	6.125	6/30/2025	8,888,742	0.1%
5,865,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	4,196,276	0.1%
6,632,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	5,884,447	0.1%
5,903,733	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	5,274,437	0.1%
14,145,000	Macquarie Bank Ltd.	USD	3.231	3/21/2025	13,835,045	0.2%
2,730,000	Main Street Capital Corp.	USD	6.950	3/1/2029	2,740,137	0.0%
8,330,022	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	USD	6.383	11/15/2038	8,267,547	0.1%
4,582,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	3,836,573	0.1%
6,961,647(b)	Mexico Bonos, Series M	MXN	5.750	3/5/2026	37,706,054	0.5%
12,930,849(b)	Mexico Bonos, Series M 20	MXN	8.500	5/31/2029	73,784,570	1.0%
5,452,000	Millicom International Cellular SA	USD	4.500	4/27/2031	4,704,831	0.1%
11,530,000	Minerva Luxembourg SA	USD	4.375	3/18/2031	9,538,834	0.1%
10,590,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 7/20/2031, variable rate thereafter)	USD	2.309	7/20/2032	8,674,883	0.1%
9,128,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	8,306,024	0.1%
6,151,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	5,962,926	0.1%
13,321,000	Morgan Stanley	USD	3.591	7/22/2028	12,609,724	0.2%
1,500,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter)	USD	5.123	2/1/2029	1,490,172	0.0%
10,135,000	Morgan Stanley, MTN, (fixed rate to 4/20/2028, variable rate thereafter)	USD	5.164	4/20/2029	10,077,034	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
10,966,000	National Rural Utilities Cooperative Finance Corp., 3 mo. USD SOFR + 3.172%	USD	8.489	4/30/2043	10,938,600	0.2%
1,425,000	Natura &Co. Luxembourg Holdings SARL	USD	6.000	4/19/2029	1,387,095	0.0%
2,738,000	Natura Cosmeticos SA	USD	4.125	5/3/2028	2,490,670	0.0%
8,000,000	Navient Corp.	USD	5.000	3/15/2027	7,583,865	0.1%
2,694,383	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	2,477,087	0.0%
7,714,282	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	USD	1.060	10/15/2069	6,702,332	0.1%
8,127,300	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	USD	5.510	10/15/2071	8,091,856	0.1%
8,536,324	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	7,569,184	0.1%
9,930,000	NextGear Floorplan Master Owner Trust, Series 2023-1A, Class A2	USD	5.740	3/15/2028	10,019,708	0.1%
4,550,000	Nissan Motor Acceptance Co. LLC	USD	7.050	9/15/2028	4,739,763	0.1%
341,000	NRG Energy, Inc.	USD	3.875	2/15/2032	284,857	0.0%
4,410,000	Nutrien Ltd.	USD	5.800	3/27/2053	4,425,733	0.1%
8,905,000	NVR, Inc.	USD	3.000	5/15/2030	7,843,106	0.1%
883,842	OBX Trust, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	809,174	0.0%
7,985,000	OCP SA	USD	3.750	6/23/2031	6,761,538	0.1%
2,327,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	1,610,400	0.0%
10,730,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class A	USD	5.410	11/14/2029	10,715,933	0.2%
13,500,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A2, 30 day USD SOFR Average + 0.760%	USD	6.085	6/16/2036	13,308,692	0.2%
14,161,000	Oracle Corp.	USD	4.100	3/25/2061	10,388,357	0.2%
8,271,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	7,379,697	0.1%
9,466,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	9,379,824	0.1%
5,553,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	4,987,427	0.1%
4,320,000	Pan American Energy LLC	USD	9.125	4/30/2027	4,539,456	0.1%
4,185,000	Panama Government International Bonds	USD	6.853	3/28/2054	3,675,295	0.1%
9,670,000	Panama Government International Bonds	USD	8.000	3/1/2038	9,886,735	0.1%
3,509,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	3,218,647	0.1%
4,701,262	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	4,379,212	0.1%
11,898,075	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2II	USD	4.008	12/5/2051	10,518,339	0.2%
5,600,000	PNC Financial Services Group, Inc., (fixed rate to 1/24/2033, variable rate thereafter)	USD	5.068	1/24/2034	5,384,939	0.1%
5,290,000	POSCO	USD	5.625	1/17/2026	5,293,925	0.1%
3,534,000	Post Holdings, Inc.	USD	4.500	9/15/2031	3,146,322	0.1%
2,963,430	Progress Residential Trust, Series 2023-SFR1, Class A	USD	4.300	3/17/2040	2,863,661	0.0%
12,303,000	Prosus NV	USD	3.680	1/21/2030	10,650,467	0.2%
13,750,000	Prosus NV	USD	3.832	2/8/2051	8,478,840	0.1%
6,300,000	PRPM LLC, Series 2024-1, Class A1	USD	6.959	2/25/2029	6,309,759	0.1%
6,720,000	Raizen Fuels Finance SA	USD	6.450	3/5/2034	6,804,941	0.1%
4,475,000	Raizen Fuels Finance SA	USD	6.950	3/5/2054	4,530,177	0.1%
14,320,000	Republic of South Africa Government International Bonds	USD	7.300	4/20/2052	12,436,920	0.2%
6,564,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	5,635,588	0.1%
1,655,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	1,374,047	0.0%
3,513,000	Sabre Global, Inc.	USD	8.625	6/1/2027	3,092,021	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
978,988	Santander Bank Auto Credit-Linked Notes, Series 2022-C, Class B	USD	6.451	12/15/2032	981,269	0.0%
621,053	Santander Bank Auto Credit-Linked Notes, Series 2022-C, Class C	USD	6.986	12/15/2032	623,455	0.0%
2,131,360	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	USD	0.950	9/15/2027	2,119,885	0.0%
19,695,000	Santander Drive Auto Receivables Trust, Series 2022-2, Class B	USD	3.440	9/15/2027	19,374,779	0.3%
11,465,000	Santander Holdings USA, Inc., (fixed rate to 1/06/2027, variable rate thereafter)	USD	2.490	1/6/2028	10,367,898	0.2%
11,538,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	7,254,610	0.1%
14,210,000	SBA Communications Corp.	USD	3.125	2/1/2029	12,575,772	0.2%
3,025,000	SCF Equipment Leasing LLC, Series 2023-1A, Class A2	USD	6.560	1/22/2030	3,051,411	0.1%
39,000	Science Applications International Corp.	USD	4.875	4/1/2028	36,931	0.0%
14,215,000	Sempra Global	USD	3.250	1/15/2032	11,523,193	0.2%
4,204,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	3,595,051	0.1%
74,095	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	69,105	0.0%
319,762	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	3/25/2048	294,125	0.0%
216,165	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	209,685	0.0%
16,530,000	Sitios Latinoamerica SAB de CV	USD	5.375	4/4/2032	15,196,855	0.2%
2,822,798	SMB Private Education Loan Trust, Series 2021-A, Class APT2	USD	1.070	1/15/2053	2,491,338	0.0%
6,780,787	SMB Private Education Loan Trust, Series 2021-C, Class A2, 1 mo. USD SOFR + 0.914%	USD	6.232	1/15/2053	6,707,408	0.1%
7,981,919	SMB Private Education Loan Trust, Series 2023-A, Class A1A	USD	5.380	1/15/2053	7,968,653	0.1%
1,599,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,316,475	0.0%
3,830,000	Sociedad Quimica y Minera de Chile SA	USD	3.500	9/10/2051	2,528,260	0.0%
9,154,000	Sociedad Quimica y Minera de Chile SA	USD	4.250	1/22/2050	6,951,822	0.1%
13,835,000	Sociedad Quimica y Minera de Chile SA	USD	6.500	11/7/2033	14,266,652	0.2%
24,503,000	Societe Generale SA	USD	2.625	1/22/2025	23,806,310	0.3%
13,420,000	Societe Generale SA, (fixed rate to 1/19/2054, variable rate thereafter)	USD	7.132	1/19/2055	13,024,830	0.2%
1,878,506	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	1,764,782	0.0%
18,840,000	Standard Chartered PLC, (fixed rate to 1/12/2032, variable rate thereafter)	USD	3.603	1/12/2033	15,803,746	0.2%
22,346,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	21,684,537	0.3%
660,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	622,149	0.0%
5,660,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	5,379,009	0.1%
10,888,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	9,794,225	0.1%
3,555,000	SunCoke Energy, Inc.	USD	4.875	6/30/2029	3,190,613	0.1%
930,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	6.500	7/15/2027	939,655	0.0%
13,563,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	8,718,648	0.1%
11,825,000	Tennessee Valley Authority	USD	4.250	9/15/2065	10,259,225	0.2%
7,669,000	Tennessee Valley Authority	USD	4.625	9/15/2060	7,186,718	0.1%
5,427,000	Tennessee Valley Authority	USD	4.875	1/15/2048	5,393,897	0.1%
9,290,000	Tennessee Valley Authority	USD	5.250	9/15/2039	9,615,032	0.1%
10,284,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	9,526,339	0.1%
7,588,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	7,627,761	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,819,812	Textainer Marine Containers VII Ltd., Series 2020-2A, Class A	USD	2.100	9/20/2045	2,544,474	0.0%
1,000,000	Thaioil Treasury Center Co. Ltd.	USD	3.750	6/18/2050	702,792	0.0%
19,664,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	16,975,931	0.2%
5,285,000	Time Warner Cable LLC	USD	4.500	9/15/2042	3,869,968	0.1%
783,000	Time Warner Cable LLC	USD	5.500	9/1/2041	645,496	0.0%
2,245,000	Time Warner Cable LLC	USD	5.875	11/15/2040	1,936,239	0.0%
7,162,000	Time Warner Cable LLC	USD	6.550	5/1/2037	6,746,089	0.1%
1,707,000	Time Warner Cable LLC	USD	6.750	6/15/2039	1,610,692	0.0%
3,660,000	Toorak Mortgage Trust, Series 2024-RRTL1, Class A1	USD	6.597	2/25/2039	3,662,434	0.1%
1,282,942	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	4.489	10/25/2053	1,271,426	0.0%
2,096,228	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	2,066,058	0.0%
5,101,352	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	4,698,307	0.1%
3,709,735	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	3,563,623	0.1%
7,133,000	Transelec SA	USD	4.250	1/14/2025	7,026,923	0.1%
6,655,000	Truist Financial Corp., MTN, (fixed rate to 6/08/2033, variable rate thereafter)	USD	5.867	6/8/2034	6,654,320	0.1%
154,795,000	U.S. Treasury Bonds	USD	1.750	8/15/2041	103,089,842	1.4%
241,735,000	U.S. Treasury Bonds	USD	2.000	11/15/2041	167,363,717	2.3%
71,990,000	U.S. Treasury Bonds	USD	2.375	2/15/2042	52,901,401	0.7%
46,925,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	39,460,992	0.6%
86,885,000	U.S. Treasury Bonds	USD	3.375	8/15/2042	74,307,039	1.0%
33,895,000	U.S. Treasury Bonds	USD	3.625	2/15/2053	29,634,293	0.4%
15,860,000	U.S. Treasury Bonds	USD	3.875	2/15/2043	14,519,954	0.2%
72,190,000	U.S. Treasury Bonds	USD	3.875	5/15/2043	66,014,371	0.9%
172,935,000	U.S. Treasury Bonds	USD	4.125	8/15/2053	165,558,241	2.3%
31,680,000	U.S. Treasury Bonds	USD	4.250	2/15/2054	31,086,000	0.4%
15,520,000	U.S. Treasury Bonds	USD	4.750	11/15/2043	15,971,050	0.2%
15,485,000	U.S. Treasury Notes	USD	2.750	7/31/2027	14,688,974	0.2%
45,850,000	U.S. Treasury Notes	USD	2.750	8/15/2032	40,933,662	0.6%
1,135,000	U.S. Treasury Notes	USD	2.875	5/15/2032	1,025,845	0.0%
99,910,000	U.S. Treasury Notes	USD	3.125	8/31/2029	94,290,062	1.3%
160,115,000	U.S. Treasury Notes	USD	3.375	5/15/2033	149,369,782	2.1%
41,465,000	U.S. Treasury Notes	USD	3.500	1/31/2028	40,219,430	0.6%
25,800,000	U.S. Treasury Notes	USD	3.500	4/30/2028	25,000,805	0.4%
21,635,000	U.S. Treasury Notes	USD	3.500	1/31/2030	20,756,923	0.3%
127,735,000	U.S. Treasury Notes	USD	3.500	2/15/2033	120,495,020	1.7%
31,760,000	U.S. Treasury Notes	USD	3.625	3/31/2028	30,930,022	0.4%
12,305,000	U.S. Treasury Notes	USD	3.625	3/31/2030	11,874,325	0.2%
9,895,000	U.S. Treasury Notes	USD	3.750	12/31/2028	9,670,043	0.1%
3,655,000	U.S. Treasury Notes	USD	3.750	6/30/2030	3,547,492	0.1%
14,275,000	U.S. Treasury Notes	USD	3.875	11/30/2027	14,038,013	0.2%
33,275,000	U.S. Treasury Notes	USD	3.875	12/31/2027	32,718,683	0.5%
135,890,000	U.S. Treasury Notes	USD	3.875	9/30/2029	133,161,584	1.9%
30,770,000	U.S. Treasury Notes	USD	3.875	11/30/2029	30,138,975	0.4%
60,010,000	U.S. Treasury Notes	USD	3.875	12/31/2029	58,765,261	0.8%
32,370,000	U.S. Treasury Notes	USD	3.875	8/15/2033	31,403,958	0.4%
14,495,000	U.S. Treasury Notes	USD	4.000	1/31/2029	14,327,401	0.2%
168,700,000	U.S. Treasury Notes	USD	4.000	2/15/2034	165,405,078	2.3%
10,050,000	U.S. Treasury Notes	USD	4.125	9/30/2027	9,968,736	0.1%
19,250,000	U.S. Treasury Notes	USD	4.125	10/31/2027	19,092,090	0.3%
196,575,000	U.S. Treasury Notes	USD	4.125	11/15/2032	194,494,069	2.7%
91,820,000	U.S. Treasury Notes	USD	4.250	2/28/2029	91,834,347	1.3%
2,135,000	U.S. Treasury Notes	USD	4.250	2/28/2031	2,132,331	0.0%
44,835,000	U.S. Treasury Notes	USD	4.500	11/15/2033	45,682,662	0.6%

Loomis Sayles Core Plus Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,040,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	6,064,205	0.1%
690,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	USD	6.373	7/15/2026	694,734	0.0%
7,695,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	USD	6.442	8/11/2028	7,914,615	0.1%
15,845,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	14,541,288	0.2%
2,733,296	United Airlines Pass-Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	2,689,181	0.0%
14,440,000	United Airlines Pass-Through Trust, Series 2023-1, Class A	USD	5.800	7/15/2037	14,562,018	0.2%
2,266,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,180,945	0.0%
4,293,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,959,884	0.1%
12,785,000	University of Virginia, Series A	USD	3.227	9/1/2119	7,861,752	0.1%
4,273,057,000	Uruguay Government International Bonds	UYU	8.250	5/21/2031	104,388,343	1.5%
213,447,000	Uruguay Government International Bonds	UYU	8.500	3/15/2028	5,352,724	0.1%
93,095,000	Uruguay Government International Bonds	UYU	8.500	3/15/2028	2,334,593	0.0%
596,940,000	Uruguay Government International Bonds	UYU	9.750	7/20/2033	15,926,228	0.2%
1,903,000	Viatris, Inc.	USD	4.000	6/22/2050	1,298,947	0.0%
33,235,000	Volkswagen Group of America Finance LLC	USD	6.450	11/16/2030	35,107,674	0.5%
20,770,000	Warnermedia Holdings, Inc.	USD	5.391	3/15/2062	16,755,689	0.2%
6,865,000	Westlake Automobile Receivables Trust, Series 2022-2A, Class C	USD	4.850	9/15/2027	6,799,178	0.1%
1,295,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class B	USD	5.410	1/18/2028	1,291,452	0.0%
4,910,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class C	USD	6.290	3/15/2028	4,953,596	0.1%
4,982,141	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	4.979	6/15/2044	4,189,668	0.1%
5,245,978	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	4,966,344	0.1%
15,890,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	USD	5.800	4/18/2038	15,904,380	0.2%
15,856,791	Willis Engine Structured Trust VII, Series 2023-A, Class A	USD	8.000	10/15/2048	16,437,277	0.2%
13,307,000	Ziff Davis, Inc.	USD	4.625	10/15/2030	11,933,705	0.2%
	Total				6,458,398,417	90.2%
Collateralized Loan Obligations						
2,390,000	37 Capital CLO 1 Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.782%	USD	9.096	10/15/2034	2,359,899	0.0%
2,135,000	37 Capital CLO 4 Ltd., Series 2023-2A, Class B, 3 mo. USD SOFR + 2.750%	USD	8.117	1/15/2034	2,147,543	0.0%
1,000,000	37 Capital CLO II Ltd., Series 2022-1A, Class C1, 3 mo. USD SOFR + 3.350%	USD	8.664	7/15/2034	1,002,085	0.0%
1,815,000	720 East CLO IV Ltd., Series 2024-1A, Class C, 3 mo. USD SOFR + 2.400%	USD		4/15/2037	1,815,000	0.0%
6,520,000	AGL CLO 30 Ltd., Series 2024-30A, Class B, 3 mo. USD SOFR + 2.050%	USD	7.179	4/21/2037	6,521,134	0.1%
1,000,000	AIMCO CLO 14 Ltd., Series 2021-14A, Class B, 3 mo. USD SOFR + 1.612%	USD	6.929	4/20/2034	992,233	0.0%
1,575,000	Allegro CLO XII Ltd., Series 2020-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.279	1/21/2032	1,575,129	0.0%
4,275,000	AMMC CLO 26 Ltd., Series 2023-26A, Class D, 3 mo. USD SOFR + 5.750%	USD	11.064	4/15/2036	4,387,343	0.1%
750,000	Anchorage Capital CLO 19 Ltd., Series 2021-19A, Class B1, 3 mo. USD SOFR + 2.112%	USD	7.426	10/15/2034	748,529	0.0%
940,000	Anchorage Capital CLO 28 Ltd., Series 2024-28A, Class B, 3 mo. USD SOFR + 2.250%	USD		4/20/2037	940,160	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
400,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%	USD	7.076	10/15/2030	400,072	0.0%
745,000	Atrium IX, Series 9A, Class BR2, 3 mo. USD SOFR + 1.762%	USD	7.099	5/28/2030	744,593	0.0%
962,095	Atrium XIII, Series 13A, Class A1, 3 mo. USD SOFR + 1.442%	USD	6.757	11/21/2030	963,542	0.0%
1,405,000	Atrium XIII, Series 13A, Class B, 3 mo. USD SOFR + 1.762%	USD	7.077	11/21/2030	1,404,106	0.0%
1,650,000	Atrium XV, Series 15A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.327	1/23/2031	1,651,894	0.0%
2,000,000	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2031	1,978,357	0.0%
5,775,000	Bain Capital CLO Ltd., Series 2024-1A, Class B, 3 mo. USD SOFR + 2.000%	USD		4/16/2037	5,775,982	0.1%
1,165,000	Bain Capital Credit CLO Ltd., Series 2019-1A, Class CR, 3 mo. USD SOFR + 2.412%	USD	7.721	4/19/2034	1,165,071	0.0%
845,000	Bain Capital Credit CLO Ltd., Series 2020-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.260	4/18/2033	845,150	0.0%
1,750,000	Bain Capital Credit CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.829	1/22/2035	1,717,259	0.0%
565,000	Bain Capital Credit CLO Ltd., Series 2023-1A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.564	4/16/2036	562,599	0.0%
2,250,000	Bain Capital Credit CLO Ltd., Series 2023-1A, Class D, 3 mo. USD SOFR + 4.900%	USD	10.214	4/16/2036	2,283,689	0.0%
4,165,000	Balboa Bay Loan Funding Ltd., Series 2021-1A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.779	7/20/2034	4,169,301	0.1%
3,420,000	Balboa Bay Loan Funding Ltd., Series 2023-1A, Class B, 3 mo. USD SOFR + 2.550%	USD	7.868	4/20/2035	3,422,613	0.1%
1,400,000	Ballyrock CLO Ltd., Series 2019-1A, Class A2R, 3 mo. USD SOFR + 1.812%	USD	7.126	7/15/2032	1,399,892	0.0%
1,065,000	Battalion CLO VIII Ltd., Series 2015-8A, Class BR2, 3 mo. USD SOFR + 2.262%	USD	7.560	7/18/2030	1,065,080	0.0%
5,000,000	Battalion CLO X Ltd., Series 2016-10A, Class A1R2, 3 mo. USD SOFR + 1.432%	USD	6.750	1/25/2035	4,999,820	0.1%
400,000	Battalion CLO XIX Ltd., Series 2021-19A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.826	4/15/2034	389,713	0.0%
1,675,000	Betony CLO 2 Ltd., Series 2018-1A, Class A2, 3 mo. USD SOFR + 1.862%	USD	7.179	4/30/2031	1,675,111	0.0%
1,865,000	BlueMountain CLO XXIX Ltd., Series 2020-29A, Class BR, 3 mo. USD SOFR + 2.012%	USD	7.336	7/25/2034	1,865,144	0.0%
6,805,000	Bryant Park Funding Ltd., Series 2024-22A, Class A1, 3 mo. USD SOFR + 1.620%	USD	7.535	4/15/2037	6,807,395	0.1%
2,400,000	Buttermilk Park CLO Ltd., Series 2018-1A, Class C, 3 mo. USD SOFR + 2.362%	USD	7.676	10/15/2031	2,400,185	0.0%
500,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.276	7/15/2031	499,999	0.0%
1,990,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.276	10/15/2034	1,982,507	0.0%
545,000	Carlyle Global Market Strategies CLO Ltd., Series 2015-5A, Class A2RR, 3 mo. USD SOFR + 1.912%	USD	7.229	1/20/2032	545,302	0.0%
3,515,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.529	7/20/2032	3,433,030	0.1%
525,000	Cayuga Park CLO Ltd., Series 2020-1A, Class B1R, 3 mo. USD SOFR + 1.912%	USD	7.228	7/17/2034	525,084	0.0%
6,970,000	CIFC Funding Ltd., Series 2017-1A, Class BRR, 3 mo. USD SOFR + 2.050%	USD	7.330	4/21/2037	6,971,227	0.1%
325,000	CIFC Funding Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.662%	USD	6.960	4/18/2031	325,189	0.0%
2,935,000	CIFC Funding Ltd., Series 2020-1A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2036	2,935,220	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
4,500,000	CIFC Funding Ltd., Series 2020-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	10/20/2034	4,499,622	0.1%
7,190,000	CIFC Funding Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2035	7,131,955	0.1%
4,210,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%	USD	6.699	4/20/2032	4,215,536	0.1%
725,000	Clover CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.850%	USD	7.148	4/18/2035	725,763	0.0%
7,655,000	Crown City CLO III, Series 2021-1A, Class A1A, 3 mo. USD SOFR + 1.432%	USD	6.749	7/20/2034	7,654,709	0.1%
5,450,000	Dryden 78 CLO Ltd., Series 2020-78A, Class A, 3 mo. USD SOFR + 1.442%	USD	6.758	4/17/2033	5,452,741	0.1%
7,000,000	Elmwood CLO 26 Ltd., Series 2024-1A, Class B, 3 mo. USD SOFR + 2.000%	USD	6.816	4/18/2037	7,002,471	0.1%
4,520,000	Elmwood CLO III Ltd., Series 2019-3A, Class AR, 3 mo. USD SOFR + 1.422%	USD	6.739	10/20/2034	4,525,808	0.1%
2,700,000	Elmwood CLO IV Ltd., Series 2020-1A, Class A, 3 mo. USD SOFR + 1.502%	USD	6.816	4/15/2033	2,704,960	0.0%
1,750,000	Fortress Credit BSL XII Ltd., Series 2021-4A, Class D, 3 mo. USD SOFR + 3.912%	USD	9.226	10/15/2034	1,728,535	0.0%
2,945,000	Generate CLO 13 Ltd., Series 2023-13A, Class A1, 3 mo. USD SOFR + 1.800%	USD	7.130	1/20/2037	2,948,484	0.1%
500,000	Generate CLO 9 Ltd., Series 9A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.779	10/20/2034	500,238	0.0%
1,875,000	GoldenTree Loan Management U.S. CLO 2 Ltd., Series 2017-2A, Class BR, 3 mo. USD SOFR + 1.662%	USD	6.979	11/20/2030	1,875,469	0.0%
1,000,000	GoldenTree Loan Management U.S. CLO 2 Ltd., Series 2017-2A, Class C, 3 mo. USD SOFR + 2.062%	USD	7.379	11/28/2030	1,000,227	0.0%
1,875,000	GoldenTree Loan Opportunities XI Ltd., Series 2015-11A, Class BR2, 3 mo. USD SOFR + 1.612%	USD	6.910	1/18/2031	1,867,871	0.0%
6,030,000	Golub Capital Partners CLO 72 B Ltd., Series 2024-72A, Class B, 3 mo. USD SOFR + 2.100%	USD	6.899	4/25/2037	6,032,147	0.1%
1,518,000	Greywolf CLO VI Ltd., Series 2018-1A, Class A2, 3 mo. USD SOFR + 1.890%	USD	7.214	4/26/2031	1,509,514	0.0%
1,750,000	HalseyPoint CLO 3 Ltd., Series 2020-3A, Class A1A, 3 mo. USD SOFR + 1.712%	USD	7.029	11/30/2032	1,751,300	0.0%
2,575,000	Hayfin U.S. XII Ltd., Series 2018-9A, Class BR, 3 mo. USD SOFR + 2.062%	USD	7.381	4/28/2031	2,579,999	0.0%
5,000,000	Invesco U.S. CLO Ltd., Series 2023-2A, Class D, 3 mo. USD SOFR + 4.950%	USD	10.268	4/21/2036	5,056,460	0.1%
1,610,000	KKR CLO 22 Ltd., Series 22A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2031	1,610,325	0.0%
1,190,000	Long Point Park CLO Ltd., Series 2017-1A, Class A2, 3 mo. USD SOFR + 1.637%	USD	6.953	1/17/2030	1,188,806	0.0%
680,000	Madison Park Funding XXII Ltd., Series 2016-22A, Class BR, 3 mo. USD SOFR + 1.862%	USD	7.176	1/15/2033	680,147	0.0%
475,000	Madison Park Funding XXXV Ltd., Series 2019-35A, Class CR, 3 mo. USD SOFR + 2.162%	USD	7.479	4/20/2032	472,388	0.0%
835,000	Madison Park Funding XXXVIII Ltd., Series 2021-38A, Class B, 3 mo. USD SOFR + 1.912%	USD	7.228	7/17/2034	835,155	0.0%
649,288	Magnetite XVIII Ltd., Series 2016-18A, Class AR2, 3 mo. USD SOFR + 1.142%	USD	6.449	11/15/2028	649,282	0.0%
1,250,000	Magnetite XXI Ltd., Series 2019-21A, Class BR, 3 mo. USD SOFR + 1.612%	USD	6.929	4/20/2034	1,241,953	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,595,000	Milos CLO Ltd., Series 2017-1A, Class BR, 3 mo. USD SOFR + 1.812%	USD	7.129	10/20/2030	3,595,151	0.1%
465,000	MP CLO VIII Ltd., Series 2015-2A, Class ARR, 3 mo. USD SOFR + 1.462%	USD	6.781	4/28/2034	463,834	0.0%
1,345,000	Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class BR2, 3 mo. USD SOFR + 1.762%	USD	7.081	1/28/2030	1,344,606	0.0%
650,000	Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class CR2, 3 mo. USD SOFR + 2.162%	USD	7.481	1/28/2030	645,356	0.0%
3,410,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	USD	6.976	4/16/2033	3,372,790	0.1%
2,745,000	NYACK Park CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.062%	USD	8.379	10/20/2034	2,734,045	0.0%
3,230,000	Octagon Investment Partners 31 Ltd., Class B1RR, 3 mo. USD SOFR + 1.500%	USD	7.079	7/20/2030	3,230,000	0.1%
1,750,000	Octagon Investment Partners 31 Ltd., Series 2017-1A, Class B1R, 3 mo. USD SOFR + 1.762%	USD	7.079	7/20/2030	1,752,313	0.0%
4,385,000	Octagon Investment Partners 32 Ltd., Series 2017-1A, Class CR, 3 mo. USD SOFR + 2.312%	USD	7.626	7/15/2029	4,384,781	0.1%
7,000,000	Octagon Investment Partners 49 Ltd., Series 2020-5A, Class CR, 3 mo. USD SOFR + 2.400%	USD	7.691	4/15/2037	7,001,211	0.1%
4,000,000	OHA Credit Funding 10 Ltd., Series 2021-10A, Class A, 3 mo. USD SOFR + 1.392%	USD	6.690	1/18/2036	3,999,836	0.1%
1,000,000	OHA Credit Funding 16 Ltd., Series 2023-16A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.606	10/20/2036	1,008,459	0.0%
4,355,000	OHA Credit Funding 17 Ltd., Series 2024-17A, Class B1, 3 mo. USD SOFR + 1.900%	USD	7.213	4/20/2037	4,355,749	0.1%
1,750,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.229	7/2/2035	1,750,532	0.0%
8,880,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	USD	7.060	1/18/2034	8,880,648	0.1%
1,280,000	OHA Credit Partners XI Ltd., Series 2015-11A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.229	1/20/2032	1,279,994	0.0%
6,005,000	OHA Credit Partners XV Ltd., Series 2017-15A, Class CR, 3 mo. USD SOFR + 2.350%	USD	7.379	4/20/2037	6,007,132	0.1%
470,000	OZLM Funding IV Ltd., Series 2013-4A, Class A2R, 3 mo. USD SOFR + 1.962%	USD	7.279	10/22/2030	468,996	0.0%
260,000	Palmer Square CLO Ltd., Series 2015-2A, Class BR2, 3 mo. USD SOFR + 2.212%	USD	7.529	7/20/2030	259,650	0.0%
250,000	Palmer Square CLO Ltd., Series 2019-1A, Class A2R, 3 mo. USD SOFR + 1.962%	USD	7.268	11/14/2034	250,108	0.0%
4,445,000	Palmer Square CLO Ltd., Series 2024-1A, Class B, 3 mo. USD SOFR + 2.000%	USD	7.226	4/15/2037	4,445,000	0.1%
1,250,000	Palmer Square Loan Funding Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 2.062%	USD	7.379	4/20/2029	1,249,934	0.0%
3,500,000	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A2, 3 mo. USD SOFR + 1.662%	USD	6.979	7/20/2029	3,501,802	0.1%
1,500,000	Palmer Square Loan Funding Ltd., Series 2021-4A, Class A2, 3 mo. USD SOFR + 1.662%	USD	6.976	10/15/2029	1,491,744	0.0%
1,000,000	Palmer Square Loan Funding Ltd., Series 2022-2A, Class A2, 3 mo. USD SOFR + 1.900%	USD	7.214	10/15/2030	998,486	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,585,000	Palmer Square Loan Funding Ltd., Series 2022-4A, Class A2, 3 mo. USD SOFR + 2.300%	USD	7.619	7/24/2031	1,585,223	0.0%
3,510,000	Peebles Park CLO Ltd., Series 2024-1A, Class B1, 3 mo. USD SOFR + 2.000%	USD	8.529	4/21/2037	3,510,618	0.1%
2,320,000	Point Au Roche Park CLO Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2034	2,320,197	0.0%
1,450,000	Post CLO Ltd., Series 2021-1A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.776	10/15/2034	1,450,141	0.0%
5,670,000	Post CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.326	10/15/2034	5,670,992	0.1%
1,245,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%	USD	7.218	4/20/2035	1,245,065	0.0%
5,385,000	Post CLO Ltd., Series 2024-1A, Class B, 3 mo. USD SOFR + 2.100%	USD	7.818	4/20/2037	5,385,937	0.1%
3,730,000	PPM CLO 5 Ltd., Series 2021-5A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.260	10/18/2034	3,713,892	0.1%
1,460,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	USD	6.979	4/20/2034	1,455,571	0.0%
2,555,000	Reese Park CLO Ltd., Series 2020-1A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.226	10/15/2034	2,555,485	0.0%
750,000	Regatta IX Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 2.062%	USD	7.378	4/17/2030	749,937	0.0%
3,250,000	Riserva CLO Ltd., Series 2016-3A, Class DRR, 3 mo. USD SOFR + 3.512%	USD	8.810	1/18/2034	3,177,411	0.1%
1,495,000	Rockford Tower CLO Ltd., Series 2017-1A, Class BR2A, 3 mo. USD SOFR + 1.912%	USD	7.229	4/20/2034	1,481,858	0.0%
2,765,000	Rockford Tower CLO Ltd., Series 2021-2A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.329	7/20/2034	2,764,981	0.1%
2,605,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	USD	7.229	4/20/2034	2,605,563	0.0%
2,750,000	RR 26 Ltd., Series 2023-26A, Class A1, 3 mo. USD SOFR + 1.780%	USD	7.094	4/15/2038	2,761,214	0.0%
7,045,000	RR 28 Ltd., Series 2024-28RA, Class A2R, 3 mo. USD SOFR + 2.050%	USD	6.946	4/15/2037	7,046,240	0.1%
3,000,000	Signal Peak CLO 1 Ltd., Series 2014-1A, Class AR3, 3 mo. USD SOFR + 1.422%	USD	6.738	4/17/2034	3,003,471	0.1%
1,000,000	Signal Peak CLO 12 Ltd., Series 2022-12A, Class B1, 3 mo. USD SOFR + 2.600%	USD	7.898	7/18/2034	1,001,981	0.0%
7,000,000	Silver Point CLO 4 Ltd., Series 2024-4A, Class A1, 3 mo. USD SOFR + 1.630%	USD	7.568	4/15/2037	7,003,745	0.1%
5,410,000	Sixth Street CLO XXIV Ltd., Series 2024-24A, Class A, 3 mo. USD SOFR + 1.520%	USD	8.579	4/23/2037	5,412,884	0.1%
2,060,000	Sycamore Tree CLO Ltd., Series 2023-2A, Class CR, 3 mo. USD SOFR + 2.750%	USD	8.073	1/20/2037	2,059,963	0.0%
3,500,000	TICP CLO V Ltd., Series 2016-5A, Class CR, 3 mo. USD SOFR + 2.462%	USD	7.778	7/17/2031	3,499,674	0.1%
1,880,000	TICP CLO XII Ltd., Series 2018-12A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2034	1,879,096	0.0%
5,000,000	Trestles CLO IV Ltd., Series 2021-4A, Class A, 3 mo. USD SOFR + 1.432%	USD	6.749	7/21/2034	5,001,865	0.1%
1,000,000	Trinitas CLO XVI Ltd., Series 2021-16A, Class A1, 3 mo. USD SOFR + 1.442%	USD	6.759	7/20/2034	999,991	0.0%
500,000	Trinitas CLO XVIII Ltd., Series 2021-18A, Class A1, 3 mo. USD SOFR + 1.432%	USD	6.749	1/20/2035	499,488	0.0%
1,000,000	Verde CLO Ltd., Series 2019-1A, Class AR, 3 mo. USD SOFR + 1.362%	USD	6.676	4/15/2032	1,000,470	0.0%
3,250,000	Wellfleet CLO X Ltd., Series 2019-XA, Class BR, 3 mo. USD SOFR + 2.462%	USD	7.779	7/20/2032	3,161,762	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,280,000	Wellington Management CLO 1 Ltd., Series 2023-1A, Class C, 3 mo. USD SOFR + 3.100%	USD	8.418	10/20/2036	2,279,959	0.0%
3,500,000	Wellington Management CLO 2 Ltd., Series 2024-2A, Class B, 3 mo. USD SOFR + 2.000%	USD	7.768	4/20/2037	3,500,612	0.1%
250,000	Wind River CLO Ltd., Series 2021-3A, Class A, 3 mo. USD SOFR + 1.412%	USD	6.729	7/20/2033	249,152	0.0%
	Total				323,341,641	4.5%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
82,580,000	Federal Home Loan Bank Discount Notes	5.170(c)	3/11/2024	82,447,276	1.1%
56,475,000	Federal Home Loan Bank Discount Notes	5.170(c)	3/15/2024	56,351,225	0.8%
185,710,002	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	185,710,002	2.6%
11,745,000	U.S. Treasury Bills	5.240(c)	3/7/2024	11,734,696	0.2%
27,485,000	U.S. Treasury Bills	5.192–5.205(c)	4/16/2024	27,299,322	0.4%
73,255,000	U.S. Treasury Bills	5.133–5.148(c)	5/30/2024	72,296,733	1.0%
20,000,000	U.S. Treasury Bills	5.021–5.025(c)	7/18/2024	19,603,001	0.3%
58,420,000	U.S. Treasury Bills	5.270(c)	3/12/2024	58,325,767	0.8%
	Total			513,768,022	7.2%
	Total Investments			7,295,508,080	101.9%
	Other assets less liabilities			(133,388,021)	(1.9)%
	Net Assets			7,162,120,059	100.0%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	6/18/2024	2,751	$302,830,396	$303,813,562	$ 983,166
CBOT 2 Year U.S. Treasury Notes Futures	6/28/2024	529	108,281,004	108,312,750	31,746
CME Ultra Long Term U.S. Treasury Bond Futures	6/18/2024	365	45,961,954	46,674,375	712,421
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	1,939	219,977,696	221,379,266	1,401,570
Total Futures Contracts					**$3,128,903**

(a) Amount shown represents units. One unit represents a principal amount of 1,000.
(b) Amount shown represents units. One unit represents a principal amount of 100.
(c) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

BRL Brazilian Real
MXN Mexican Peso
USD U.S. Dollar
UYU Uruguayan Peso

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.

Loomis Sayles Core Plus Bond Fund

Investments as of February 29, 2024 (Unaudited)

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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 Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
6,365,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	5,774,983	0.1%
7,145,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	5.100	1/19/2029	7,103,000	0.1%
3,587,000	AES Corp.	USD	3.300	7/15/2025	3,470,314	0.1%
1,609,000	AES Corp.	USD	3.950	7/15/2030	1,482,563	0.0%
2,230,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	USD	6.610	1/18/2028	2,241,499	0.0%
18,150,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	17,567,433	0.3%
20,287,000	Aircastle Ltd.	USD	2.850	1/26/2028	18,180,442	0.3%
3,081,000	Alibaba Group Holding Ltd.	USD	3.250	2/9/2061	1,948,819	0.0%
1,610,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,346,987	0.0%
4,405,584	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,357,171	0.1%
5,620,467	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	5,519,467	0.1%
15,155,000	American Builders & Contractors Supply Co., Inc.	USD	3.875	11/15/2029	13,503,408	0.2%
1,715,000	American Homes 4 Rent LP	USD	3.375	7/15/2051	1,167,753	0.0%
4,420,000	AmeriCredit Automobile Receivables Trust, Series 2023-1, Class C	USD	5.800	12/18/2028	4,498,694	0.1%
12,370,000	Amgen, Inc.	USD	5.750	3/2/2063	12,746,723	0.2%
1,835,000	Anglo American Capital PLC	USD	2.250	3/17/2028	1,636,964	0.0%
3,620,000	Anglo American Capital PLC	USD	3.875	3/16/2029	3,405,804	0.1%
3,322,000	Anglo American Capital PLC	USD	3.950	9/10/2050	2,498,060	0.0%
7,696,000	Anglo American Capital PLC	USD	5.625	4/1/2030	7,803,900	0.1%
6,872,000	Antares Holdings LP	USD	3.950	7/15/2026	6,405,804	0.1%
22,085,000	AOA Mortgage Trust, Series 2021-1177, Class A, 1 mo. USD SOFR + 0.989%	USD	6.323	10/15/2038	20,551,749	0.3%
22,772,000	Ares Capital Corp.	USD	2.150	7/15/2026	20,787,560	0.3%
2,585,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,135,483	0.0%
7,956,000	AT&T, Inc.	USD	3.500	9/15/2053	5,682,042	0.1%
2,905,000	AT&T, Inc.	USD	3.550	9/15/2055	2,069,728	0.0%
1,863,000	AT&T, Inc.	USD	3.650	6/1/2051	1,389,327	0.0%
11,891,000	AT&T, Inc.	USD	3.650	9/15/2059	8,392,587	0.1%
7,539,000	AT&T, Inc.	USD	3.800	12/1/2057	5,550,830	0.1%
2,206,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,184,493	0.0%
7,064,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	6,659,314	0.1%
8,160,000	Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A	USD	3.830	8/21/2028	7,846,581	0.1%
1,840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-2A, Class A	USD	5.200	10/20/2027	1,841,772	0.0%
3,245,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	USD	6.020	2/20/2030	3,376,568	0.1%
15,425,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	13,805,971	0.2%
3,175,000	Baidu, Inc.	USD	2.375	10/9/2030	2,706,370	0.0%
4,515,000	Baidu, Inc.	USD	3.075	4/7/2025	4,401,538	0.1%
10,051,000	Banco Santander Chile	USD	2.700	1/10/2025	9,794,942	0.1%
11,000,000	Banco Santander SA	USD	1.849	3/25/2026	10,258,729	0.1%
3,800,000	Banco Santander SA	USD	2.958	3/25/2031	3,282,670	0.1%
15,850,000	Bangkok Bank PCL	USD	4.050	3/19/2024	15,815,605	0.2%
1,531,640	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	1,468,906	0.0%
3,409,380	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	2,982,609	0.0%
12,696,152	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	11,449,202	0.2%
6,138,240	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	5,528,366	0.1%

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
4,000,000	Bank of America Corp., (fixed rate to 11/10/2027, variable rate thereafter)	USD	6.204	11/10/2028	4,181,997	0.1%
26,146,000	Bank of America Corp., (fixed rate to 4/22/2024, variable rate thereafter)	USD	0.976	4/22/2025	25,836,329	0.4%
5,475,000	Bank of America Corp., (fixed rate to 4/24/2027, variable rate thereafter)	USD	3.705	4/24/2028	5,262,407	0.1%
16,280,000	Bank of America Corp., (fixed rate to 4/25/2033, variable rate thereafter)	USD	5.288	4/25/2034	16,380,023	0.2%
24,210,000	Bank of America Corp., MTN, (fixed rate to 4/23/2026, variable rate thereafter)	USD	3.559	4/23/2027	23,395,967	0.3%
18,664,000	Barclays PLC, (fixed rate to 3/10/2041, variable rate thereafter)	USD	3.811	3/10/2042	14,177,588	0.2%
26,019,000	BAT Capital Corp.	USD	2.789	9/6/2024	25,583,203	0.4%
7,864,000	BBVA Bancomer SA	USD	1.875	9/18/2025	7,412,022	0.1%
17,567,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	17,341,376	0.2%
4,262,000	Blue Owl Capital Corp.	USD	2.625	1/15/2027	3,873,030	0.1%
13,397,000	Blue Owl Capital Corp.	USD	3.400	7/15/2026	12,543,926	0.2%
10,958,000	Blue Owl Technology Finance Corp.	USD	3.750	6/17/2026	10,064,682	0.1%
13,513,000	BNP Paribas SA, (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	12,514,260	0.2%
26,613,000	BNP Paribas SA, (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	26,036,577	0.4%
17,141,000	BOC Aviation USA Corp.	USD	1.625	4/29/2024	16,950,672	0.2%
15,199,000	Boeing Co.	USD	5.705	5/1/2040	15,310,465	0.2%
2,701,000	Boston Gas Co.	USD	3.001	8/1/2029	2,414,272	0.0%
7,135,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	USD	6.859	12/15/2038	6,706,335	0.1%
21,698,000	Braskem America Finance Co.	USD	7.125	7/22/2041	18,386,607	0.3%
353,952(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2033	69,340,399	1.0%
14,008,000	BRF SA	USD	5.750	9/21/2050	10,175,971	0.1%
14,171,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	14,322,054	0.2%
5,890,000	Broadcom, Inc.	USD	3.137	11/15/2035	4,841,689	0.1%
4,340,000	Caesars Entertainment, Inc.	USD	6.500	2/15/2032	4,388,005	0.1%
10,104,000	Calpine Corp.	USD	5.000	2/1/2031	9,166,503	0.1%
23,750,000	Capital One Financial Corp., (fixed rate to 6/08/2033, variable rate thereafter)	USD	6.377	6/8/2034	24,676,996	0.4%
4,919,986	Carvana Auto Receivables Trust, Series 2023-N1, Class A	USD	6.360	4/12/2027	4,933,437	0.1%
9,895,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	USD	5.980	12/10/2027	9,963,302	0.1%
17,010,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	13,524,694	0.2%
1,873,000	Celanese U.S. Holdings LLC	USD	6.050	3/15/2025	1,882,230	0.0%
4,145,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	4,319,534	0.1%
6,640,000	Celanese U.S. Holdings LLC	USD	6.379	7/15/2032	6,937,756	0.1%
8,962,000	Cemex SAB de CV	USD	3.875	7/11/2031	7,986,159	0.1%
7,364,000	Centene Corp.	USD	3.375	2/15/2030	6,594,975	0.1%
6,110,000	CenterPoint Energy, Inc., SOFR Index + 0.650%	USD	6.011	5/13/2024	6,110,299	0.1%
21,060,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.500	4/1/2063	17,093,247	0.2%
14,179,842	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	12,529,351	0.2%
7,070,071	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	6,249,655	0.1%
8,877,514	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	7,754,621	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,154,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	1,139,031	0.0%
13,354,000	Clearway Energy Operating LLC	USD	3.750	2/15/2031	11,575,672	0.2%
6,176,475	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,486,301	0.1%
19,884,788	Cometa Energia SA de CV	USD	6.375	4/24/2035	19,211,020	0.3%
711,455	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.985	7/10/2046	658,260	0.0%
1,351,518	Continental Airlines Pass-Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,329,866	0.0%
2,263,147	CoreVest American Finance Ltd., Series 2019-3, Class A	USD	2.705	10/15/2052	2,205,020	0.0%
11,954,000	Corning, Inc.	USD	5.450	11/15/2079	11,590,592	0.2%
9,836	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	9,604	0.0%
7,300,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class A	USD	6.480	3/15/2033	7,414,074	0.1%
10,085,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	USD	6.251	1/10/2035	10,281,713	0.2%
2,112,208	Credit Suisse Mortgage Trust, Series 2014-USA, Class A1	USD	3.304	9/15/2037	1,897,157	0.0%
11,367,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	USD	3.953	9/15/2037	10,289,119	0.2%
983,000	Crown Castle, Inc.	USD	4.150	7/1/2050	794,598	0.0%
11,794,300	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	10,404,295	0.2%
8,025,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	USD	6.314	9/12/2040	8,331,756	0.1%
14,751,433	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	14,526,451	0.2%
9,038,000	Deutsche Bank AG	USD	1.686	3/19/2026	8,462,029	0.1%
8,585,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	7,027,484	0.1%
6,737,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	5,655,989	0.1%
1,750,000	Deutsche Bank AG, (fixed rate to 11/10/2032, variable rate thereafter)	USD	7.079	2/10/2034	1,785,834	0.0%
10,680,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	10,054,715	0.1%
8,952,000	Devon Energy Corp.	USD	4.500	1/15/2030	8,650,152	0.1%
12,355,000	Dick's Sporting Goods, Inc.	USD	4.100	1/15/2052	8,946,967	0.1%
7,125,200	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.116	7/25/2048	6,951,633	0.1%
1,380,915	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	USD	0.560	12/11/2034	1,365,931	0.0%
2,415,000	DPL, Inc.	USD	4.350	4/15/2029	2,236,519	0.0%
2,020,000	DT Auto Owner Trust, Series 2023-1A, Class C	USD	5.550	10/16/2028	2,017,582	0.0%
8,635,000	Ecopetrol SA	USD	8.375	1/19/2036	8,744,664	0.1%
852,000	Edison International	USD	4.950	4/15/2025	846,690	0.0%
3,903,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	2,344,792	0.0%
3,360,000	Empresa Nacional de Telecomunicaciones SA	USD	3.050	9/14/2032	2,695,728	0.0%
2,811,000	Enel Americas SA	USD	4.000	10/25/2026	2,725,292	0.0%
1,348,000	Enel Generacion Chile SA	USD	4.250	4/15/2024	1,337,188	0.0%
568,000	Energy Transfer LP	USD	5.150	2/1/2043	512,958	0.0%
1,500,000	Energy Transfer LP	USD	5.300	4/15/2047	1,379,512	0.0%
125,000	Energy Transfer LP	USD	5.400	10/1/2047	116,220	0.0%
4,900,000	Energy Transfer LP	USD	5.950	10/1/2043	4,862,204	0.1%
8,548,000	Energy Transfer LP	USD	6.500	2/1/2042	9,071,798	0.1%
1,338,000	Energy Transfer LP	USD	6.625	10/15/2036	1,440,433	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
4,316,000	Entergy Corp.	USD	2.800	6/15/2030	3,790,858	0.1%
3,790,000	EPR Properties	USD	3.600	11/15/2031	3,169,827	0.1%
2,445,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	2,474,833	0.0%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,677,478	0.0%
4,696,000	EQT Corp.	USD	3.900	10/1/2027	4,488,950	0.1%
601,000	EQT Corp.	USD	5.000	1/15/2029	593,380	0.0%
2,133,000	Equifax, Inc.	USD	2.600	12/15/2025	2,042,754	0.0%
4,324,000	Equifax, Inc.	USD	7.000	7/1/2037	4,876,590	0.1%
1,150,327	Exeter Automobile Receivables Trust, Series 2021-2A, Class C	USD	0.980	6/15/2026	1,139,356	0.0%
4,320,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class C	USD	5.820	2/15/2028	4,330,610	0.1%
1,791,000	Expedia Group, Inc.	USD	6.250	5/1/2025	1,805,384	0.0%
7,415,589	Extended Stay America Trust, Series 2021-ESH, Class A, 1 mo. USD SOFR + 1.194%	USD	6.528	7/15/2038	7,390,098	0.1%
1,360,365	Extended Stay America Trust, Series 2021-ESH, Class D, 1 mo. USD SOFR + 2.364%	USD	7.698	7/15/2038	1,345,060	0.0%
8,985,000	Falabella SA	USD	3.375	1/15/2032	6,772,257	0.1%
9,614,268	Federal Home Loan Mortgage Corp.	USD	1.500	12/1/2050	7,192,755	0.1%
36,391,634	Federal Home Loan Mortgage Corp.	USD	1.500	4/1/2051	27,135,689	0.4%
1,280,928	Federal Home Loan Mortgage Corp.	USD	2.000	8/1/2050	1,033,929	0.0%
8,536,324	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	6,890,323	0.1%
7,046,137	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	5,687,451	0.1%
5,794,594	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	4,677,265	0.1%
455,165	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	371,071	0.0%
17,334,910	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	13,981,530	0.2%
7,023,984	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	5,669,539	0.1%
6,262,339	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	5,054,788	0.1%
5,820,180	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	4,694,338	0.1%
24,576,122	Federal Home Loan Mortgage Corp.	USD	2.000	1/1/2051	19,821,840	0.3%
4,749,075	Federal Home Loan Mortgage Corp.	USD	2.000	2/1/2051	3,833,389	0.1%
17,084,311	Federal Home Loan Mortgage Corp.	USD	2.000	3/1/2052	13,227,943	0.2%
4,929,459	Federal Home Loan Mortgage Corp.	USD	2.000	3/1/2052	3,982,350	0.1%
4,117,998	Federal Home Loan Mortgage Corp.	USD	2.500	7/1/2050	3,402,473	0.1%
3,324,202	Federal Home Loan Mortgage Corp.	USD	2.500	7/1/2050	2,814,396	0.0%
12,097,976	Federal Home Loan Mortgage Corp.	USD	2.500	9/1/2050	10,245,164	0.1%
1,831,118	Federal Home Loan Mortgage Corp.	USD	2.500	10/1/2050	1,510,478	0.0%
1,858,854	Federal Home Loan Mortgage Corp.	USD	2.500	11/1/2050	1,533,349	0.0%
1,294,708	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2050	1,058,379	0.0%
1,193,494	Federal Home Loan Mortgage Corp.	USD	2.500	3/1/2051	1,003,871	0.0%
10,165,383	Federal Home Loan Mortgage Corp.	USD	2.500	10/1/2051	8,633,020	0.1%
5,168,024	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2051	4,356,489	0.1%
1,004,477	Federal Home Loan Mortgage Corp.	USD	3.000	11/1/2042	915,500	0.0%
6,134,017	Federal Home Loan Mortgage Corp.	USD	3.000	9/1/2048	5,499,238	0.1%
3,338,134	Federal Home Loan Mortgage Corp.	USD	3.000	10/1/2049	2,956,260	0.0%
1,612,276	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2050	1,427,835	0.0%
1,362,084	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2050	1,204,922	0.0%
3,327,958	Federal Home Loan Mortgage Corp.	USD	3.000	4/1/2052	2,917,003	0.0%
6,040,802	Federal Home Loan Mortgage Corp.	USD	3.350	8/1/2037	5,321,400	0.1%
3,597,718	Federal Home Loan Mortgage Corp.	USD	3.450	5/1/2037	3,209,246	0.1%
502,279	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2043	471,106	0.0%
338,011	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2043	316,893	0.0%
574,072	Federal Home Loan Mortgage Corp.	USD	3.500	7/1/2043	535,937	0.0%
982,572	Federal Home Loan Mortgage Corp.	USD	3.500	10/1/2043	918,317	0.0%
86,189	Federal Home Loan Mortgage Corp.	USD	3.500	3/1/2045	81,483	0.0%
1,931,337	Federal Home Loan Mortgage Corp.	USD	3.500	8/1/2047	1,799,935	0.0%
1,368,697	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2050	1,234,472	0.0%
1,241,789	Federal Home Loan Mortgage Corp.	USD	3.700	5/1/2037	1,138,657	0.0%
8,608,100	Federal Home Loan Mortgage Corp.	USD	3.750	5/1/2037	7,813,646	0.1%
2,079,492	Federal Home Loan Mortgage Corp.	USD	3.900	7/1/2037	1,932,826	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,080,911	Federal Home Loan Mortgage Corp.	USD	3.900	7/1/2037	1,903,360	0.0%
849,651	Federal Home Loan Mortgage Corp.	USD	4.000	12/1/2044	818,731	0.0%
365,482	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2045	352,174	0.0%
2,756	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2045	2,656	0.0%
237,898	Federal Home Loan Mortgage Corp.	USD	4.000	6/1/2047	228,840	0.0%
11,339,786	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2052	10,674,572	0.2%
9,533,867	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2052	8,974,592	0.1%
2,897,882	Federal Home Loan Mortgage Corp.	USD	4.000	8/1/2052	2,728,047	0.0%
12,277,782	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2052	11,558,220	0.2%
1,426,443	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2052	1,342,932	0.0%
9,632,082	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	9,067,626	0.1%
5,549,246	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	5,224,846	0.1%
4,484,473	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	4,221,743	0.1%
537,924	Federal Home Loan Mortgage Corp.	USD	4.500	7/1/2041	536,070	0.0%
76,087	Federal Home Loan Mortgage Corp.	USD	4.500	1/1/2044	74,921	0.0%
259,677	Federal Home Loan Mortgage Corp.	USD	4.500	4/1/2044	255,809	0.0%
17,805	Federal Home Loan Mortgage Corp.	USD	4.500	3/1/2046	17,630	0.0%
682,615	Federal Home Loan Mortgage Corp.	USD	4.500	7/1/2046	676,889	0.0%
375,336	Federal Home Loan Mortgage Corp.	USD	4.500	3/1/2048	367,268	0.0%
16,153,383	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	15,621,597	0.2%
3,569,660	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	3,463,281	0.1%
2,664,438	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	2,576,169	0.0%
1,159,646	Federal Home Loan Mortgage Corp.	USD	5.000	7/1/2048	1,162,014	0.0%
1,148,952	Federal Home Loan Mortgage Corp.	USD	5.000	8/1/2048	1,154,035	0.0%
715,901	Federal Home Loan Mortgage Corp.	USD	5.000	9/1/2048	717,915	0.0%
2,354,034	Federal Home Loan Mortgage Corp.	USD	5.000	10/1/2048	2,359,927	0.0%
6,225,676	Federal Home Loan Mortgage Corp.	USD	5.000	12/1/2048	6,246,802	0.1%
1,634,510	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,656,292	0.0%
1,433,903	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,462,343	0.0%
1,214,151	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,233,057	0.0%
4,061,847	Federal Home Loan Mortgage Corp.	USD	5.500	6/1/2053	4,154,476	0.1%
1,732,156	Federal Home Loan Mortgage Corp.	USD	5.500	6/1/2053	1,773,826	0.0%
16,221,369	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	16,279,879	0.2%
1,152,241	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	1,177,966	0.0%
966,759	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	990,308	0.0%
631,047	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	649,534	0.0%
3,519	Federal Home Loan Mortgage Corp.	USD	6.000	6/1/2035	3,661	0.0%
4,185,021	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	4,362,485	0.1%
3,414,819	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	3,517,829	0.1%
3,311,143	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	3,450,287	0.1%
1,966,768	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	2,042,433	0.0%
1,881,570	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,937,581	0.0%
1,254,686	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,293,466	0.0%
1,075,752	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,106,478	0.0%
948,189	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	965,413	0.0%
5,365,974	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	5,439,633	0.1%
1,093,602	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	1,138,121	0.0%
978,512	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	1,015,022	0.0%
851,367	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	877,353	0.0%
5,032,526	Federal Home Loan Mortgage Corp.	USD	6.000	8/1/2053	5,240,802	0.1%
1,281,096	Federal Home Loan Mortgage Corp.	USD	6.500	4/1/2053	1,323,164	0.0%
704,527	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	721,157	0.0%
493,414	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	509,840	0.0%
478,452	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	500,381	0.0%
14,658,727	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	15,004,725	0.2%
5,982,641	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	6,333,920	0.1%
4,979,587	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	5,253,892	0.1%
5,311,050	Federal Home Loan Mortgage Corp.	USD	6.500	9/1/2053	5,485,162	0.1%
1,877,138	Federal Home Loan Mortgage Corp.	USD	6.500	12/1/2053	1,935,564	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
8,595,100	Federal Home Loan Mortgage Corp.	USD	6.500	1/1/2054	8,876,882	0.1%
1,245,395	Federal Home Loan Mortgage Corp.	USD	6.500	1/1/2054	1,287,327	0.0%
8,853,375	Federal Home Loan Mortgage Corp.	USD	6.500	2/1/2054	9,143,625	0.1%
1,067,715	Federal Home Loan Mortgage Corp.	USD	7.000	9/1/2053	1,111,867	0.0%
32,674,413	Federal Home Loan Mortgage Corp., Series 406, Class F15, 30 day USD SOFR Average + 1.450%	USD	6.795	10/25/2053	33,005,992	0.5%
30,435,000	Federal Home Loan Mortgage Corp., Series 5365, Class LY, REMICS	USD	6.500	12/25/2053	31,715,778	0.5%
54,988,566	Federal National Mortgage Association	USD	2.000	5/1/2037	49,407,739	0.7%
1,682,388	Federal National Mortgage Association	USD	2.000	10/1/2050	1,318,794	0.0%
11,689,078	Federal National Mortgage Association	USD	2.000	11/1/2050	9,437,615	0.1%
5,029,823	Federal National Mortgage Association	USD	2.000	11/1/2050	4,057,935	0.1%
4,773,799	Federal National Mortgage Association	USD	2.000	11/1/2050	3,768,638	0.1%
2,729,291	Federal National Mortgage Association	USD	2.000	11/1/2050	2,203,603	0.0%
13,268,706	Federal National Mortgage Association	USD	2.000	12/1/2050	10,712,934	0.2%
12,515,624	Federal National Mortgage Association	USD	2.000	12/1/2050	10,105,066	0.1%
8,035,173	Federal National Mortgage Association	USD	2.000	12/1/2050	6,487,356	0.1%
7,177,934	Federal National Mortgage Association	USD	2.000	12/1/2050	5,796,182	0.1%
6,041,212	Federal National Mortgage Association	USD	2.000	12/1/2050	4,877,617	0.1%
5,067,510	Federal National Mortgage Association	USD	2.000	12/1/2050	4,092,015	0.1%
31,561,293	Federal National Mortgage Association	USD	2.000	1/1/2051	25,480,709	0.4%
1,902,943	Federal National Mortgage Association	USD	2.000	2/1/2051	1,535,147	0.0%
13,824,207	Federal National Mortgage Association	USD	2.000	3/1/2051	11,152,557	0.2%
5,604,474	Federal National Mortgage Association	USD	2.000	4/1/2051	4,521,235	0.1%
5,483,792	Federal National Mortgage Association	USD	2.000	4/1/2051	4,423,733	0.1%
4,967,854	Federal National Mortgage Association	USD	2.000	4/1/2051	4,007,667	0.1%
20,814,117	Federal National Mortgage Association	USD	2.000	11/1/2051	16,887,204	0.2%
16,333,167	Federal National Mortgage Association	USD	2.000	11/1/2051	13,174,213	0.2%
1,529,607	Federal National Mortgage Association	USD	2.000	11/1/2051	1,237,792	0.0%
15,546,888	Federal National Mortgage Association	USD	2.000	3/1/2052	12,535,079	0.2%
379,389	Federal National Mortgage Association	USD	2.500	4/1/2045	326,716	0.0%
2,064,599	Federal National Mortgage Association	USD	2.500	5/1/2050	1,706,102	0.0%
8,231,322	Federal National Mortgage Association	USD	2.500	7/1/2050	7,000,852	0.1%
5,190,068	Federal National Mortgage Association	USD	2.500	7/1/2050	4,404,596	0.1%
8,653,407	Federal National Mortgage Association	USD	2.500	8/1/2050	7,381,147	0.1%
4,897,101	Federal National Mortgage Association	USD	2.500	8/1/2050	4,172,590	0.1%
2,670,417	Federal National Mortgage Association	USD	2.500	8/1/2050	2,236,602	0.0%
1,890,403	Federal National Mortgage Association	USD	2.500	10/1/2050	1,559,790	0.0%
2,343,463	Federal National Mortgage Association	USD	2.500	11/1/2050	1,939,474	0.0%
1,202,752	Federal National Mortgage Association	USD	2.500	11/1/2050	1,017,312	0.0%
12,736,849	Federal National Mortgage Association	USD	2.500	5/1/2051	10,714,345	0.2%
1,225,847	Federal National Mortgage Association	USD	2.500	9/1/2051	1,041,469	0.0%
17,146,852	Federal National Mortgage Association	USD	2.500	5/1/2052	14,447,883	0.2%
38,430,965	Federal National Mortgage Association	USD	2.500	12/1/2061	31,271,444	0.4%
151,442,144	Federal National Mortgage Association	USD	2.500	3/1/2062	123,229,358	1.7%
136,990,736	Federal National Mortgage Association	USD	2.500	3/1/2062	111,469,788	1.6%
83,562,379	Federal National Mortgage Association	USD	2.500	3/1/2062	68,020,780	1.0%
50,780,178	Federal National Mortgage Association	USD	2.500	3/1/2062	41,319,776	0.6%
33,243,008	Federal National Mortgage Association	USD	2.500	3/1/2062	27,420,940	0.4%
12,918,458	Federal National Mortgage Association	USD	2.500	3/1/2062	10,607,925	0.2%
66,776,452	Federal National Mortgage Association	USD	2.500	4/1/2062	54,335,420	0.8%
32,400,700	Federal National Mortgage Association	USD	2.500	5/1/2062	26,364,552	0.4%
2,996,035	Federal National Mortgage Association	USD	3.000	3/1/2045	2,709,599	0.0%
1,949,116	Federal National Mortgage Association	USD	3.000	3/1/2045	1,757,131	0.0%
934,394	Federal National Mortgage Association	USD	3.000	6/1/2046	835,014	0.0%
192,715	Federal National Mortgage Association	USD	3.000	6/1/2046	172,997	0.0%
996,685	Federal National Mortgage Association	USD	3.000	7/1/2046	885,553	0.0%
983,464	Federal National Mortgage Association	USD	3.000	8/1/2046	879,784	0.0%
416,492	Federal National Mortgage Association	USD	3.000	8/1/2046	374,093	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,274,392	Federal National Mortgage Association	USD	3.000	9/1/2046	2,021,378	0.0%
1,641,784	Federal National Mortgage Association	USD	3.000	11/1/2046	1,455,063	0.0%
1,484,166	Federal National Mortgage Association	USD	3.000	11/1/2046	1,323,849	0.0%
555,795	Federal National Mortgage Association	USD	3.000	11/1/2046	495,702	0.0%
361,965	Federal National Mortgage Association	USD	3.000	11/1/2046	323,245	0.0%
185,333	Federal National Mortgage Association	USD	3.000	11/1/2046	165,983	0.0%
753,096	Federal National Mortgage Association	USD	3.000	1/1/2047	671,440	0.0%
416,197	Federal National Mortgage Association	USD	3.000	1/1/2047	372,968	0.0%
410,631	Federal National Mortgage Association	USD	3.000	3/1/2047	371,207	0.0%
214,094	Federal National Mortgage Association	USD	3.000	11/1/2047	191,056	0.0%
369,048	Federal National Mortgage Association	USD	3.000	4/1/2048	324,244	0.0%
1,649,768	Federal National Mortgage Association	USD	3.000	6/1/2048	1,469,153	0.0%
1,133,994	Federal National Mortgage Association	USD	3.000	10/1/2049	1,001,860	0.0%
18,852,481	Federal National Mortgage Association	USD	3.000	11/1/2049	16,698,565	0.2%
975,469	Federal National Mortgage Association	USD	3.000	7/1/2050	876,458	0.0%
345,147	Federal National Mortgage Association	USD	3.000	11/1/2051	302,328	0.0%
4,747,729	Federal National Mortgage Association	USD	3.000	3/1/2052	4,158,391	0.1%
8,793,453	Federal National Mortgage Association	USD	3.000	10/1/2052	7,567,259	0.1%
51,815,065	Federal National Mortgage Association	USD	3.000	9/1/2062	44,319,802	0.6%
498,780	Federal National Mortgage Association	USD	3.500	1/1/2045	464,810	0.0%
1,544,920	Federal National Mortgage Association	USD	3.500	2/1/2045	1,436,304	0.0%
74,555	Federal National Mortgage Association	USD	3.500	4/1/2045	69,386	0.0%
112,551	Federal National Mortgage Association	USD	3.500	7/1/2046	104,752	0.0%
349,805	Federal National Mortgage Association	USD	3.500	8/1/2046	325,557	0.0%
469,530	Federal National Mortgage Association	USD	3.500	2/1/2047	436,859	0.0%
1,090,187	Federal National Mortgage Association	USD	3.500	6/1/2047	1,014,641	0.0%
1,200,727	Federal National Mortgage Association	USD	3.500	9/1/2047	1,117,508	0.0%
653,714	Federal National Mortgage Association	USD	3.500	11/1/2047	607,759	0.0%
8,688,794	Federal National Mortgage Association	USD	3.500	11/1/2049	7,779,138	0.1%
2,926,655	Federal National Mortgage Association	USD	3.500	2/1/2050	2,639,519	0.0%
5,211,258	Federal National Mortgage Association	USD	3.500	5/1/2052	4,633,284	0.1%
63,182,166	Federal National Mortgage Association	USD	3.500	6/1/2052	57,532,724	0.8%
32,557,202	Federal National Mortgage Association	USD	3.500	12/1/2062	29,021,631	0.4%
7,013,000	Federal National Mortgage Association	USD	3.850	9/1/2037	6,385,562	0.1%
160,000	Federal National Mortgage Association	USD	3.940	9/1/2032	153,610	0.0%
2,913,695	Federal National Mortgage Association	USD	4.000	9/1/2041	2,803,787	0.0%
1,295,409	Federal National Mortgage Association	USD	4.000	8/1/2042	1,246,521	0.0%
359,596	Federal National Mortgage Association	USD	4.000	11/1/2044	346,282	0.0%
641,799	Federal National Mortgage Association	USD	4.000	2/1/2045	617,555	0.0%
254,408	Federal National Mortgage Association	USD	4.000	7/1/2046	244,486	0.0%
870,303	Federal National Mortgage Association	USD	4.000	8/1/2046	836,540	0.0%
809,938	Federal National Mortgage Association	USD	4.000	4/1/2047	777,847	0.0%
407,116	Federal National Mortgage Association	USD	4.000	4/1/2047	393,149	0.0%
398,597	Federal National Mortgage Association	USD	4.000	4/1/2047	382,887	0.0%
251,202	Federal National Mortgage Association	USD	4.000	4/1/2047	240,938	0.0%
722,448	Federal National Mortgage Association	USD	4.000	6/1/2047	690,614	0.0%
913,418	Federal National Mortgage Association	USD	4.000	11/1/2047	876,376	0.0%
349,752	Federal National Mortgage Association	USD	4.000	12/1/2047	335,135	0.0%
422,400	Federal National Mortgage Association	USD	4.000	3/1/2048	396,774	0.0%
1,146,615	Federal National Mortgage Association	USD	4.000	6/1/2048	1,077,853	0.0%
195,515	Federal National Mortgage Association	USD	4.000	2/1/2050	185,220	0.0%
6,019,055	Federal National Mortgage Association	USD	4.000	5/1/2052	5,668,646	0.1%
7,413,572	Federal National Mortgage Association	USD	4.000	6/1/2052	6,981,964	0.1%
5,224,314	Federal National Mortgage Association	USD	4.000	7/1/2052	4,917,846	0.1%
4,585,812	Federal National Mortgage Association	USD	4.000	8/1/2052	4,318,820	0.1%
1,402,235	Federal National Mortgage Association	USD	4.000	11/1/2052	1,320,108	0.0%
6,581,931	Federal National Mortgage Association	USD	4.240	7/1/2038	6,226,780	0.1%
66,142	Federal National Mortgage Association	USD	4.500	8/1/2043	65,305	0.0%
90,843	Federal National Mortgage Association	USD	4.500	3/1/2044	89,951	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
80,037	Federal National Mortgage Association	USD	4.500	5/1/2044	78,500	0.0%
1,420,131	Federal National Mortgage Association	USD	4.500	1/1/2045	1,406,202	0.0%
282,043	Federal National Mortgage Association	USD	4.500	1/1/2045	280,671	0.0%
445,553	Federal National Mortgage Association	USD	4.500	7/1/2045	441,182	0.0%
244,316	Federal National Mortgage Association	USD	4.500	8/1/2045	240,313	0.0%
131,755	Federal National Mortgage Association	USD	4.500	8/1/2045	130,463	0.0%
286,113	Federal National Mortgage Association	USD	4.500	10/1/2045	281,291	0.0%
729,017	Federal National Mortgage Association	USD	4.500	11/1/2045	721,866	0.0%
477,068	Federal National Mortgage Association	USD	4.500	3/1/2046	472,949	0.0%
14,443	Federal National Mortgage Association	USD	4.500	7/1/2046	14,272	0.0%
466,309	Federal National Mortgage Association	USD	4.500	9/1/2046	461,248	0.0%
236,244	Federal National Mortgage Association	USD	4.500	2/1/2047	232,450	0.0%
559,226	Federal National Mortgage Association	USD	4.500	5/1/2047	548,620	0.0%
316,239	Federal National Mortgage Association	USD	4.500	7/1/2048	304,725	0.0%
1,451,193	Federal National Mortgage Association	USD	4.500	8/1/2048	1,428,426	0.0%
323,960	Federal National Mortgage Association	USD	4.500	10/1/2049	316,891	0.0%
9,636,757	Federal National Mortgage Association	USD	4.500	3/1/2053	9,309,262	0.1%
1,493,951	Federal National Mortgage Association	USD	5.000	7/1/2048	1,498,383	0.0%
670,223	Federal National Mortgage Association	USD	5.000	8/1/2048	672,004	0.0%
396,587	Federal National Mortgage Association	USD	5.000	9/1/2048	398,192	0.0%
2,194,795	Federal National Mortgage Association	USD	5.000	1/1/2049	2,197,442	0.0%
787,929	Federal National Mortgage Association	USD	5.000	3/1/2049	788,806	0.0%
6,259,686	Federal National Mortgage Association	USD	5.000	5/1/2053	6,249,950	0.1%
2,616,796	Federal National Mortgage Association	USD	5.500	4/1/2050	2,659,907	0.0%
3,116,144	Federal National Mortgage Association	USD	5.500	7/1/2053	3,184,220	0.1%
1,396,347	Federal National Mortgage Association	USD	5.500	7/1/2053	1,409,950	0.0%
1,066,501	Federal National Mortgage Association	USD	5.500	7/1/2053	1,078,606	0.0%
16,114	Federal National Mortgage Association	USD	6.000	8/1/2034	16,739	0.0%
53,222	Federal National Mortgage Association	USD	6.000	1/1/2037	54,829	0.0%
1,582,631	Federal National Mortgage Association	USD	6.000	5/1/2049	1,632,148	0.0%
11,921,820	Federal National Mortgage Association	USD	6.000	5/1/2053	12,265,623	0.2%
3,239,350	Federal National Mortgage Association	USD	6.000	5/1/2053	3,378,910	0.1%
2,124,650	Federal National Mortgage Association	USD	6.000	5/1/2053	2,189,132	0.0%
1,469,916	Federal National Mortgage Association	USD	6.000	5/1/2053	1,514,585	0.0%
1,416,709	Federal National Mortgage Association	USD	6.000	5/1/2053	1,470,377	0.0%
1,387,176	Federal National Mortgage Association	USD	6.000	6/1/2053	1,439,561	0.0%
1,220,695	Federal National Mortgage Association	USD	6.000	6/1/2053	1,268,416	0.0%
14,988,221	Federal National Mortgage Association	USD	6.000	7/1/2053	15,197,060	0.2%
5,238,139	Federal National Mortgage Association	USD	6.000	7/1/2053	5,462,029	0.1%
1,598,468	Federal National Mortgage Association	USD	6.000	7/1/2053	1,660,483	0.0%
1,297,899	Federal National Mortgage Association	USD	6.000	7/1/2053	1,337,511	0.0%
951,091	Federal National Mortgage Association	USD	6.000	7/1/2053	989,967	0.0%
2,660,800	Federal National Mortgage Association	USD	6.000	8/1/2053	2,770,922	0.0%
2,282,388	Federal National Mortgage Association	USD	6.000	8/1/2053	2,368,906	0.0%
1,746,442	Federal National Mortgage Association	USD	6.000	8/1/2053	1,829,089	0.0%
1,577	Federal National Mortgage Association	USD	6.500	1/1/2029	1,618	0.0%
2,257	Federal National Mortgage Association	USD	6.500	5/1/2031	2,338	0.0%
2,299,247	Federal National Mortgage Association	USD	6.500	6/1/2053	2,402,283	0.0%
1,014,041	Federal National Mortgage Association	USD	6.500	6/1/2053	1,059,753	0.0%
5,871,596	Federal National Mortgage Association	USD	6.500	7/1/2053	6,011,915	0.1%
955,546	Federal National Mortgage Association	USD	6.500	7/1/2053	995,895	0.0%
760,951	Federal National Mortgage Association	USD	6.500	7/1/2053	802,867	0.0%
368,219	Federal National Mortgage Association	USD	6.500	7/1/2053	379,243	0.0%
4,711,005	Federal National Mortgage Association	USD	6.500	8/1/2053	4,865,447	0.1%
2,443,857	Federal National Mortgage Association	USD	6.500	8/1/2053	2,523,970	0.0%
1,172,251	Federal National Mortgage Association	USD	6.500	8/1/2053	1,199,920	0.0%
2,357,202	Federal National Mortgage Association	USD	6.500	9/1/2053	2,431,485	0.0%
1,317,885	Federal National Mortgage Association	USD	6.500	1/1/2054	1,362,258	0.0%
8,840	Federal National Mortgage Association	USD	7.000	10/1/2030	9,113	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
6,137	Federal National Mortgage Association	USD	7.000	10/1/2030	6,327	0.0%
1,164,082	Federal National Mortgage Association	USD	7.000	10/1/2053	1,216,435	0.0%
505,286	Federal National Mortgage Association	USD	7.000	10/1/2053	526,821	0.0%
2,515,485	Federal National Mortgage Association	USD	7.000	11/1/2053	2,620,479	0.0%
52	Federal National Mortgage Association	USD	7.500	12/1/2024	51	0.0%
4,068	Federal National Mortgage Association	USD	7.500	7/1/2030	4,158	0.0%
3,510	Federal National Mortgage Association	USD	7.500	2/1/2032	3,581	0.0%
7,850,000	Federal National Mortgage Association, Series 2023-51, Class L, REMICS	USD	6.500	11/25/2053	8,159,651	0.1%
9,977,000	FMG Resources August 2006 Pty. Ltd.	USD	4.375	4/1/2031	8,979,233	0.1%
4,805,000	Ford Credit Auto Lease Trust, Series 2023-B, Class C	USD	6.430	4/15/2027	4,914,881	0.1%
3,455,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	USD	3.340	7/15/2031	3,379,512	0.1%
12,075,000	Ford Credit Auto Owner Trust, Series 2023-1, Class A	USD	4.850	8/15/2035	12,148,005	0.2%
3,200,000	Ford Motor Credit Co. LLC	USD	4.271	1/9/2027	3,080,116	0.0%
9,430,000	Ford Motor Credit Co. LLC	USD	6.800	5/12/2028	9,798,801	0.1%
5,315,000	Ford Motor Credit Co. LLC	USD	6.950	3/6/2026	5,434,328	0.1%
5,450,000	Ford Motor Credit Co. LLC	USD	7.122	11/7/2033	5,840,600	0.1%
4,801,000	Forestar Group, Inc.	USD	3.850	5/15/2026	4,560,326	0.1%
8,230,000	Freeport Indonesia PT	USD	5.315	4/14/2032	8,037,500	0.1%
14,428,000	Fresnillo PLC	USD	4.250	10/2/2050	10,777,427	0.2%
18,679,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	17,760,304	0.3%
17,142,000	General Motors Co.	USD	5.000	4/1/2035	16,365,831	0.2%
1,000,000	General Motors Financial Co., Inc.	USD	2.350	1/8/2031	829,230	0.0%
5,067,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	4,939,959	0.1%
3,408,000	Georgetown University, Series A	USD	5.215	10/1/2118	3,161,874	0.1%
25,662,000	Glencore Funding LLC	USD	2.500	9/1/2030	22,181,976	0.3%
4,950,000	GM Financial Automobile Leasing Trust, Series 2023-1, Class B	USD	5.510	1/20/2027	4,949,748	0.1%
12,486,000	Goldman Sachs Group, Inc.	USD	6.750	10/1/2037	13,888,524	0.2%
6,320,000	Goldman Sachs Group, Inc., (fixed rate to 6/05/2027, variable rate thereafter)	USD	3.691	6/5/2028	6,070,684	0.1%
7,442,000	Goodyear Tire & Rubber Co.	USD	5.625	4/30/2033	6,733,690	0.1%
4,555	Government National Mortgage Association	USD	3.659	7/20/2063	4,439	0.0%
926	Government National Mortgage Association	USD	3.890	12/20/2062	890	0.0%
800,957	Government National Mortgage Association	USD	4.360	6/20/2064	788,152	0.0%
5,142,535	Government National Mortgage Association	USD	4.388	12/20/2066	5,038,511	0.1%
17,521	Government National Mortgage Association	USD	4.390	11/20/2062	16,859	0.0%
2,255,104	Government National Mortgage Association	USD	4.394	2/20/2066	2,214,431	0.0%
1,226,289	Government National Mortgage Association	USD	4.394	10/20/2066	1,201,212	0.0%
886,532	Government National Mortgage Association	USD	4.410	2/20/2066	868,059	0.0%
2,336	Government National Mortgage Association	USD	4.422	5/20/2063	2,291	0.0%
2,154,657	Government National Mortgage Association	USD	4.432	11/20/2066	2,114,750	0.0%
197,077	Government National Mortgage Association	USD	4.484	1/20/2064	194,888	0.0%
1,598,317	Government National Mortgage Association	USD	4.486	9/20/2066	1,570,760	0.0%
2,269,851	Government National Mortgage Association	USD	4.497	6/20/2066	2,229,861	0.0%
1,871,877	Government National Mortgage Association	USD	4.499	12/20/2064	1,845,571	0.0%
371,532	Government National Mortgage Association	USD	4.519	12/20/2063	364,500	0.0%
2,813,426	Government National Mortgage Association	USD	4.545	10/20/2064	2,775,428	0.0%
2,118,197	Government National Mortgage Association	USD	4.574	2/20/2065	2,090,070	0.0%
642,071	Government National Mortgage Association	USD	4.583	1/20/2065	633,309	0.0%
1,056,205	Government National Mortgage Association	USD	4.587	6/20/2066	1,037,931	0.0%
2,432,497	Government National Mortgage Association	USD	4.592	2/20/2065	2,393,513	0.0%
1,019,434	Government National Mortgage Association	USD	4.599	3/20/2065	1,005,719	0.0%
1,009,171	Government National Mortgage Association	USD	4.604	4/20/2066	993,142	0.0%
2,178,819	Government National Mortgage Association	USD	4.610	3/20/2066	2,141,858	0.0%
1,326,127	Government National Mortgage Association	USD	4.613	12/20/2064	1,308,233	0.0%
942,885	Government National Mortgage Association	USD	4.637	6/20/2064	929,704	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,722	Government National Mortgage Association	USD	4.657	5/20/2063	2,681	0.0%
4,436,934	Government National Mortgage Association	USD	4.659	12/20/2066	4,367,056	0.1%
3,519	Government National Mortgage Association	USD	4.677	8/20/2061	3,473	0.0%
2,089,772	Government National Mortgage Association	USD	4.692	1/20/2065	2,062,644	0.0%
42,851	Government National Mortgage Association	USD	4.700	4/20/2062	41,653	0.0%
3,973	Government National Mortgage Association	USD	4.700	6/20/2062	3,802	0.0%
843	Government National Mortgage Association	USD	4.700	1/20/2063	812	0.0%
1,050,541	Government National Mortgage Association	USD	4.700	6/20/2066	1,034,188	0.0%
859,352	Government National Mortgage Association	USD	4.752	1/20/2064	848,897	0.0%
71,063	Government National Mortgage Association	USD	5.500	4/15/2038	73,456	0.0%
7,592	Government National Mortgage Association	USD	6.000	1/15/2029	7,754	0.0%
4,092	Government National Mortgage Association	USD	6.000	4/15/2038	4,280	0.0%
2,331	Government National Mortgage Association	USD	6.500	1/15/2029	2,414	0.0%
2,284	Government National Mortgage Association	USD	6.500	2/15/2031	2,366	0.0%
8,270	Government National Mortgage Association	USD	6.500	9/15/2032	8,582	0.0%
1,426	Government National Mortgage Association	USD	6.500	9/15/2032	1,489	0.0%
8,209	Government National Mortgage Association	USD	7.000	9/15/2025	8,197	0.0%
926	Government National Mortgage Association	USD	7.500	10/15/2025	926	0.0%
359	Government National Mortgage Association	USD	7.500	7/15/2030	373	0.0%
126,820	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	USD	5.810	10/20/2060	126,134	0.0%
85,032	Government National Mortgage Association, Series 2012-H18, Class NA, 1 mo. USD SOFR + 0.634%	USD	5.980	8/20/2062	84,640	0.0%
500	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	438	0.0%
8,656	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	7,635	0.0%
7,246	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	6,406	0.0%
86,459	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	74,981	0.0%
3,319,477	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	3,214,326	0.1%
6,645	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	USD	5.740	5/20/2063	6,298	0.0%
2,014,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	1,926,742	0.0%
982,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	919,252	0.0%
2,032,000	Gruma SAB de CV	USD	4.875	12/1/2024	2,014,785	0.0%
54,020,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	1,994,674	0.0%
5,627,003	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.298	8/10/2044	4,157,437	0.1%
1,041,957	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	977,439	0.0%
6,596,065	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	5,758,147	0.1%
12,395,000	HCA, Inc.	USD	4.625	3/15/2052	10,514,219	0.2%
12,845,000	Hertz Vehicle Financing III LLC, Series 2023-2A, Class A	USD	5.570	9/25/2029	13,032,091	0.2%
9,874,000	Hertz Vehicle Financing LLC, Series 2021-1A, Class A	USD	1.210	12/26/2025	9,580,369	0.1%
15,011,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	16,080,659	0.2%
6,397,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	5,491,700	0.1%
1,326,000	HSBC Holdings PLC	USD	4.950	3/31/2030	1,324,574	0.0%
13,610,000	HSBC Holdings PLC, (fixed rate to 5/24/2024, variable rate thereafter)	USD	0.976	5/24/2025	13,401,932	0.2%
6,206,000	Hyundai Capital America	USD	2.375	10/15/2027	5,671,445	0.1%
10,356,000	Hyundai Capital America	USD	2.650	2/10/2025	10,072,146	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
7,453,000	Hyundai Capital America	USD	3.000	2/10/2027	7,046,959	0.1%
11,455,000	Hyundai Capital America	USD	6.100	9/21/2028	11,962,178	0.2%
4,763,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	3,980,487	0.1%
9,610,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	10,247,527	0.1%
4,740,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	3,921,876	0.1%
750,000	IPALCO Enterprises, Inc.	USD	4.250	5/1/2030	704,016	0.0%
12,714,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	11,399,923	0.2%
5,460,000	Jabil, Inc.	USD	3.000	1/15/2031	4,729,460	0.1%
2,250,000	Jabil, Inc.	USD	5.450	2/1/2029	2,297,088	0.0%
7,951,600	Jack in the Box Funding LLC, Series 2022-1A, Class A2I	USD	3.445	2/26/2052	7,390,556	0.1%
13,379,725	Jack in the Box Funding LLC, Series 2022-1A, Class A2II	USD	4.136	2/26/2052	11,720,662	0.2%
24,100,000	JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	USD	7.250	11/15/2053	26,210,494	0.4%
24,590,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	21,890,306	0.3%
14,076,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	12,423,421	0.2%
12,299,000	Kenbourne Invest SA	USD	4.700	1/22/2028	6,736,408	0.1%
2,157,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	1,845,400	0.0%
11,175,000	Klabin Austria GmbH	USD	7.000	4/3/2049	11,288,873	0.2%
1,725,000	Lear Corp.	USD	3.550	1/15/2052	1,178,761	0.0%
12,381,000	Lear Corp.	USD	5.250	5/15/2049	11,409,147	0.2%
9,078,204	Leviathan Bond Ltd.	USD	6.125	6/30/2025	8,758,379	0.1%
5,865,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	4,312,336	0.1%
6,632,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	5,946,617	0.1%
5,943,779	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	5,247,596	0.1%
14,145,000	Macquarie Bank Ltd.	USD	3.231	3/21/2025	13,860,490	0.2%
2,730,000	Main Street Capital Corp.	USD	6.950	3/1/2029	2,774,940	0.0%
8,330,022	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	USD	6.398	11/15/2038	8,246,722	0.1%
4,582,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	3,852,896	0.1%
6,545,647(b)	Mexico Bonos, Series M	MXN	5.750	3/5/2026	35,064,268	0.5%
12,930,849(b)	Mexico Bonos, Series M 20	MXN	8.500	5/31/2029	73,245,636	1.0%
5,452,000	Millicom International Cellular SA	USD	4.500	4/27/2031	4,593,310	0.1%
11,530,000	Minerva Luxembourg SA	USD	4.375	3/18/2031	9,494,342	0.1%
10,590,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 7/20/2031, variable rate thereafter)	USD	2.309	7/20/2032	8,797,605	0.1%
9,128,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	8,474,070	0.1%
6,151,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	5,977,681	0.1%
13,321,000	Morgan Stanley	USD	3.591	7/22/2028	12,733,237	0.2%
1,500,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter)	USD	5.123	2/1/2029	1,505,483	0.0%
10,135,000	Morgan Stanley, MTN, (fixed rate to 4/20/2028, variable rate thereafter)	USD	5.164	4/20/2029	10,201,374	0.1%
10,966,000	National Rural Utilities Cooperative Finance Corp., 3 mo. USD SOFR + 3.172%	USD	8.489	4/30/2043	10,828,490	0.2%
1,425,000	Natura &Co. Luxembourg Holdings SARL	USD	6.000	4/19/2029	1,386,767	0.0%
2,738,000	Natura Cosmeticos SA	USD	4.125	5/3/2028	2,520,406	0.0%
6,000,000	Navient Corp.	USD	5.000	3/15/2027	5,723,108	0.1%
2,764,190	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	2,538,348	0.0%
7,844,533	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	USD	1.060	10/15/2069	6,877,331	0.1%
8,234,745	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	USD	5.510	10/15/2071	8,274,791	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
8,596,652	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	7,666,632	0.1%
9,930,000	NextGear Floorplan Master Owner Trust, Series 2023-1A, Class A2	USD	5.740	3/15/2028	10,098,184	0.1%
4,550,000	Nissan Motor Acceptance Co. LLC	USD	7.050	9/15/2028	4,774,777	0.1%
341,000	NRG Energy, Inc.	USD	3.875	2/15/2032	292,428	0.0%
4,410,000	Nutrien Ltd.	USD	5.800	3/27/2053	4,591,813	0.1%
8,905,000	NVR, Inc.	USD	3.000	5/15/2030	7,975,312	0.1%
910,589	OBX Trust, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	833,187	0.0%
7,985,000	OCP SA	USD	3.750	6/23/2031	6,735,587	0.1%
2,327,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	1,638,534	0.0%
10,730,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class A	USD	5.410	11/14/2029	10,812,127	0.2%
13,500,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A2, 30 day USD SOFR Average + 0.760%	USD	6.106	6/16/2036	13,304,209	0.2%
14,161,000	Oracle Corp.	USD	4.100	3/25/2061	10,794,815	0.2%
8,271,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	7,368,363	0.1%
9,466,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	9,229,477	0.1%
5,553,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	4,949,445	0.1%
4,320,000	Pan American Energy LLC	USD	9.125	4/30/2027	4,562,698	0.1%
4,185,000	Panama Government International Bonds	USD	6.853	3/28/2054	3,740,635	0.1%
3,509,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	3,270,269	0.1%
4,701,262	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	4,388,421	0.1%
11,898,075	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2II	USD	4.008	12/5/2051	10,490,533	0.2%
5,600,000	PNC Financial Services Group, Inc., (fixed rate to 1/24/2033, variable rate thereafter)	USD	5.068	1/24/2034	5,512,646	0.1%
5,290,000	POSCO	USD	5.625	1/17/2026	5,332,023	0.1%
4,534,000	Post Holdings, Inc.	USD	4.500	9/15/2031	4,072,647	0.1%
2,963,430	Progress Residential Trust, Series 2023-SFR1, Class A	USD	4.300	3/17/2040	2,886,758	0.0%
12,303,000	Prosus NV	USD	3.680	1/21/2030	10,716,235	0.2%
13,750,000	Prosus NV	USD	3.832	2/8/2051	8,501,213	0.1%
4,505,000	Qorvo, Inc.	USD	1.750	12/15/2024	4,344,928	0.1%
14,320,000	Republic of South Africa Government International Bonds	USD	7.300	4/20/2052	12,649,572	0.2%
5,769,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	5,041,010	0.1%
1,655,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	1,404,780	0.0%
3,513,000	Sabre Global, Inc.	USD	8.625	6/1/2027	3,284,656	0.1%
1,044,418	Santander Bank Auto Credit-Linked Notes, Series 2022-C, Class B	USD	6.451	12/15/2032	1,048,594	0.0%
662,561	Santander Bank Auto Credit-Linked Notes, Series 2022-C, Class C	USD	6.986	12/15/2032	666,119	0.0%
2,882,234	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	USD	0.950	9/15/2027	2,861,296	0.0%
19,695,000	Santander Drive Auto Receivables Trust, Series 2022-2, Class B	USD	3.440	9/15/2027	19,383,524	0.3%
11,465,000	Santander Holdings USA, Inc., (fixed rate to 1/06/2027, variable rate thereafter)	USD	2.490	1/6/2028	10,481,711	0.2%
11,538,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	7,355,475	0.1%
14,210,000	SBA Communications Corp.	USD	3.125	2/1/2029	12,664,420	0.2%
3,025,000	SCF Equipment Leasing LLC, Series 2023-1A, Class A2	USD	6.560	1/22/2030	3,077,091	0.0%
39,000	Science Applications International Corp.	USD	4.875	4/1/2028	36,809	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
12,960,000	Sempra Global	USD	3.250	1/15/2032	10,657,278	0.2%
4,204,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	3,649,396	0.1%
76,576	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	71,542	0.0%
332,199	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	3/25/2048	305,466	0.0%
216,691	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	210,348	0.0%
16,530,000	Sitios Latinoamerica SAB de CV	USD	5.375	4/4/2032	15,339,509	0.2%
2,870,212	SMB Private Education Loan Trust, Series 2021-A, Class APT2	USD	1.070	1/15/2053	2,544,289	0.0%
6,893,637	SMB Private Education Loan Trust, Series 2021-C, Class A2, 1 mo. USD SOFR + 0.914%	USD	6.253	1/15/2053	6,805,159	0.1%
8,126,023	SMB Private Education Loan Trust, Series 2023-A, Class A1A	USD	5.380	1/15/2053	8,172,195	0.1%
1,599,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,327,829	0.0%
3,830,000	Sociedad Quimica y Minera de Chile SA	USD	3.500	9/10/2051	2,507,233	0.0%
9,154,000	Sociedad Quimica y Minera de Chile SA	USD	4.250	1/22/2050	6,993,381	0.1%
13,835,000	Sociedad Quimica y Minera de Chile SA	USD	6.500	11/7/2033	14,309,264	0.2%
24,503,000	Societe Generale SA	USD	2.625	1/22/2025	23,827,229	0.3%
13,420,000	Societe Generale SA, (fixed rate to 1/19/2054, variable rate thereafter)	USD	7.132	1/19/2055	13,362,513	0.2%
1,925,768	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	1,818,185	0.0%
18,840,000	Standard Chartered PLC, (fixed rate to 1/12/2032, variable rate thereafter)	USD	3.603	1/12/2033	15,920,365	0.2%
22,346,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	21,699,689	0.3%
660,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	624,834	0.0%
5,660,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	5,380,686	0.1%
10,888,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	9,911,908	0.1%
17,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	16,464	0.0%
3,555,000	SunCoke Energy, Inc.	USD	4.875	6/30/2029	3,210,592	0.1%
930,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	6.500	7/15/2027	946,508	0.0%
13,563,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	8,576,148	0.1%
11,825,000	Tennessee Valley Authority	USD	4.250	9/15/2065	10,504,311	0.2%
7,669,000	Tennessee Valley Authority	USD	4.625	9/15/2060	7,390,986	0.1%
5,427,000	Tennessee Valley Authority	USD	4.875	1/15/2048	5,543,261	0.1%
9,290,000	Tennessee Valley Authority	USD	5.250	9/15/2039	9,833,804	0.1%
10,284,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	9,567,119	0.1%
7,588,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	7,642,353	0.1%
17,593,400	Textainer Marine Containers Ltd., Series 2021-3A, Class A	USD	1.940	8/20/2046	15,152,270	0.2%
2,855,124	Textainer Marine Containers VII Ltd., Series 2020-2A, Class A	USD	2.100	9/20/2045	2,589,658	0.0%
1,000,000	Thaioil Treasury Center Co. Ltd.	USD	3.750	6/18/2050	693,147	0.0%
19,664,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	16,818,029	0.2%
5,285,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,178,034	0.1%
783,000	Time Warner Cable LLC	USD	5.500	9/1/2041	689,143	0.0%
2,245,000	Time Warner Cable LLC	USD	5.875	11/15/2040	2,039,230	0.0%
7,162,000	Time Warner Cable LLC	USD	6.550	5/1/2037	7,148,142	0.1%
1,707,000	Time Warner Cable LLC	USD	6.750	6/15/2039	1,695,671	0.0%
1,298,545	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	4.426	10/25/2053	1,291,825	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,352,614	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	2,315,825	0.0%
5,101,352	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	4,729,740	0.1%
3,756,679	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	3,622,108	0.1%
5,075,000	TransDigm, Inc.	USD	7.125	12/1/2031	5,289,551	0.1%
7,133,000	Transelec SA	USD	4.250	1/14/2025	7,035,644	0.1%
6,655,000	Truist Financial Corp., MTN, (fixed rate to 6/08/2033, variable rate thereafter)	USD	5.867	6/8/2034	6,816,610	0.1%
154,795,000	U.S. Treasury Bonds	USD	1.750	8/15/2041	106,246,209	1.5%
241,735,001	U.S. Treasury Bonds	USD	2.000	11/15/2041	172,632,784	2.4%
71,990,000	U.S. Treasury Bonds	USD	2.375	2/15/2042	54,476,183	0.8%
46,925,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	40,632,284	0.6%
86,885,000	U.S. Treasury Bonds	USD	3.375	8/15/2042	76,489,345	1.1%
33,895,000	U.S. Treasury Bonds	USD	3.625	2/15/2053	30,431,355	0.4%
15,860,000	U.S. Treasury Bonds	USD	3.875	2/15/2043	14,930,084	0.2%
72,190,000	U.S. Treasury Bonds	USD	3.875	5/15/2043	67,926,278	1.0%
156,795,000	U.S. Treasury Bonds	USD	4.125	8/15/2053	154,173,584	2.2%
39,315,000	U.S. Treasury Bonds	USD	4.750	11/15/2053	42,927,066	0.6%
15,485,000	U.S. Treasury Notes	USD	2.750	7/31/2027	14,878,907	0.2%
45,850,000	U.S. Treasury Notes	USD	2.750	8/15/2032	41,886,483	0.6%
1,135,000	U.S. Treasury Notes	USD	2.875	5/15/2032	1,049,698	0.0%
99,910,000	U.S. Treasury Notes	USD	3.125	8/31/2029	95,999,461	1.4%
160,115,000	U.S. Treasury Notes	USD	3.375	5/15/2033	153,034,915	2.2%
41,465,000	U.S. Treasury Notes	USD	3.500	1/31/2028	40,821,969	0.6%
25,800,000	U.S. Treasury Notes	USD	3.500	4/30/2028	25,385,789	0.4%
21,635,000	U.S. Treasury Notes	USD	3.500	1/31/2030	21,155,818	0.3%
127,735,000	U.S. Treasury Notes	USD	3.500	2/15/2033	123,389,016	1.7%
31,760,000	U.S. Treasury Notes	USD	3.625	3/31/2028	31,412,625	0.4%
12,305,000	U.S. Treasury Notes	USD	3.625	3/31/2030	12,106,966	0.2%
5,180,000	U.S. Treasury Notes	USD	3.750	12/31/2028	5,150,458	0.1%
3,655,000	U.S. Treasury Notes	USD	3.750	6/30/2030	3,620,021	0.1%
14,275,000	U.S. Treasury Notes	USD	3.875	11/30/2027	14,240,985	0.2%
33,275,000	U.S. Treasury Notes	USD	3.875	12/31/2027	33,210,010	0.5%
135,890,000	U.S. Treasury Notes	USD	3.875	9/30/2029	135,603,356	1.9%
30,770,000	U.S. Treasury Notes	USD	3.875	11/30/2029	30,707,498	0.4%
60,010,000	U.S. Treasury Notes	USD	3.875	12/31/2029	59,876,384	0.8%
59,705,000	U.S. Treasury Notes	USD	3.875	8/15/2033	59,350,502	0.8%
91,765,000	U.S. Treasury Notes	USD	4.000	1/31/2029	92,317,023	1.3%
10,050,000	U.S. Treasury Notes	USD	4.125	9/30/2027	10,111,242	0.1%
19,250,000	U.S. Treasury Notes	USD	4.125	10/31/2027	19,370,312	0.3%
196,575,000	U.S. Treasury Notes	USD	4.125	11/15/2032	199,155,047	2.8%
43,865,000	U.S. Treasury Notes	USD	4.500	11/15/2033	45,804,655	0.6%
5,040,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	6,195,572	0.1%
690,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	USD	6.373	7/15/2026	697,745	0.0%
7,695,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	USD	6.442	8/11/2028	7,993,720	0.1%
15,845,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	14,598,425	0.2%
2,733,296	United Airlines Pass-Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	2,668,736	0.0%
22,605,000	United Airlines Pass-Through Trust, Series 2023-1, Class A	USD	5.800	7/15/2037	22,763,461	0.3%
2,266,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,185,876	0.0%
3,543,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,277,390	0.1%
12,785,000	University of Virginia, Series A	USD	3.227	9/1/2119	8,231,308	0.1%
4,273,057,000	Uruguay Government International Bonds	UYU	8.250	5/21/2031	103,217,154	1.5%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
213,447,000	Uruguay Government International Bonds	UYU	8.500	3/15/2028	5,316,647	0.1%
93,095,000	Uruguay Government International Bonds	UYU	8.500	3/15/2028	2,318,858	0.0%
435,135,000	Uruguay Government International Bonds	UYU	9.750	7/20/2033	11,453,377	0.2%
1,903,000	Viatris, Inc.	USD	4.000	6/22/2050	1,346,777	0.0%
32,575,000	Volkswagen Group of America Finance LLC	USD	6.450	11/16/2030	34,736,613	0.5%
20,770,000	Warnermedia Holdings, Inc.	USD	5.391	3/15/2062	17,872,339	0.3%
6,865,000	Westlake Automobile Receivables Trust, Series 2022-2A, Class C	USD	4.850	9/15/2027	6,812,764	0.1%
1,295,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class B	USD	5.410	1/18/2028	1,290,002	0.0%
4,910,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class C	USD	6.290	3/15/2028	4,935,110	0.1%
4,982,141	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	5.145	6/15/2044	4,164,273	0.1%
5,245,978	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	4,951,689	0.1%
15,890,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	USD	5.800	4/18/2038	15,944,280	0.2%
15,929,615	Willis Engine Structured Trust VII, Series 2023-A, Class A	USD	8.000	10/15/2048	16,649,379	0.2%
13,307,000	Ziff Davis, Inc.	USD	4.625	10/15/2030	12,185,139	0.2%
	Total				6,325,863,509	88.8%
Collateralized Loan Obligations						
2,390,000	37 Capital CLO 1 Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.782%	USD	9.096	10/15/2034	2,359,314	0.0%
2,135,000	37 Capital CLO 4 Ltd., Series 2023-2A, Class B, 3 mo. USD SOFR + 2.750%	USD	8.117	1/15/2034	2,147,784	0.0%
1,000,000	37 Capital CLO II Ltd., Series 2022-1A, Class C1, 3 mo. USD SOFR + 3.350%	USD	8.664	7/15/2034	1,002,587	0.0%
1,815,000	720 East CLO IV Ltd, Series 2024-1A, Class C, 3 mo. USD SOFR + 2.400%	USD	11.164	4/15/2037	1,815,000	0.0%
1,000,000	AIMCO CLO 14 Ltd., Series 2021-14A, Class B, 3 mo. USD SOFR + 1.612%	USD	6.929	4/20/2034	988,853	0.0%
1,575,000	Allegro CLO XII Ltd., Series 2020-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.279	1/21/2032	1,575,348	0.0%
4,275,000	AMMC CLO 26 Ltd., Series 2023-26A, Class D, 3 mo. USD SOFR + 5.750%	USD	11.064	4/15/2036	4,374,351	0.1%
750,000	Anchorage Capital CLO 19 Ltd., Series 2021-19A, Class B1, 3 mo. USD SOFR + 2.112%	USD	7.426	10/15/2034	748,875	0.0%
940,000	Anchorage Capital CLO Ltd., Series 2024-28A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.305	4/20/2037	940,000	0.0%
400,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%	USD	7.076	10/15/2030	398,075	0.0%
745,000	Atrium IX, Series 9A, Class BR2, 3 mo. USD SOFR + 1.762%	USD	7.148	5/28/2030	744,966	0.0%
962,094	Atrium XIII, Series 13A, Class A1, 3 mo. USD SOFR + 1.442%	USD	6.757	11/21/2030	963,894	0.0%
1,405,000	Atrium XIII, Series 13A, Class B, 3 mo. USD SOFR + 1.762%	USD	7.077	11/21/2030	1,405,066	0.0%
1,650,000	Atrium XV, Series 15A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.327	1/23/2031	1,650,936	0.0%
2,000,000	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2031	1,992,048	0.0%
5,775,000	Bain Capital CLO Ltd., Series 2024-1A, Class B, 3 mo. USD SOFR + 2.000%	USD	7.327	4/16/2037	5,775,000	0.1%
1,165,000	Bain Capital Credit CLO Ltd., Series 2019-1A, Class CR, 3 mo. USD SOFR + 2.412%	USD	7.721	4/19/2034	1,165,181	0.0%
845,000	Bain Capital Credit CLO Ltd., Series 2020-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.260	4/18/2033	841,279	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,750,000	Bain Capital Credit CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.829	1/22/2035	1,748,049	0.0%
565,000	Bain Capital Credit CLO Ltd., Series 2023-1A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.564	4/16/2036	562,576	0.0%
2,250,000	Bain Capital Credit CLO Ltd., Series 2023-1A, Class D, 3 mo. USD SOFR + 4.900%	USD	10.214	4/16/2036	2,269,186	0.0%
4,165,000	Balboa Bay Loan Funding Ltd., Series 2021-1A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.779	7/20/2034	4,166,596	0.1%
3,420,000	Balboa Bay Loan Funding Ltd., Series 2023-1A, Class B, 3 mo. USD SOFR + 2.550%	USD	7.868	4/20/2035	3,424,374	0.1%
1,400,000	Ballyrock CLO Ltd., Series 2019-1A, Class A2R, 3 mo. USD SOFR + 1.812%	USD	7.126	7/15/2032	1,399,944	0.0%
1,065,000	Battalion CLO VIII Ltd., Series 2015-8A, Class BR2, 3 mo. USD SOFR + 2.262%	USD	7.560	7/18/2030	1,065,230	0.0%
5,000,000	Battalion CLO X Ltd., Series 2016-10A, Class A1R2, 3 mo. USD SOFR + 1.432%	USD	6.750	1/25/2035	5,003,025	0.1%
400,000	Battalion CLO XIX Ltd., Series 2021-19A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.826	4/15/2034	386,142	0.0%
1,675,000	Betony CLO 2 Ltd., Series 2018-1A, Class A2, 3 mo. USD SOFR + 1.862%	USD	7.179	4/30/2031	1,675,166	0.0%
1,865,000	BlueMountain CLO XXIX Ltd., Series 2020-29A, Class BR, 3 mo. USD SOFR + 2.012%	USD	7.336	7/25/2034	1,861,445	0.0%
2,400,000	Buttermilk Park CLO Ltd., Series 2018-1A, Class C, 3 mo. USD SOFR + 2.362%	USD	7.676	10/15/2031	2,397,293	0.0%
500,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.276	7/15/2031	498,738	0.0%
545,000	Carlyle Global Market Strategies CLO Ltd., Series 2015-5A, Class A2RR, 3 mo. USD SOFR + 1.912%	USD	7.229	1/20/2032	545,218	0.0%
3,975,000	CarVal CLO II Ltd., Series 2019-1A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.779	4/20/2032	3,970,870	0.1%
3,515,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.529	7/20/2032	3,532,201	0.1%
525,000	Cayuga Park CLO Ltd., Series 2020-1A, Class B1R, 3 mo. USD SOFR + 1.912%	USD	7.228	7/17/2034	525,013	0.0%
1,255,000	CIFC Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.279	4/23/2029	1,255,447	0.0%
325,000	CIFC Funding Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.662%	USD	6.960	4/18/2031	324,771	0.0%
2,935,000	CIFC Funding Ltd., Series 2020-1A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2036	2,935,182	0.1%
4,500,000	CIFC Funding Ltd., Series 2020-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	10/20/2034	4,501,643	0.1%
7,190,000	CIFC Funding Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2035	7,189,921	0.1%
4,210,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%	USD	6.699	4/20/2032	4,210,476	0.1%
725,000	Clover CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.850%	USD	7.148	4/18/2035	725,503	0.0%
7,655,000	Crown City CLO III, Series 2021-1A, Class A1A, 3 mo. USD SOFR + 1.432%	USD	6.749	7/20/2034	7,655,176	0.1%
5,450,000	Dryden 78 CLO Ltd., Series 2020-78A, Class A, 3 mo. USD SOFR + 1.442%	USD	6.758	4/17/2033	5,450,158	0.1%
4,520,000	Elmwood CLO III Ltd., Series 2019-3A, Class AR, 3 mo. USD SOFR + 1.422%	USD	6.739	10/20/2034	4,521,627	0.1%
2,700,000	Elmwood CLO IV Ltd., Series 2020-1A, Class A, 3 mo. USD SOFR + 1.502%	USD	6.816	4/15/2033	2,705,195	0.1%
1,750,000	Fortress Credit BSL XII Ltd., Series 2021-4A, Class D, 3 mo. USD SOFR + 3.912%	USD	9.226	10/15/2034	1,708,758	0.0%
500,000	Generate CLO 9 Ltd., Series 9A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.779	10/20/2034	500,754	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,945,000	Generate CLO Ltd., Series 2023-13A, Class A1, 3 mo. USD SOFR + 1.800%	USD	7.130	1/20/2037	2,948,531	0.1%
1,875,000	GoldenTree Loan Management U.S. CLO 2 Ltd., Series 2017-2A, Class BR, 3 mo. USD SOFR + 1.662%	USD	6.979	11/20/2030	1,874,576	0.0%
1,000,000	GoldenTree Loan Management U.S. CLO 2 Ltd., Series 2017-2A, Class C, 3 mo. USD SOFR + 2.062%	USD	7.379	11/28/2030	995,292	0.0%
1,875,000	GoldenTree Loan Opportunities XI Ltd., Series 2015-11A, Class BR2, 3 mo. USD SOFR + 1.612%	USD	6.910	1/18/2031	1,867,731	0.0%
1,518,000	Greywolf CLO VI Ltd., Series 2018-1A, Class A2, 3 mo. USD SOFR + 1.890%	USD	7.214	4/26/2031	1,509,338	0.0%
1,750,000	HalseyPoint CLO 3 Ltd., Series 2020-3A, Class A1A, 3 mo. USD SOFR + 1.712%	USD	7.029	11/30/2032	1,752,714	0.0%
2,575,000	Hayfin U.S. XII Ltd., Series 2018-9A, Class BR, 3 mo. USD SOFR + 2.062%	USD	7.381	4/28/2031	2,574,254	0.0%
5,000,000	Invesco U.S. CLO Ltd., Series 2023-2A, Class D, 3 mo. USD SOFR + 4.950%	USD	10.268	4/21/2036	5,051,975	0.1%
1,610,000	KKR CLO 22 Ltd., Series 22A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2031	1,610,032	0.0%
1,190,000	Long Point Park CLO Ltd., Series 2017-1A, Class A2, 3 mo. USD SOFR + 1.637%	USD	6.953	1/17/2030	1,188,465	0.0%
680,000	Madison Park Funding XXII Ltd., Series 2016-22A, Class BR, 3 mo. USD SOFR + 1.862%	USD	7.176	1/15/2033	680,882	0.0%
475,000	Madison Park Funding XXXV Ltd., Series 2019-35A, Class CR, 3 mo. USD SOFR + 2.162%	USD	7.479	4/20/2032	472,089	0.0%
835,000	Madison Park Funding XXXVIII Ltd., Series 2021-38A, Class B, 3 mo. USD SOFR + 1.912%	USD	7.228	7/17/2034	835,055	0.0%
1,084,643	Magnetite XVIII Ltd., Series 2016-18A, Class AR2, 3 mo. USD SOFR + 1.142%	USD	6.521	11/15/2028	1,084,182	0.0%
1,250,000	Magnetite XXI Ltd., Series 2019-21A, Class BR, 3 mo. USD SOFR + 1.612%	USD	6.929	4/20/2034	1,241,861	0.0%
3,595,000	Milos CLO Ltd., Series 2017-1A, Class BR, 3 mo. USD SOFR + 1.812%	USD	7.129	10/20/2030	3,590,517	0.1%
465,000	MP CLO VIII Ltd., Series 2015-2A, Class ARR, 3 mo. USD SOFR + 1.462%	USD	6.781	4/28/2034	463,838	0.0%
1,345,000	Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class BR2, 3 mo. USD SOFR + 1.762%	USD	7.081	1/28/2030	1,344,681	0.0%
650,000	Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class CR2, 3 mo. USD SOFR + 2.162%	USD	7.481	1/28/2030	645,354	0.0%
3,410,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	USD	6.976	4/16/2033	3,372,858	0.1%
2,745,000	NYACK Park CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.062%	USD	8.379	10/20/2034	2,698,069	0.1%
1,750,000	Octagon Investment Partners 31 Ltd., Series 2017-1A, Class B1R, 3 mo. USD SOFR + 1.762%	USD	7.079	7/20/2030	1,744,720	0.0%
4,385,000	Octagon Investment Partners 32 Ltd., Series 2017-1A, Class CR, 3 mo. USD SOFR + 2.312%	USD	7.626	7/15/2029	4,384,798	0.1%
4,000,000	OHA Credit Funding 10 Ltd., Series 2021-10A, Class A, 3 mo. USD SOFR + 1.392%	USD	6.690	1/18/2036	4,000,816	0.1%
1,000,000	OHA Credit Funding 16 Ltd., Series 2023-16A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.606	10/20/2036	1,008,816	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
4,355,000	OHA Credit Funding 17 Ltd., Series 2024-17A, Class B1, 3 mo. USD SOFR + 1.900%	USD	7.666	4/20/2037	4,355,000	0.1%
8,880,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	USD	7.060	1/18/2034	8,881,403	0.1%
1,280,000	OHA Credit Partners XI Ltd., Series 2015-11A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.229	1/20/2032	1,280,111	0.0%
470,000	OZLM Funding IV Ltd., Series 2013-4A, Class A2R, 3 mo. USD SOFR + 1.962%	USD	7.279	10/22/2030	469,661	0.0%
260,000	Palmer Square CLO Ltd., Series 2015-2A, Class BR2, 3 mo. USD SOFR + 2.212%	USD	7.529	7/20/2030	259,659	0.0%
250,000	Palmer Square CLO Ltd., Series 2019-1A, Class A2R, 3 mo. USD SOFR + 1.962%	USD	7.339	11/14/2034	250,013	0.0%
2,120,000	Palmer Square Loan Funding Ltd., Series 2020-4A, Class C, 3 mo. USD SOFR + 3.862%	USD	9.241	11/25/2028	2,119,702	0.0%
1,250,000	Palmer Square Loan Funding Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 2.062%	USD	7.379	4/20/2029	1,250,002	0.0%
3,500,000	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A2, 3 mo. USD SOFR + 1.662%	USD	6.979	7/20/2029	3,499,916	0.1%
1,500,000	Palmer Square Loan Funding Ltd., Series 2021-4A, Class A2, 3 mo. USD SOFR + 1.662%	USD	6.976	10/15/2029	1,491,627	0.0%
1,000,000	Palmer Square Loan Funding Ltd., Series 2022-2A, Class A2, 3 mo. USD SOFR + 1.900%	USD	7.214	10/15/2030	998,998	0.0%
1,585,000	Palmer Square Loan Funding Ltd., Series 2022-4A, Class A2, 3 mo. USD SOFR + 2.300%	USD	7.619	7/24/2031	1,585,506	0.0%
2,320,000	Point Au Roche Park CLO Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2034	2,315,606	0.0%
1,450,000	Post CLO Ltd., Series 2021-1A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.776	10/15/2034	1,451,712	0.0%
5,670,000	Post CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.326	10/15/2034	5,678,760	0.1%
1,245,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%	USD	7.218	4/20/2035	1,246,868	0.0%
3,730,000	PPM CLO 5 Ltd., Series 2021-5A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.260	10/18/2034	3,723,650	0.1%
1,460,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	USD	6.979	4/20/2034	1,446,714	0.0%
2,555,000	Reese Park CLO Ltd., Series 2020-1A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.226	10/15/2034	2,555,210	0.0%
750,000	Regatta IX Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 2.062%	USD	7.378	4/17/2030	749,969	0.0%
3,250,000	Riserva CLO Ltd., Series 2016-3A, Class DRR, 3 mo. USD SOFR + 3.512%	USD	8.810	1/18/2034	3,207,321	0.1%
1,495,000	Rockford Tower CLO Ltd., Series 2017-1A, Class BR2A, 3 mo. USD SOFR + 1.912%	USD	7.229	4/20/2034	1,491,861	0.0%
2,765,000	Rockford Tower CLO Ltd., Series 2021-2A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.329	7/20/2034	2,765,113	0.1%
2,605,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	USD	7.229	4/20/2034	2,605,284	0.0%
2,750,000	RR 26 Ltd., Series 2023-26A, Class A1, 3 mo. USD SOFR + 1.780%	USD	7.094	4/15/2038	2,762,095	0.1%
3,000,000	Signal Peak CLO 1 Ltd., Series 2014-1A, Class AR3, 3 mo. USD SOFR + 1.422%	USD	6.738	4/17/2034	3,000,915	0.1%
1,000,000	Signal Peak CLO Ltd., Series 2022-12A, Class B1, 3 mo. USD SOFR + 2.600%	USD	7.898	7/18/2034	1,000,432	0.0%

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,060,000	Sycamore Tree CLO Ltd., Series 2023-2A, Class CR, 3 mo. USD SOFR + 2.750%	USD	8.716	1/20/2037	2,060,000	0.0%
2,085,000	THL Credit Wind River CLO Ltd., Series 2017-4A, Class B, 3 mo. USD SOFR + 1.712%	USD	7.079	11/20/2030	2,092,293	0.0%
3,500,000	TICP CLO V Ltd., Series 2016-5A, Class CR, 3 mo. USD SOFR + 2.462%	USD	7.778	7/17/2031	3,499,839	0.1%
1,880,000	TICP CLO XII Ltd., Series 2018-12A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2034	1,879,961	0.0%
5,000,000	Trestles CLO IV Ltd., Series 2021-4A, Class A, 3 mo. USD SOFR + 1.432%	USD	6.749	7/21/2034	5,000,005	0.1%
1,000,000	Trinitas CLO XVI Ltd., Series 2021-16A, Class A1, 3 mo. USD SOFR + 1.442%	USD	6.759	7/20/2034	999,337	0.0%
500,000	Trinitas CLO XVIII Ltd., Series 2021-18A, Class A1, 3 mo. USD SOFR + 1.432%	USD	6.749	1/20/2035	499,500	0.0%
1,000,000	Verde CLO Ltd., Series 2019-1A, Class AR, 3 mo. USD SOFR + 1.362%	USD	6.676	4/15/2032	1,000,563	0.0%
3,250,000	Wellfleet CLO X Ltd., Series 2019-XA, Class BR, 3 mo. USD SOFR + 2.462%	USD	7.779	7/20/2032	3,161,291	0.1%
2,280,000	Wellington Management CLO 1 Ltd., Series 2023-1A, Class C, 3 mo. USD SOFR + 3.100%	USD	8.418	10/20/2036	2,279,745	0.0%
250,000	Wind River CLO Ltd., Series 2021-3A, Class A, 3 mo. USD SOFR + 1.412%	USD	6.729	7/20/2033	249,500	0.0%
	Total				243,710,820	3.4%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
82,230,000	Federal Home Loan Bank Discount Notes	5.200(c)	2/5/2024	82,170,612	1.1%
60,900,000	Federal Home Loan Bank Discount Notes	5.200(c)	2/7/2024	60,838,423	0.8%
54,900,000	Federal Home Loan Bank Discount Notes	5.200(c)	2/13/2024	54,796,910	0.8%
4,635,000	Federal Home Loan Bank Discount Notes	5.200(c)	2/15/2024	4,624,958	0.1%
116,094,297	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	116,094,297	1.6%
18,280,000	U.S. Treasury Bills	5.251(c)	2/1/2024	18,280,000	0.3%
65,895,000	U.S. Treasury Bills	5.210–5.295(c)	3/7/2024	65,557,324	0.9%
21,590,000	U.S. Treasury Bills	5.250(c)	2/8/2024	21,567,969	0.3%
121,725,000	U.S. Treasury Bills	5.193–5.223(c)	4/16/2024	120,411,173	1.7%
7,175,000	U.S. Treasury Bills	5.134(c)	5/30/2024	7,052,891	0.1%
20,000,000	U.S. Treasury Bills	5.020–5.025(c)	7/18/2024	19,534,266	0.3%
	Total			570,928,823	8.0%
	Total Investments			7,140,503,152	100.2%
	Other assets less liabilities			(14,935,957)	(0.2)%
	Net Assets			7,125,567,195	100.0%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	2,916	$319,626,740	$327,548,812	$ 7,922,072
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	585	119,402,887	120,308,906	906,019

Loomis Sayles Core Plus Bond Fund
Investments as of January 31, 2024 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	390	$ 47,811,878	$ 50,395,313	$ 2,583,435
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	1,794	204,313,316	209,673,750	5,360,434
Total Futures Contracts					**$16,771,960**

(a) Amount shown represents units. One unit represents a principal amount of 1,000.
(b) Amount shown represents units. One unit represents a principal amount of 100.
(c) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

BRL	Brazilian Real
MXN	Mexican Peso
USD	U.S. Dollar
UYU	Uruguayan Peso

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
6,365,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	5,811,172	0.1%
3,587,000	AES Corp.	USD	3.300	7/15/2025	3,454,706	0.1%
1,609,000	AES Corp.	USD	3.950	7/15/2030	1,485,583	0.0%
2,230,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	USD	6.610	1/18/2028	2,242,823	0.0%
18,150,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	17,510,157	0.3%
20,287,000	Aircastle Ltd.	USD	2.850	1/26/2028	18,096,496	0.3%
3,081,000	Alibaba Group Holding Ltd.	USD	3.250	2/9/2061	1,936,016	0.0%
1,610,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,379,173	0.0%
4,895,093	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,859,783	0.1%
5,620,467	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	5,478,620	0.1%
15,155,000	American Builders & Contractors Supply Co., Inc.	USD	3.875	11/15/2029	13,507,803	0.2%
1,715,000	American Homes 4 Rent LP	USD	3.375	7/15/2051	1,174,690	0.0%
4,420,000	AmeriCredit Automobile Receivables Trust, Series 2023-1, Class C	USD	5.800	12/18/2028	4,444,266	0.1%
12,370,000	Amgen, Inc.	USD	5.750	3/2/2063	12,977,913	0.2%
1,835,000	Anglo American Capital PLC	USD	2.250	3/17/2028	1,635,159	0.0%
3,620,000	Anglo American Capital PLC	USD	3.875	3/16/2029	3,395,285	0.1%
3,322,000	Anglo American Capital PLC	USD	3.950	9/10/2050	2,522,684	0.0%
7,696,000	Anglo American Capital PLC	USD	5.625	4/1/2030	7,811,317	0.1%
6,872,000	Antares Holdings LP	USD	3.950	7/15/2026	6,380,790	0.1%
22,085,000	AOA Mortgage Trust, Series 2021-1177, Class A, 1 mo. USD SOFR + 0.989%	USD	6.351	10/15/2038	20,507,292	0.3%
22,772,000	Ares Capital Corp.	USD	2.150	7/15/2026	20,758,349	0.3%
2,585,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,081,771	0.0%
2,273,000	AT&T, Inc.	USD	1.700	3/25/2026	2,126,571	0.0%
7,956,000	AT&T, Inc.	USD	3.500	9/15/2053	5,773,726	0.1%
2,905,000	AT&T, Inc.	USD	3.550	9/15/2055	2,088,629	0.0%
1,863,000	AT&T, Inc.	USD	3.650	6/1/2051	1,402,965	0.0%
11,891,000	AT&T, Inc.	USD	3.650	9/15/2059	8,522,187	0.1%
7,539,000	AT&T, Inc.	USD	3.800	12/1/2057	5,604,059	0.1%
2,206,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,179,224	0.0%
7,064,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	6,589,590	0.1%
8,160,000	Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A	USD	3.830	8/21/2028	7,786,101	0.1%
1,840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-2A, Class A	USD	5.200	10/20/2027	1,842,058	0.0%
3,245,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	USD	6.020	2/20/2030	3,355,593	0.1%
15,425,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	13,702,628	0.2%
3,175,000	Baidu, Inc.	USD	2.375	10/9/2030	2,677,668	0.0%
4,515,000	Baidu, Inc.	USD	3.075	4/7/2025	4,394,856	0.1%
10,051,000	Banco Santander Chile	USD	2.700	1/10/2025	9,776,809	0.1%
11,000,000	Banco Santander SA	USD	1.849	3/25/2026	10,182,163	0.2%
3,800,000	Banco Santander SA	USD	2.958	3/25/2031	3,264,637	0.1%
15,850,000	Bangkok Bank PCL	USD	4.050	3/19/2024	15,800,073	0.2%
1,531,640	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	1,452,942	0.0%
3,409,380	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	2,958,869	0.0%
12,696,152	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	11,291,438	0.2%
6,138,240	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	5,451,031	0.1%
4,000,000	Bank of America Corp., (fixed rate to 11/10/2027, variable rate thereafter)	USD	6.204	11/10/2028	4,172,563	0.1%

Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
26,146,000	Bank of America Corp., (fixed rate to 4/22/2024, variable rate thereafter)	USD	0.976	4/22/2025	25,726,847	0.4%
5,475,000	Bank of America Corp., (fixed rate to 4/24/2027, variable rate thereafter)	USD	3.705	4/24/2028	5,228,102	0.1%
16,280,000	Bank of America Corp., (fixed rate to 4/25/2033, variable rate thereafter)	USD	5.288	4/25/2034	16,317,466	0.2%
24,210,000	Bank of America Corp., MTN, (fixed rate to 4/23/2026, variable rate thereafter)	USD	3.559	4/23/2027	23,300,862	0.3%
18,664,000	Barclays PLC, (fixed rate to 3/10/2041, variable rate thereafter)	USD	3.811	3/10/2042	13,963,050	0.2%
26,019,000	BAT Capital Corp.	USD	2.789	9/6/2024	25,488,317	0.4%
7,864,000	BBVA Bancomer SA	USD	1.875	9/18/2025	7,422,142	0.1%
17,567,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	17,321,296	0.3%
4,262,000	Blue Owl Capital Corp.	USD	2.625	1/15/2027	3,840,329	0.1%
13,397,000	Blue Owl Capital Corp.	USD	3.400	7/15/2026	12,455,050	0.2%
10,958,000	Blue Owl Technology Finance Corp.	USD	3.750	6/17/2026	10,019,035	0.1%
13,513,000	BNP Paribas SA, (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	12,460,580	0.2%
26,613,000	BNP Paribas SA, (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	25,931,888	0.4%
17,141,000	BOC Aviation USA Corp.	USD	1.625	4/29/2024	16,923,436	0.2%
15,199,000	Boeing Co.	USD	5.705	5/1/2040	15,714,771	0.2%
20,159,000	Boeing Co.	USD	5.805	5/1/2050	20,875,676	0.3%
2,701,000	Boston Gas Co.	USD	3.001	8/1/2029	2,418,286	0.0%
7,135,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	USD	6.887	12/15/2038	6,786,868	0.1%
21,698,000	Braskem America Finance Co.	USD	7.125	7/22/2041	16,777,035	0.2%
14,008,000	BRF SA	USD	5.750	9/21/2050	10,352,192	0.2%
14,171,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	14,351,139	0.2%
5,890,000	Broadcom, Inc.	USD	3.137	11/15/2035	4,835,595	0.1%
10,104,000	Calpine Corp.	USD	5.000	2/1/2031	9,262,496	0.1%
23,750,000	Capital One Financial Corp., (fixed rate to 6/08/2033, variable rate thereafter)	USD	6.377	6/8/2034	24,443,443	0.4%
5,295,766	Carvana Auto Receivables Trust, Series 2023-N1, Class A	USD	6.360	4/12/2027	5,308,105	0.1%
9,895,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	USD	5.980	12/10/2027	9,943,203	0.1%
17,010,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	13,822,785	0.2%
1,873,000	Celanese U.S. Holdings LLC	USD	6.050	3/15/2025	1,884,470	0.0%
4,145,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	4,345,088	0.1%
6,640,000	Celanese U.S. Holdings LLC	USD	6.379	7/15/2032	7,019,050	0.1%
8,962,000	Cemex SAB de CV	USD	3.875	7/11/2031	8,015,308	0.1%
7,364,000	Centene Corp.	USD	3.375	2/15/2030	6,607,203	0.1%
6,110,000	CenterPoint Energy, Inc., SOFR Index + 0.650%	USD	6.046	5/13/2024	6,110,061	0.1%
21,060,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.500	4/1/2063	17,573,983	0.3%
14,179,842	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	12,529,152	0.2%
7,070,071	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	6,200,629	0.1%
8,877,514	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	7,653,964	0.1%
1,154,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	1,134,416	0.0%
13,354,000	Clearway Energy Operating LLC	USD	3.750	2/15/2031	11,762,346	0.2%
6,255,371	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,516,764	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
19,884,788	Cometa Energia SA de CV	USD	6.375	4/24/2035	19,290,495	0.3%
717,396	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.792	7/10/2046	661,052	0.0%
1,351,518	Continental Airlines Pass-Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,324,839	0.0%
2,391,347	CoreVest American Finance Ltd., Series 2019-3, Class A	USD	2.705	10/15/2052	2,311,801	0.0%
11,954,000	Corning, Inc.	USD	5.450	11/15/2079	11,537,706	0.2%
9,943	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	9,804	0.0%
7,300,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class A	USD	6.480	3/15/2033	7,384,627	0.1%
2,112,208	Credit Suisse Mortgage Trust, Series 2014-USA, Class A1	USD	3.304	9/15/2037	1,816,176	0.0%
11,367,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	USD	3.953	9/15/2037	9,856,736	0.1%
983,000	Crown Castle, Inc.	USD	4.150	7/1/2050	795,807	0.0%
11,794,300	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	10,332,762	0.2%
8,025,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	USD	6.314	9/12/2040	8,277,564	0.1%
14,751,433	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	14,507,864	0.2%
9,038,000	Deutsche Bank AG	USD	1.686	3/19/2026	8,399,051	0.1%
8,585,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	7,047,552	0.1%
6,737,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	5,646,687	0.1%
1,750,000	Deutsche Bank AG, (fixed rate to 11/10/2032, variable rate thereafter)	USD	7.079	2/10/2034	1,799,605	0.0%
10,680,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	10,010,562	0.1%
8,952,000	Devon Energy Corp.	USD	4.500	1/15/2030	8,594,999	0.1%
12,355,000	Dick's Sporting Goods, Inc.	USD	4.100	1/15/2052	8,809,596	0.1%
7,144,000	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.116	7/25/2048	6,940,682	0.1%
1,695,209	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	USD	0.560	12/11/2034	1,670,045	0.0%
2,415,000	DPL, Inc.	USD	4.350	4/15/2029	2,247,490	0.0%
2,020,000	DT Auto Owner Trust, Series 2023-1A, Class C	USD	5.550	10/16/2028	2,000,730	0.0%
852,000	Edison International	USD	4.950	4/15/2025	845,998	0.0%
3,903,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	2,362,489	0.0%
3,360,000	Empresa Nacional de Telecomunicaciones SA	USD	3.050	9/14/2032	2,681,314	0.0%
2,811,000	Enel Americas SA	USD	4.000	10/25/2026	2,735,136	0.0%
1,348,000	Enel Generacion Chile SA	USD	4.250	4/15/2024	1,338,064	0.0%
568,000	Energy Transfer LP	USD	5.150	2/1/2043	505,118	0.0%
1,500,000	Energy Transfer LP	USD	5.300	4/15/2047	1,375,269	0.0%
125,000	Energy Transfer LP	USD	5.400	10/1/2047	116,473	0.0%
4,900,000	Energy Transfer LP	USD	5.950	10/1/2043	4,823,040	0.1%
8,548,000	Energy Transfer LP	USD	6.500	2/1/2042	9,025,815	0.1%
1,338,000	Energy Transfer LP	USD	6.625	10/15/2036	1,438,439	0.0%
4,316,000	Entergy Corp.	USD	2.800	6/15/2030	3,797,861	0.1%
3,790,000	EPR Properties	USD	3.600	11/15/2031	3,143,302	0.1%
2,445,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	2,489,577	0.0%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,674,648	0.0%
4,696,000	EQT Corp.	USD	3.900	10/1/2027	4,492,411	0.1%
601,000	EQT Corp.	USD	5.000	1/15/2029	595,364	0.0%
2,133,000	Equifax, Inc.	USD	2.600	12/15/2025	2,035,070	0.0%
4,324,000	Equifax, Inc.	USD	7.000	7/1/2037	4,826,151	0.1%

Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,359,784	Exeter Automobile Receivables Trust, Series 2021-2A, Class C	USD	0.980	6/15/2026	1,345,058	0.0%
4,320,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class C	USD	5.820	2/15/2028	4,306,780	0.1%
1,791,000	Expedia Group, Inc.	USD	6.250	5/1/2025	1,808,152	0.0%
7,556,197	Extended Stay America Trust, Series 2021-ESH, Class A, 1 mo. USD SOFR + 1.194%	USD	6.557	7/15/2038	7,485,111	0.1%
1,386,158	Extended Stay America Trust, Series 2021-ESH, Class D, 1 mo. USD SOFR + 2.364%	USD	7.727	7/15/2038	1,361,785	0.0%
8,985,000	Falabella SA	USD	3.375	1/15/2032	6,671,387	0.1%
9,637,066	Federal Home Loan Mortgage Corp.	USD	1.500	12/1/2050	7,314,212	0.1%
36,481,347	Federal Home Loan Mortgage Corp.	USD	1.500	4/1/2051	27,597,858	0.4%
1,283,616	Federal Home Loan Mortgage Corp.	USD	2.000	8/1/2050	1,049,640	0.0%
8,556,016	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	6,996,469	0.1%
7,255,733	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	5,933,168	0.1%
5,893,680	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	4,819,412	0.1%
456,142	Federal Home Loan Mortgage Corp.	USD	2.000	11/1/2050	376,675	0.0%
17,373,322	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	14,196,724	0.2%
7,040,554	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	5,757,183	0.1%
6,276,700	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	5,132,590	0.1%
5,832,856	Federal Home Loan Mortgage Corp.	USD	2.000	12/1/2050	4,766,357	0.1%
24,635,877	Federal Home Loan Mortgage Corp.	USD	2.000	1/1/2051	20,131,367	0.3%
4,761,624	Federal Home Loan Mortgage Corp.	USD	2.000	2/1/2051	3,893,742	0.1%
17,118,600	Federal Home Loan Mortgage Corp.	USD	2.000	3/1/2052	13,435,329	0.2%
4,939,906	Federal Home Loan Mortgage Corp.	USD	2.000	3/1/2052	4,038,831	0.1%
4,126,983	Federal Home Loan Mortgage Corp.	USD	2.500	7/1/2050	3,449,270	0.1%
3,331,032	Federal Home Loan Mortgage Corp.	USD	2.500	7/1/2050	2,848,422	0.0%
12,171,306	Federal Home Loan Mortgage Corp.	USD	2.500	9/1/2050	10,411,712	0.2%
1,834,672	Federal Home Loan Mortgage Corp.	USD	2.500	10/1/2050	1,530,705	0.0%
1,862,447	Federal Home Loan Mortgage Corp.	USD	2.500	11/1/2050	1,553,871	0.0%
1,297,256	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2050	1,072,697	0.0%
1,196,934	Federal Home Loan Mortgage Corp.	USD	2.500	3/1/2051	1,018,025	0.0%
10,186,172	Federal Home Loan Mortgage Corp.	USD	2.500	10/1/2051	8,728,592	0.1%
5,178,299	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2051	4,404,253	0.1%
1,010,004	Federal Home Loan Mortgage Corp.	USD	3.000	11/1/2042	931,254	0.0%
6,158,483	Federal Home Loan Mortgage Corp.	USD	3.000	9/1/2048	5,615,875	0.1%
3,345,289	Federal Home Loan Mortgage Corp.	USD	3.000	10/1/2049	2,993,389	0.0%
1,615,585	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2050	1,445,636	0.0%
1,364,831	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2050	1,219,636	0.0%
1,250,585	Federal Home Loan Mortgage Corp.	USD	3.000	6/1/2050	1,110,516	0.0%
3,334,158	Federal Home Loan Mortgage Corp.	USD	3.000	4/1/2052	2,952,461	0.0%
35,235,473	Federal Home Loan Mortgage Corp.	USD	3.000	5/1/2052	31,179,438	0.4%
6,047,281	Federal Home Loan Mortgage Corp.	USD	3.350	8/1/2037	5,358,235	0.1%
3,602,874	Federal Home Loan Mortgage Corp.	USD	3.450	5/1/2037	3,231,010	0.1%
566,336	Federal Home Loan Mortgage Corp.	USD	3.500	2/1/2043	531,732	0.0%
504,674	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2043	478,948	0.0%
339,618	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2043	322,025	0.0%
575,971	Federal Home Loan Mortgage Corp.	USD	3.500	7/1/2043	541,548	0.0%
986,480	Federal Home Loan Mortgage Corp.	USD	3.500	10/1/2043	929,661	0.0%
86,567	Federal Home Loan Mortgage Corp.	USD	3.500	3/1/2045	82,567	0.0%
1,938,662	Federal Home Loan Mortgage Corp.	USD	3.500	8/1/2047	1,820,292	0.0%
3,036,303	Federal Home Loan Mortgage Corp.	USD	3.500	11/1/2047	2,814,937	0.0%
697,915	Federal Home Loan Mortgage Corp.	USD	3.500	1/1/2048	652,221	0.0%
1,538,013	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2050	1,397,076	0.0%
5,167,542	Federal Home Loan Mortgage Corp.	USD	3.500	4/1/2052	4,738,511	0.1%
1,243,379	Federal Home Loan Mortgage Corp.	USD	3.700	5/1/2037	1,146,419	0.0%
8,615,017	Federal Home Loan Mortgage Corp.	USD	3.750	5/1/2037	7,866,167	0.1%
2,081,398	Federal Home Loan Mortgage Corp.	USD	3.900	7/1/2037	1,946,267	0.0%
2,082,488	Federal Home Loan Mortgage Corp.	USD	3.900	7/1/2037	1,916,315	0.0%
854,932	Federal Home Loan Mortgage Corp.	USD	4.000	12/1/2044	832,157	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
366,439	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2045	353,764	0.0%
2,785	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2045	2,688	0.0%
238,401	Federal Home Loan Mortgage Corp.	USD	4.000	6/1/2047	230,103	0.0%
11,366,371	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2052	10,747,724	0.2%
9,548,808	Federal Home Loan Mortgage Corp.	USD	4.000	7/1/2052	9,028,588	0.1%
2,902,555	Federal Home Loan Mortgage Corp.	USD	4.000	8/1/2052	2,744,977	0.0%
12,294,127	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2052	11,626,684	0.2%
1,428,569	Federal Home Loan Mortgage Corp.	USD	4.000	9/1/2052	1,351,101	0.0%
9,646,541	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	9,122,880	0.1%
5,561,660	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	5,260,541	0.1%
4,490,734	Federal Home Loan Mortgage Corp.	USD	4.000	10/1/2052	4,247,023	0.1%
541,041	Federal Home Loan Mortgage Corp.	USD	4.500	7/1/2041	541,112	0.0%
76,382	Federal Home Loan Mortgage Corp.	USD	4.500	1/1/2044	75,478	0.0%
260,525	Federal Home Loan Mortgage Corp.	USD	4.500	4/1/2044	257,257	0.0%
17,841	Federal Home Loan Mortgage Corp.	USD	4.500	3/1/2046	17,707	0.0%
684,935	Federal Home Loan Mortgage Corp.	USD	4.500	7/1/2046	680,797	0.0%
376,024	Federal Home Loan Mortgage Corp.	USD	4.500	3/1/2048	369,073	0.0%
16,176,099	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	15,685,274	0.2%
3,721,708	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	3,612,129	0.1%
2,669,082	Federal Home Loan Mortgage Corp.	USD	4.500	8/1/2052	2,588,095	0.0%
1,161,590	Federal Home Loan Mortgage Corp.	USD	5.000	7/1/2048	1,166,644	0.0%
1,157,183	Federal Home Loan Mortgage Corp.	USD	5.000	8/1/2048	1,164,968	0.0%
717,172	Federal Home Loan Mortgage Corp.	USD	5.000	9/1/2048	720,844	0.0%
2,358,866	Federal Home Loan Mortgage Corp.	USD	5.000	10/1/2048	2,370,222	0.0%
6,319,705	Federal Home Loan Mortgage Corp.	USD	5.000	12/1/2048	6,355,723	0.1%
1,637,127	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,659,038	0.0%
1,435,349	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,462,408	0.0%
1,215,416	Federal Home Loan Mortgage Corp.	USD	5.500	5/1/2053	1,236,362	0.0%
4,068,885	Federal Home Loan Mortgage Corp.	USD	5.500	6/1/2053	4,157,481	0.1%
1,735,009	Federal Home Loan Mortgage Corp.	USD	5.500	6/1/2053	1,776,067	0.0%
16,321,837	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	16,387,823	0.2%
1,153,872	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	1,178,497	0.0%
967,867	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	990,915	0.0%
653,470	Federal Home Loan Mortgage Corp.	USD	5.500	7/1/2053	670,646	0.0%
3,570	Federal Home Loan Mortgage Corp.	USD	6.000	6/1/2035	3,729	0.0%
4,189,852	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	4,372,994	0.1%
3,420,173	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	3,523,203	0.1%
3,314,956	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	3,458,593	0.1%
1,969,150	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	2,046,817	0.0%
1,884,119	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,939,453	0.0%
1,307,160	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,347,407	0.0%
1,076,710	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	1,111,587	0.0%
949,183	Federal Home Loan Mortgage Corp.	USD	6.000	5/1/2053	967,894	0.0%
5,370,742	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	5,453,257	0.1%
1,094,882	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	1,141,256	0.0%
979,587	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	1,017,452	0.0%
852,140	Federal Home Loan Mortgage Corp.	USD	6.000	7/1/2053	881,399	0.0%
5,139,403	Federal Home Loan Mortgage Corp.	USD	6.000	8/1/2053	5,266,406	0.1%
1,282,454	Federal Home Loan Mortgage Corp.	USD	6.500	4/1/2053	1,325,987	0.0%
705,390	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	722,825	0.0%
494,577	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	511,152	0.0%
479,062	Federal Home Loan Mortgage Corp.	USD	6.500	7/1/2053	500,421	0.0%
14,838,904	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	15,205,677	0.2%
5,991,245	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	6,200,440	0.1%
4,990,669	Federal Home Loan Mortgage Corp.	USD	6.500	8/1/2053	5,156,855	0.1%
5,315,822	Federal Home Loan Mortgage Corp.	USD	6.500	9/1/2053	5,505,750	0.1%
1,878,727	Federal Home Loan Mortgage Corp.	USD	6.500	12/1/2053	1,939,510	0.0%
1,074,951	Federal Home Loan Mortgage Corp.	USD	7.000	9/1/2053	1,118,550	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
32,979,682	Federal Home Loan Mortgage Corp., Series 406, Class F15, 30 day USD SOFR Average + 1.450%	USD	6.787	10/25/2053	33,272,596	0.5%
30,435,000	Federal Home Loan Mortgage Corp., Series 5365, Class LY, REMICS	USD	6.500	12/25/2053	32,416,434	0.5%
55,490,967	Federal National Mortgage Association	USD	2.000	5/1/2037	49,732,133	0.7%
1,686,189	Federal National Mortgage Association	USD	2.000	10/1/2050	1,339,568	0.0%
11,715,940	Federal National Mortgage Association	USD	2.000	11/1/2050	9,582,725	0.1%
5,041,105	Federal National Mortgage Association	USD	2.000	11/1/2050	4,119,987	0.1%
4,784,131	Federal National Mortgage Association	USD	2.000	11/1/2050	3,800,629	0.1%
2,736,451	Federal National Mortgage Association	USD	2.000	11/1/2050	2,238,211	0.0%
13,303,589	Federal National Mortgage Association	USD	2.000	12/1/2050	10,880,708	0.2%
12,548,300	Federal National Mortgage Association	USD	2.000	12/1/2050	10,263,292	0.2%
8,241,464	Federal National Mortgage Association	USD	2.000	12/1/2050	6,740,349	0.1%
7,195,319	Federal National Mortgage Association	USD	2.000	12/1/2050	5,888,354	0.1%
6,056,257	Federal National Mortgage Association	USD	2.000	12/1/2050	4,953,309	0.1%
5,078,514	Federal National Mortgage Association	USD	2.000	12/1/2050	4,156,048	0.1%
31,640,013	Federal National Mortgage Association	USD	2.000	1/1/2051	25,876,340	0.4%
1,907,431	Federal National Mortgage Association	USD	2.000	2/1/2051	1,558,789	0.0%
13,953,119	Federal National Mortgage Association	USD	2.000	3/1/2051	11,402,954	0.2%
5,766,836	Federal National Mortgage Association	USD	2.000	4/1/2051	4,712,743	0.1%
5,649,860	Federal National Mortgage Association	USD	2.000	4/1/2051	4,617,013	0.1%
4,979,986	Federal National Mortgage Association	USD	2.000	4/1/2051	4,069,722	0.1%
20,861,432	Federal National Mortgage Association	USD	2.000	11/1/2051	17,077,871	0.2%
16,369,407	Federal National Mortgage Association	USD	2.000	11/1/2051	13,376,368	0.2%
1,536,287	Federal National Mortgage Association	USD	2.000	11/1/2051	1,257,494	0.0%
15,602,463	Federal National Mortgage Association	USD	2.000	3/1/2052	12,752,144	0.2%
380,715	Federal National Mortgage Association	USD	2.500	4/1/2045	331,427	0.0%
2,068,721	Federal National Mortgage Association	USD	2.500	5/1/2050	1,728,980	0.0%
8,250,562	Federal National Mortgage Association	USD	2.500	7/1/2050	7,093,024	0.1%
5,202,293	Federal National Mortgage Association	USD	2.500	7/1/2050	4,463,843	0.1%
8,671,175	Federal National Mortgage Association	USD	2.500	8/1/2050	7,468,816	0.1%
5,036,753	Federal National Mortgage Association	USD	2.500	8/1/2050	4,335,260	0.1%
2,676,948	Federal National Mortgage Association	USD	2.500	8/1/2050	2,267,240	0.0%
1,894,086	Federal National Mortgage Association	USD	2.500	10/1/2050	1,580,661	0.0%
2,349,961	Federal National Mortgage Association	USD	2.500	11/1/2050	1,966,996	0.0%
1,205,084	Federal National Mortgage Association	USD	2.500	11/1/2050	1,031,147	0.0%
12,763,196	Federal National Mortgage Association	USD	2.500	5/1/2051	10,856,105	0.2%
1,268,583	Federal National Mortgage Association	USD	2.500	9/1/2051	1,087,221	0.0%
17,181,304	Federal National Mortgage Association	USD	2.500	5/1/2052	14,622,136	0.2%
38,763,473	Federal National Mortgage Association	USD	2.500	12/1/2061	32,099,948	0.5%
152,074,198	Federal National Mortgage Association	USD	2.500	3/1/2062	125,847,330	1.8%
137,740,044	Federal National Mortgage Association	USD	2.500	3/1/2062	114,760,046	1.6%
83,919,227	Federal National Mortgage Association	USD	2.500	3/1/2062	69,337,353	1.0%
50,948,885	Federal National Mortgage Association	USD	2.500	3/1/2062	42,190,445	0.6%
33,285,806	Federal National Mortgage Association	USD	2.500	3/1/2062	27,770,104	0.4%
12,990,053	Federal National Mortgage Association	USD	2.500	3/1/2062	10,757,043	0.2%
67,022,638	Federal National Mortgage Association	USD	2.500	4/1/2062	55,500,551	0.8%
32,526,469	Federal National Mortgage Association	USD	2.500	5/1/2062	26,935,065	0.4%
3,010,036	Federal National Mortgage Association	USD	3.000	3/1/2045	2,751,723	0.0%
1,955,161	Federal National Mortgage Association	USD	3.000	3/1/2045	1,787,358	0.0%
937,006	Federal National Mortgage Association	USD	3.000	6/1/2046	851,740	0.0%
193,928	Federal National Mortgage Association	USD	3.000	6/1/2046	176,983	0.0%
1,002,347	Federal National Mortgage Association	USD	3.000	7/1/2046	912,587	0.0%
988,981	Federal National Mortgage Association	USD	3.000	8/1/2046	900,725	0.0%
418,890	Federal National Mortgage Association	USD	3.000	8/1/2046	382,551	0.0%
2,286,167	Federal National Mortgage Association	USD	3.000	9/1/2046	2,073,688	0.0%
1,646,863	Federal National Mortgage Association	USD	3.000	11/1/2046	1,479,379	0.0%
1,487,723	Federal National Mortgage Association	USD	3.000	11/1/2046	1,343,750	0.0%
557,354	Federal National Mortgage Association	USD	3.000	11/1/2046	503,365	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
363,824	Federal National Mortgage Association	USD	3.000	11/1/2046	329,932	0.0%
186,022	Federal National Mortgage Association	USD	3.000	11/1/2046	169,529	0.0%
755,072	Federal National Mortgage Association	USD	3.000	1/1/2047	680,915	0.0%
417,358	Federal National Mortgage Association	USD	3.000	1/1/2047	380,504	0.0%
435,095	Federal National Mortgage Association	USD	3.000	3/1/2047	398,481	0.0%
214,694	Federal National Mortgage Association	USD	3.000	11/1/2047	194,226	0.0%
370,315	Federal National Mortgage Association	USD	3.000	4/1/2048	328,685	0.0%
1,654,200	Federal National Mortgage Association	USD	3.000	6/1/2048	1,488,296	0.0%
1,136,414	Federal National Mortgage Association	USD	3.000	10/1/2049	1,014,564	0.0%
18,987,140	Federal National Mortgage Association	USD	3.000	11/1/2049	16,992,375	0.2%
757,864	Federal National Mortgage Association	USD	3.000	5/1/2050	673,084	0.0%
977,783	Federal National Mortgage Association	USD	3.000	7/1/2050	887,121	0.0%
526,480	Federal National Mortgage Association	USD	3.000	7/1/2050	470,020	0.0%
345,728	Federal National Mortgage Association	USD	3.000	11/1/2051	305,947	0.0%
9,490,838	Federal National Mortgage Association	USD	3.000	3/1/2052	8,398,574	0.1%
4,759,378	Federal National Mortgage Association	USD	3.000	3/1/2052	4,211,409	0.1%
4,588,459	Federal National Mortgage Association	USD	3.000	5/1/2052	4,060,510	0.1%
8,810,573	Federal National Mortgage Association	USD	3.000	10/1/2052	7,617,752	0.1%
131,338	Federal National Mortgage Association	USD	3.500	6/1/2043	122,915	0.0%
500,275	Federal National Mortgage Association	USD	3.500	1/1/2045	469,225	0.0%
1,550,032	Federal National Mortgage Association	USD	3.500	2/1/2045	1,449,707	0.0%
1,695,590	Federal National Mortgage Association	USD	3.500	3/1/2045	1,582,478	0.0%
74,798	Federal National Mortgage Association	USD	3.500	4/1/2045	70,080	0.0%
1,268,015	Federal National Mortgage Association	USD	3.500	1/1/2046	1,175,250	0.0%
1,142,873	Federal National Mortgage Association	USD	3.500	3/1/2046	1,059,252	0.0%
850,386	Federal National Mortgage Association	USD	3.500	4/1/2046	788,170	0.0%
1,190,180	Federal National Mortgage Association	USD	3.500	6/1/2046	1,103,057	0.0%
112,842	Federal National Mortgage Association	USD	3.500	7/1/2046	105,787	0.0%
350,603	Federal National Mortgage Association	USD	3.500	8/1/2046	328,738	0.0%
1,080,929	Federal National Mortgage Association	USD	3.500	11/1/2046	1,008,790	0.0%
1,669,035	Federal National Mortgage Association	USD	3.500	2/1/2047	1,541,482	0.0%
470,657	Federal National Mortgage Association	USD	3.500	2/1/2047	441,126	0.0%
1,093,708	Federal National Mortgage Association	USD	3.500	6/1/2047	1,025,545	0.0%
1,602,262	Federal National Mortgage Association	USD	3.500	9/1/2047	1,494,989	0.0%
1,311,217	Federal National Mortgage Association	USD	3.500	9/1/2047	1,229,315	0.0%
655,317	Federal National Mortgage Association	USD	3.500	11/1/2047	613,484	0.0%
8,705,674	Federal National Mortgage Association	USD	3.500	11/1/2049	7,855,228	0.1%
2,932,568	Federal National Mortgage Association	USD	3.500	2/1/2050	2,663,478	0.0%
2,496,546	Federal National Mortgage Association	USD	3.500	4/1/2052	2,289,200	0.0%
5,794,966	Federal National Mortgage Association	USD	3.500	5/1/2052	5,317,198	0.1%
5,219,682	Federal National Mortgage Association	USD	3.500	5/1/2052	4,677,368	0.1%
63,480,552	Federal National Mortgage Association	USD	3.500	6/1/2052	58,245,478	0.8%
7,936,381	Federal National Mortgage Association	USD	3.500	6/1/2052	7,281,758	0.1%
7,013,000	Federal National Mortgage Association	USD	3.850	9/1/2037	6,432,808	0.1%
160,000	Federal National Mortgage Association	USD	3.940	9/1/2032	153,743	0.0%
2,927,166	Federal National Mortgage Association	USD	4.000	9/1/2041	2,849,184	0.0%
1,300,752	Federal National Mortgage Association	USD	4.000	8/1/2042	1,265,276	0.0%
360,747	Federal National Mortgage Association	USD	4.000	11/1/2044	348,575	0.0%
643,296	Federal National Mortgage Association	USD	4.000	2/1/2045	620,168	0.0%
254,941	Federal National Mortgage Association	USD	4.000	7/1/2046	245,777	0.0%
872,165	Federal National Mortgage Association	USD	4.000	8/1/2046	840,819	0.0%
811,631	Federal National Mortgage Association	USD	4.000	4/1/2047	782,209	0.0%
408,622	Federal National Mortgage Association	USD	4.000	4/1/2047	397,040	0.0%
399,519	Federal National Mortgage Association	USD	4.000	4/1/2047	385,077	0.0%
251,703	Federal National Mortgage Association	USD	4.000	4/1/2047	242,422	0.0%
724,464	Federal National Mortgage Association	USD	4.000	6/1/2047	698,432	0.0%
915,460	Federal National Mortgage Association	USD	4.000	11/1/2047	881,987	0.0%
350,452	Federal National Mortgage Association	USD	4.000	12/1/2047	337,457	0.0%
423,176	Federal National Mortgage Association	USD	4.000	3/1/2048	399,327	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,148,749	Federal National Mortgage Association	USD	4.000	6/1/2048	1,084,752	0.0%
195,829	Federal National Mortgage Association	USD	4.000	2/1/2050	186,728	0.0%
6,028,158	Federal National Mortgage Association	USD	4.000	5/1/2052	5,703,219	0.1%
7,424,488	Federal National Mortgage Association	USD	4.000	6/1/2052	7,024,269	0.1%
5,231,749	Federal National Mortgage Association	USD	4.000	7/1/2052	4,946,499	0.1%
4,593,728	Federal National Mortgage Association	USD	4.000	8/1/2052	4,346,092	0.1%
1,404,111	Federal National Mortgage Association	USD	4.000	11/1/2052	1,327,931	0.0%
6,585,502	Federal National Mortgage Association	USD	4.240	7/1/2038	6,274,845	0.1%
66,773	Federal National Mortgage Association	USD	4.500	8/1/2043	66,106	0.0%
91,070	Federal National Mortgage Association	USD	4.500	3/1/2044	90,391	0.0%
80,225	Federal National Mortgage Association	USD	4.500	5/1/2044	78,873	0.0%
1,424,430	Federal National Mortgage Association	USD	4.500	1/1/2045	1,413,802	0.0%
284,269	Federal National Mortgage Association	USD	4.500	1/1/2045	283,901	0.0%
446,532	Federal National Mortgage Association	USD	4.500	7/1/2045	443,200	0.0%
329,136	Federal National Mortgage Association	USD	4.500	8/1/2045	324,364	0.0%
132,093	Federal National Mortgage Association	USD	4.500	8/1/2045	131,107	0.0%
286,741	Federal National Mortgage Association	USD	4.500	10/1/2045	282,583	0.0%
731,054	Federal National Mortgage Association	USD	4.500	11/1/2045	725,599	0.0%
478,289	Federal National Mortgage Association	USD	4.500	3/1/2046	474,720	0.0%
14,473	Federal National Mortgage Association	USD	4.500	7/1/2046	14,335	0.0%
467,283	Federal National Mortgage Association	USD	4.500	9/1/2046	463,309	0.0%
236,718	Federal National Mortgage Association	USD	4.500	2/1/2047	233,474	0.0%
560,266	Federal National Mortgage Association	USD	4.500	5/1/2047	550,960	0.0%
316,757	Federal National Mortgage Association	USD	4.500	7/1/2048	305,975	0.0%
1,460,190	Federal National Mortgage Association	USD	4.500	8/1/2048	1,440,268	0.0%
325,971	Federal National Mortgage Association	USD	4.500	10/1/2049	319,626	0.0%
9,652,999	Federal National Mortgage Association	USD	4.500	3/1/2053	9,353,602	0.1%
1,609,982	Federal National Mortgage Association	USD	5.000	7/1/2048	1,618,220	0.0%
683,057	Federal National Mortgage Association	USD	5.000	8/1/2048	686,447	0.0%
401,868	Federal National Mortgage Association	USD	5.000	9/1/2048	404,420	0.0%
2,198,569	Federal National Mortgage Association	USD	5.000	1/1/2049	2,206,290	0.0%
789,146	Federal National Mortgage Association	USD	5.000	3/1/2049	791,844	0.0%
6,269,533	Federal National Mortgage Association	USD	5.000	5/1/2053	6,262,368	0.1%
2,648,323	Federal National Mortgage Association	USD	5.500	4/1/2050	2,695,527	0.0%
3,162,349	Federal National Mortgage Association	USD	5.500	7/1/2053	3,229,838	0.1%
1,402,227	Federal National Mortgage Association	USD	5.500	7/1/2053	1,416,283	0.0%
1,067,783	Federal National Mortgage Association	USD	5.500	7/1/2053	1,080,543	0.0%
16,333	Federal National Mortgage Association	USD	6.000	8/1/2034	17,034	0.0%
53,489	Federal National Mortgage Association	USD	6.000	1/1/2037	55,322	0.0%
1,584,931	Federal National Mortgage Association	USD	6.000	5/1/2049	1,637,219	0.0%
12,029,884	Federal National Mortgage Association	USD	6.000	5/1/2053	12,404,884	0.2%
3,244,522	Federal National Mortgage Association	USD	6.000	5/1/2053	3,390,743	0.1%
2,168,178	Federal National Mortgage Association	USD	6.000	5/1/2053	2,233,724	0.0%
1,474,088	Federal National Mortgage Association	USD	6.000	5/1/2053	1,518,708	0.0%
1,420,982	Federal National Mortgage Association	USD	6.000	5/1/2053	1,475,228	0.0%
1,389,519	Federal National Mortgage Association	USD	6.000	6/1/2053	1,439,614	0.0%
1,222,942	Federal National Mortgage Association	USD	6.000	6/1/2053	1,271,645	0.0%
15,022,884	Federal National Mortgage Association	USD	6.000	7/1/2053	15,257,427	0.2%
5,407,780	Federal National Mortgage Association	USD	6.000	7/1/2053	5,644,149	0.1%
1,600,823	Federal National Mortgage Association	USD	6.000	7/1/2053	1,663,637	0.0%
1,300,478	Federal National Mortgage Association	USD	6.000	7/1/2053	1,328,963	0.0%
963,828	Federal National Mortgage Association	USD	6.000	7/1/2053	987,582	0.0%
2,667,744	Federal National Mortgage Association	USD	6.000	8/1/2053	2,733,669	0.0%
2,286,904	Federal National Mortgage Association	USD	6.000	8/1/2053	2,340,455	0.0%
1,749,473	Federal National Mortgage Association	USD	6.000	8/1/2053	1,795,055	0.0%
1,609	Federal National Mortgage Association	USD	6.500	1/1/2029	1,660	0.0%
2,284	Federal National Mortgage Association	USD	6.500	5/1/2031	2,377	0.0%
2,302,937	Federal National Mortgage Association	USD	6.500	6/1/2053	2,405,092	0.0%
1,016,506	Federal National Mortgage Association	USD	6.500	6/1/2053	1,061,099	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,876,997	Federal National Mortgage Association	USD	6.500	7/1/2053	6,024,292	0.1%
989,291	Federal National Mortgage Association	USD	6.500	7/1/2053	1,031,797	0.0%
762,743	Federal National Mortgage Association	USD	6.500	7/1/2053	788,306	0.0%
368,641	Federal National Mortgage Association	USD	6.500	7/1/2053	381,058	0.0%
4,865,036	Federal National Mortgage Association	USD	6.500	8/1/2053	5,038,860	0.1%
2,445,836	Federal National Mortgage Association	USD	6.500	8/1/2053	2,533,219	0.0%
1,177,567	Federal National Mortgage Association	USD	6.500	8/1/2053	1,206,672	0.0%
2,363,471	Federal National Mortgage Association	USD	6.500	9/1/2053	2,440,863	0.0%
8,938	Federal National Mortgage Association	USD	7.000	10/1/2030	9,221	0.0%
6,200	Federal National Mortgage Association	USD	7.000	10/1/2030	6,397	0.0%
1,167,666	Federal National Mortgage Association	USD	7.000	10/1/2053	1,220,038	0.0%
506,075	Federal National Mortgage Association	USD	7.000	10/1/2053	527,745	0.0%
2,563,548	Federal National Mortgage Association	USD	7.000	11/1/2053	2,671,066	0.0%
82	Federal National Mortgage Association	USD	7.500	12/1/2024	82	0.0%
4,116	Federal National Mortgage Association	USD	7.500	7/1/2030	4,206	0.0%
3,564	Federal National Mortgage Association	USD	7.500	2/1/2032	3,635	0.0%
7,850,000	Federal National Mortgage Association, Series 2023-51, Class L, REMICS	USD	6.500	11/25/2053	8,120,991	0.1%
9,977,000	FMG Resources August 2006 Pty. Ltd.	USD	4.375	4/1/2031	9,124,104	0.1%
4,805,000	Ford Credit Auto Lease Trust, Series 2023-B, Class C	USD	6.430	4/15/2027	4,901,436	0.1%
3,455,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	USD	3.340	7/15/2031	3,370,657	0.1%
14,500,000	Ford Credit Auto Owner Trust, Series 2023-1, Class A	USD	4.850	8/15/2035	14,560,421	0.2%
3,200,000	Ford Motor Credit Co. LLC	USD	4.271	1/9/2027	3,068,952	0.0%
9,430,000	Ford Motor Credit Co. LLC	USD	6.800	5/12/2028	9,849,167	0.1%
5,315,000	Ford Motor Credit Co. LLC	USD	6.950	3/6/2026	5,444,972	0.1%
5,450,000	Ford Motor Credit Co. LLC	USD	7.122	11/7/2033	5,872,023	0.1%
4,801,000	Forestar Group, Inc.	USD	3.850	5/15/2026	4,573,310	0.1%
8,230,000	Freeport Indonesia PT	USD	5.315	4/14/2032	8,088,938	0.1%
14,428,000	Fresnillo PLC	USD	4.250	10/2/2050	10,928,489	0.2%
18,679,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	17,675,437	0.3%
17,142,000	General Motors Co.	USD	5.000	4/1/2035	16,356,278	0.2%
1,000,000	General Motors Financial Co., Inc.	USD	2.350	1/8/2031	826,668	0.0%
5,067,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	4,916,100	0.1%
3,408,000	Georgetown University, Series A	USD	5.215	10/1/2118	3,270,112	0.1%
25,662,000	Glencore Funding LLC	USD	2.500	9/1/2030	21,970,521	0.3%
4,950,000	GM Financial Automobile Leasing Trust, Series 2023-1, Class B	USD	5.510	1/20/2027	4,948,569	0.1%
12,486,000	Goldman Sachs Group, Inc.	USD	6.750	10/1/2037	13,743,789	0.2%
6,320,000	Goldman Sachs Group, Inc., (fixed rate to 6/05/2027, variable rate thereafter)	USD	3.691	6/5/2028	6,038,361	0.1%
7,442,000	Goodyear Tire & Rubber Co.	USD	5.625	4/30/2033	6,670,918	0.1%
4,543	Government National Mortgage Association	USD	3.659	7/20/2063	4,422	0.0%
1,147	Government National Mortgage Association	USD	3.890	12/20/2062	1,103	0.0%
5,124,104	Government National Mortgage Association	USD	4.388	12/20/2066	5,012,247	0.1%
17,554	Government National Mortgage Association	USD	4.390	11/20/2062	16,825	0.0%
902,625	Government National Mortgage Association	USD	4.391	6/20/2064	888,090	0.0%
1,016,367	Government National Mortgage Association	USD	4.391	2/20/2066	995,426	0.0%
2,248,668	Government National Mortgage Association	USD	4.394	2/20/2066	2,206,192	0.0%
1,221,815	Government National Mortgage Association	USD	4.394	10/20/2066	1,196,071	0.0%
2,327	Government National Mortgage Association	USD	4.422	5/20/2063	2,281	0.0%
2,146,728	Government National Mortgage Association	USD	4.432	11/20/2066	2,105,228	0.0%
196,343	Government National Mortgage Association	USD	4.484	1/20/2064	193,857	0.0%
1,908,586	Government National Mortgage Association	USD	4.496	12/20/2064	1,880,485	0.0%
1,668,070	Government National Mortgage Association	USD	4.496	9/20/2066	1,638,485	0.0%
2,261,376	Government National Mortgage Association	USD	4.497	6/20/2066	2,219,637	0.0%
370,139	Government National Mortgage Association	USD	4.519	12/20/2063	362,948	0.0%
2,803,505	Government National Mortgage Association	USD	4.544	10/20/2064	2,763,235	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,110,537	Government National Mortgage Association	USD	4.574	2/20/2065	2,080,861	0.0%
1,052,183	Government National Mortgage Association	USD	4.587	6/20/2066	1,033,436	0.0%
2,452,457	Government National Mortgage Association	USD	4.594	2/20/2065	2,411,517	0.0%
1,015,612	Government National Mortgage Association	USD	4.599	3/20/2065	1,001,231	0.0%
750,319	Government National Mortgage Association	USD	4.600	1/20/2065	740,159	0.0%
1,068,507	Government National Mortgage Association	USD	4.609	4/20/2066	1,051,159	0.0%
2,170,480	Government National Mortgage Association	USD	4.610	3/20/2066	2,132,532	0.0%
1,517,588	Government National Mortgage Association	USD	4.624	12/20/2064	1,497,302	0.0%
940,092	Government National Mortgage Association	USD	4.637	6/20/2064	926,177	0.0%
2,711	Government National Mortgage Association	USD	4.657	5/20/2063	2,669	0.0%
4,419,774	Government National Mortgage Association	USD	4.659	12/20/2066	4,347,185	0.1%
3,507	Government National Mortgage Association	USD	4.677	8/20/2061	3,459	0.0%
2,081,633	Government National Mortgage Association	USD	4.692	1/20/2065	2,053,400	0.0%
42,869	Government National Mortgage Association	USD	4.700	4/20/2062	41,436	0.0%
3,981	Government National Mortgage Association	USD	4.700	6/20/2062	3,789	0.0%
840	Government National Mortgage Association	USD	4.700	1/20/2063	805	0.0%
57,842	Government National Mortgage Association	USD	4.700	1/20/2064	57,638	0.0%
1,046,443	Government National Mortgage Association	USD	4.700	6/20/2066	1,029,638	0.0%
981,522	Government National Mortgage Association	USD	4.746	1/20/2064	969,516	0.0%
71,378	Government National Mortgage Association	USD	5.500	4/15/2038	72,387	0.0%
7,822	Government National Mortgage Association	USD	6.000	1/15/2029	7,923	0.0%
4,110	Government National Mortgage Association	USD	6.000	4/15/2038	4,256	0.0%
2,377	Government National Mortgage Association	USD	6.500	1/15/2029	2,445	0.0%
2,307	Government National Mortgage Association	USD	6.500	2/15/2031	2,372	0.0%
8,442	Government National Mortgage Association	USD	6.500	9/15/2032	8,701	0.0%
1,437	Government National Mortgage Association	USD	6.500	9/15/2032	1,491	0.0%
8,680	Government National Mortgage Association	USD	7.000	9/15/2025	8,666	0.0%
976	Government National Mortgage Association	USD	7.500	10/15/2025	976	0.0%
364	Government National Mortgage Association	USD	7.500	7/15/2030	374	0.0%
133,489	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	USD	5.787	10/20/2060	132,707	0.0%
88,589	Government National Mortgage Association, Series 2012-H18, Class NA, 1 mo. USD SOFR + 0.634%	USD	5.957	8/20/2062	88,123	0.0%
499	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	437	0.0%
8,667	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	7,640	0.0%
7,236	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	6,382	0.0%
86,279	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	74,742	0.0%
3,624,025	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	3,508,989	0.1%
6,629	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	USD	5.717	5/20/2063	6,031	0.0%
2,014,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	1,908,882	0.0%
982,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	913,088	0.0%
2,032,000	Gruma SAB de CV	USD	4.875	12/1/2024	2,021,305	0.0%
54,020,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	2,065,523	0.0%
5,627,003	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.153	8/10/2044	3,937,100	0.1%
2,317,554	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	2,159,336	0.0%
6,596,065	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	5,757,177	0.1%
12,395,000	HCA, Inc.	USD	4.625	3/15/2052	10,540,827	0.2%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
12,845,000	Hertz Vehicle Financing III LLC, Series 2023-2A, Class A	USD	5.570	9/25/2029	12,975,160	0.2%
9,874,000	Hertz Vehicle Financing LLC, Series 2021-1A, Class A	USD	1.210	12/26/2025	9,531,425	0.1%
15,011,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	16,460,616	0.2%
6,397,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	5,582,718	0.1%
1,326,000	HSBC Holdings PLC	USD	4.950	3/31/2030	1,314,746	0.0%
13,610,000	HSBC Holdings PLC, (fixed rate to 5/24/2024, variable rate thereafter)	USD	0.976	5/24/2025	13,333,310	0.2%
6,206,000	Hyundai Capital America	USD	2.375	10/15/2027	5,589,415	0.1%
10,356,000	Hyundai Capital America	USD	2.650	2/10/2025	10,046,063	0.1%
7,453,000	Hyundai Capital America	USD	3.000	2/10/2027	6,965,030	0.1%
11,455,000	Hyundai Capital America	USD	6.100	9/21/2028	11,903,310	0.2%
4,763,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	3,977,391	0.1%
9,610,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	10,256,080	0.2%
4,740,000	Intesa Sanpaolo SpA, (fixed rate to 6/1/2031, variable rate thereafter)	USD	4.198	6/1/2032	3,906,803	0.1%
750,000	IPALCO Enterprises, Inc.	USD	4.250	5/1/2030	692,942	0.0%
12,714,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	11,512,749	0.2%
5,460,000	Jabil, Inc.	USD	3.000	1/15/2031	4,732,706	0.1%
2,250,000	Jabil, Inc.	USD	5.450	2/1/2029	2,298,854	0.0%
7,951,600	Jack in the Box Funding LLC, Series 2022-1A, Class A2I	USD	3.445	2/26/2052	7,314,470	0.1%
13,379,725	Jack in the Box Funding LLC, Series 2022-1A, Class A2II	USD	4.136	2/26/2052	11,397,599	0.2%
24,100,000	JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	USD	7.250	11/15/2053	26,188,085	0.4%
24,590,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	21,863,556	0.3%
14,076,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	12,369,618	0.2%
12,299,000	Kenbourne Invest SA	USD	4.700	1/22/2028	6,578,981	0.1%
2,157,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	1,851,566	0.0%
11,175,000	Klabin Austria GmbH	USD	7.000	4/3/2049	11,292,852	0.2%
1,725,000	Lear Corp.	USD	3.550	1/15/2052	1,203,131	0.0%
12,381,000	Lear Corp.	USD	5.250	5/15/2049	11,418,477	0.2%
9,078,204	Leviathan Bond Ltd.	USD	6.125	6/30/2025	8,785,341	0.1%
5,865,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	4,215,467	0.1%
6,632,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	6,028,652	0.1%
5,983,734	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	5,212,933	0.1%
14,145,000	Macquarie Bank Ltd.	USD	3.231	3/21/2025	13,838,008	0.2%
8,330,022	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	USD	6.427	11/15/2038	8,167,948	0.1%
4,582,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	3,924,317	0.1%
6,545,647(a)	Mexico Bonos, Series M	MXN	5.750	3/5/2026	35,602,291	0.5%
12,930,849(a)	Mexico Bonos, Series M 20	MXN	8.500	5/31/2029	74,713,518	1.1%
5,452,000	Millicom International Cellular SA	USD	4.500	4/27/2031	4,532,864	0.1%
11,530,000	Minerva Luxembourg SA	USD	4.375	3/18/2031	9,505,559	0.1%
10,590,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 7/20/2031, variable rate thereafter)	USD	2.309	7/20/2032	8,787,035	0.1%
9,128,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	8,444,404	0.1%
6,151,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	5,977,574	0.1%
13,321,000	Morgan Stanley	USD	3.591	7/22/2028	12,716,810	0.2%
1,500,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter)	USD	5.123	2/1/2029	1,506,821	0.0%
10,135,000	Morgan Stanley, MTN, (fixed rate to 4/20/2028, variable rate thereafter)	USD	5.164	4/20/2029	10,192,934	0.2%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
10,966,000	National Rural Utilities Cooperative Finance Corp., 3 mo. USD SOFR + 3.172%	USD	8.562	4/30/2043	10,851,353	0.2%
1,425,000	Natura &Co. Luxembourg Holdings SARL	USD	6.000	4/19/2029	1,356,842	0.0%
2,738,000	Natura Cosmeticos SA	USD	4.125	5/3/2028	2,476,002	0.0%
6,000,000	Navient Corp.	USD	5.000	3/15/2027	5,792,729	0.1%
2,839,647	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	2,599,112	0.0%
7,971,153	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	USD	1.060	10/15/2069	6,909,079	0.1%
8,336,134	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	USD	5.510	10/15/2071	8,330,160	0.1%
8,656,980	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	7,642,104	0.1%
11,526,000	NBN Co. Ltd.	USD	1.450	5/5/2026	10,634,038	0.2%
9,930,000	NextGear Floorplan Master Owner Trust, Series 2023-1A, Class A2	USD	5.740	3/15/2028	10,099,307	0.1%
4,550,000	Nissan Motor Acceptance Co. LLC	USD	7.050	9/15/2028	4,800,381	0.1%
341,000	NRG Energy, Inc.	USD	3.875	2/15/2032	291,913	0.0%
4,410,000	Nutrien Ltd.	USD	5.800	3/27/2053	4,714,369	0.1%
8,905,000	NVR, Inc.	USD	3.000	5/15/2030	7,933,750	0.1%
914,011	OBX Trust, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	835,196	0.0%
7,985,000	OCP SA	USD	3.750	6/23/2031	6,859,115	0.1%
2,327,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	1,676,697	0.0%
10,730,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class A	USD	5.410	11/14/2029	10,801,065	0.2%
13,500,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A2, 30 day USD SOFR Average + 0.760%	USD	6.099	6/16/2036	13,243,541	0.2%
14,161,000	Oracle Corp.	USD	4.100	3/25/2061	10,789,125	0.2%
8,271,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	7,503,344	0.1%
9,466,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	9,448,781	0.1%
5,553,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	5,010,861	0.1%
1,080,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,134,151	0.0%
4,320,000	Pan American Energy LLC	USD	9.125	4/30/2027	4,633,330	0.1%
4,185,000	Panama Government International Bonds	USD	6.853	3/28/2054	3,910,525	0.1%
3,509,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	3,319,021	0.1%
4,701,263	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	4,355,621	0.1%
11,898,075	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2II	USD	4.008	12/5/2051	10,203,848	0.2%
5,600,000	PNC Financial Services Group, Inc., (fixed rate to 1/24/2033, variable rate thereafter)	USD	5.068	1/24/2034	5,479,380	0.1%
5,290,000	POSCO	USD	5.625	1/17/2026	5,335,556	0.1%
6,134,000	Post Holdings, Inc.	USD	4.500	9/15/2031	5,496,961	0.1%
2,963,430	Progress Residential Trust, Series 2023-SFR1, Class A	USD	4.300	3/17/2040	2,837,545	0.0%
12,303,000	Prosus NV	USD	3.680	1/21/2030	10,768,370	0.2%
13,750,000	Prosus NV	USD	3.832	2/8/2051	8,635,946	0.1%
4,505,000	Qorvo, Inc.	USD	1.750	12/15/2024	4,322,337	0.1%
14,320,000	Republic of South Africa Government International Bonds	USD	7.300	4/20/2052	13,547,007	0.2%
5,769,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	5,073,813	0.1%
1,655,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	1,405,970	0.0%
3,513,000	Sabre Global, Inc.	USD	8.625	6/1/2027	3,196,897	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,109,515	Santander Bank Auto Credit-Linked Notes, Series 2022-C, Class B	USD	6.451	12/15/2032	1,112,626	0.0%
703,857	Santander Bank Auto Credit-Linked Notes, Series 2022-C, Class C	USD	6.986	12/15/2032	705,513	0.0%
3,643,579	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	USD	0.950	9/15/2027	3,611,173	0.1%
19,695,000	Santander Drive Auto Receivables Trust, Series 2022-2, Class B	USD	3.440	9/15/2027	19,328,161	0.3%
11,465,000	Santander Holdings USA, Inc., (fixed rate to 1/06/2027, variable rate thereafter)	USD	2.490	1/6/2028	10,495,950	0.2%
11,538,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	7,912,760	0.1%
14,210,000	SBA Communications Corp.	USD	3.125	2/1/2029	12,767,638	0.2%
3,025,000	SCF Equipment Leasing LLC, Series 2023-1A, Class A2	USD	6.560	1/22/2030	3,055,259	0.0%
39,000	Science Applications International Corp.	USD	4.875	4/1/2028	37,147	0.0%
12,960,000	Sempra Global	USD	3.250	1/15/2032	10,647,653	0.2%
4,204,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	3,702,591	0.1%
76,857	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	71,922	0.0%
346,458	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	3/25/2048	318,933	0.0%
217,221	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	210,846	0.0%
16,530,000	Sitios Latinoamerica SAB de CV	USD	5.375	4/4/2032	15,324,302	0.2%
2,921,557	SMB Private Education Loan Trust, Series 2021-A, Class APT2	USD	1.070	1/15/2053	2,556,710	0.0%
7,008,596	SMB Private Education Loan Trust, Series 2021-C, Class A2, 1 mo. USD SOFR + 0.914%	USD	6.276	1/15/2053	6,888,521	0.1%
8,270,873	SMB Private Education Loan Trust, Series 2023-A, Class A1A	USD	5.380	1/15/2053	8,296,083	0.1%
1,599,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,312,655	0.0%
3,830,000	Sociedad Quimica y Minera de Chile SA	USD	3.500	9/10/2051	2,592,757	0.0%
9,154,000	Sociedad Quimica y Minera de Chile SA	USD	4.250	1/22/2050	7,168,406	0.1%
13,835,000	Sociedad Quimica y Minera de Chile SA	USD	6.500	11/7/2033	14,661,918	0.2%
24,503,000	Societe Generale SA	USD	2.625	1/22/2025	23,741,379	0.3%
1,974,522	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	1,843,405	0.0%
18,840,000	Standard Chartered PLC, (fixed rate to 1/12/2032, variable rate thereafter)	USD	3.603	1/12/2033	15,620,809	0.2%
22,346,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	21,604,823	0.3%
660,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	620,614	0.0%
5,660,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	5,355,952	0.1%
10,888,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	9,912,314	0.1%
17,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	16,448	0.0%
3,555,000	SunCoke Energy, Inc.	USD	4.875	6/30/2029	3,197,430	0.1%
930,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	6.500	7/15/2027	942,276	0.0%
13,563,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	8,559,565	0.1%
11,825,000	Tennessee Valley Authority	USD	4.250	9/15/2065	10,864,645	0.2%
7,669,000	Tennessee Valley Authority	USD	4.625	9/15/2060	7,495,706	0.1%
5,427,000	Tennessee Valley Authority	USD	4.875	1/15/2048	5,569,241	0.1%
9,290,000	Tennessee Valley Authority	USD	5.250	9/15/2039	9,857,452	0.1%
10,284,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	9,521,951	0.1%
7,588,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	7,655,321	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
17,738,800	Textainer Marine Containers Ltd., Series 2021-3A, Class A	USD	1.940	8/20/2046	15,216,291	0.2%
2,889,211	Textainer Marine Containers VII Ltd., Series 2020-2A, Class A	USD	2.100	9/20/2045	2,614,580	0.0%
1,000,000	Thaioil Treasury Center Co. Ltd.	USD	3.750	6/18/2050	704,084	0.0%
19,664,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	17,062,846	0.2%
5,285,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,147,329	0.1%
783,000	Time Warner Cable LLC	USD	5.500	9/1/2041	677,361	0.0%
2,245,000	Time Warner Cable LLC	USD	5.875	11/15/2040	2,032,169	0.0%
7,162,000	Time Warner Cable LLC	USD	6.550	5/1/2037	7,056,495	0.1%
1,707,000	Time Warner Cable LLC	USD	6.750	6/15/2039	1,693,048	0.0%
12,240,000	Toronto-Dominion Bank, MTN	USD	5.523	7/17/2028	12,601,576	0.2%
1,298,545	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	4.448	10/25/2053	1,288,972	0.0%
2,493,558	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	2,450,744	0.0%
5,101,352	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	4,702,688	0.1%
3,845,656	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	3,713,401	0.1%
9,680,000	TransDigm, Inc.	USD	7.125	12/1/2031	10,143,817	0.2%
7,133,000	Transelec SA	USD	4.250	1/14/2025	6,995,631	0.1%
6,655,000	Truist Financial Corp., MTN, (fixed rate to 6/08/2033, variable rate thereafter)	USD	5.867	6/8/2034	6,788,726	0.1%
154,795,000	U.S. Treasury Bonds	USD	1.750	8/15/2041	107,655,085	1.5%
241,735,000	U.S. Treasury Bonds	USD	2.000	11/15/2041	174,851,835	2.5%
71,990,000	U.S. Treasury Bonds	USD	2.375	2/15/2042	55,235,452	0.8%
46,925,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	41,169,356	0.6%
86,885,000	U.S. Treasury Bonds	USD	3.375	8/15/2042	77,473,590	1.1%
33,895,000	U.S. Treasury Bonds	USD	3.625	2/15/2053	31,299,914	0.4%
15,860,000	U.S. Treasury Bonds	USD	3.875	2/15/2043	15,121,519	0.2%
72,190,000	U.S. Treasury Bonds	USD	3.875	5/15/2043	68,817,373	1.0%
11,390,000	U.S. Treasury Bonds	USD	4.125	8/15/2053	11,512,798	0.2%
26,345,000	U.S. Treasury Bonds	USD	4.750	11/15/2053	29,543,448	0.4%
15,485,000	U.S. Treasury Notes	USD	2.750	7/31/2027	14,864,390	0.2%
45,850,000	U.S. Treasury Notes	USD	2.750	8/15/2032	41,988,570	0.6%
1,135,000	U.S. Treasury Notes	USD	2.875	5/15/2032	1,051,737	0.0%
169,330,000	U.S. Treasury Notes	USD	3.125	8/31/2029	162,629,559	2.3%
160,115,000	U.S. Treasury Notes	USD	3.375	5/15/2033	153,660,364	2.2%
41,465,000	U.S. Treasury Notes	USD	3.500	1/31/2028	40,810,631	0.6%
25,800,000	U.S. Treasury Notes	USD	3.500	4/30/2028	25,389,820	0.4%
21,635,000	U.S. Treasury Notes	USD	3.500	1/31/2030	21,159,199	0.3%
127,735,000	U.S. Treasury Notes	USD	3.500	2/15/2033	123,868,022	1.8%
31,760,000	U.S. Treasury Notes	USD	3.625	3/31/2028	31,413,866	0.5%
12,305,000	U.S. Treasury Notes	USD	3.625	3/31/2030	12,114,176	0.2%
92,460,000	U.S. Treasury Notes	USD	3.750	12/31/2028	92,033,817	1.3%
3,655,000	U.S. Treasury Notes	USD	3.750	6/30/2030	3,622,162	0.1%
14,275,000	U.S. Treasury Notes	USD	3.875	11/30/2027	14,244,889	0.2%
33,275,000	U.S. Treasury Notes	USD	3.875	12/31/2027	33,220,408	0.5%
135,890,000	U.S. Treasury Notes	USD	3.875	9/30/2029	135,613,974	1.9%
30,770,000	U.S. Treasury Notes	USD	3.875	11/30/2029	30,711,104	0.4%
60,010,000	U.S. Treasury Notes	USD	3.875	12/31/2029	59,904,514	0.9%
79,110,000	U.S. Treasury Notes	USD	3.875	8/15/2033	79,011,113	1.1%
10,050,000	U.S. Treasury Notes	USD	4.125	9/30/2027	10,113,598	0.1%
19,250,000	U.S. Treasury Notes	USD	4.125	10/31/2027	19,371,064	0.3%
200,520,000	U.S. Treasury Notes	USD	4.125	11/15/2032	203,825,448	2.9%
20,535,000	U.S. Treasury Notes	USD	4.500	11/15/2033	21,558,541	0.3%
740,000	U.S. Treasury Notes	USD	4.875	10/31/2028	772,433	0.0%
5,040,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	6,195,347	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
690,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	USD	6.373	7/15/2026	697,665	0.0%
7,695,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	USD	6.442	8/11/2028	7,982,947	0.1%
15,845,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	14,488,587	0.2%
2,988,928	United Airlines Pass-Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	2,901,203	0.0%
22,605,000	United Airlines Pass-Through Trust, Series 2023-1, Class A	USD	5.800	7/15/2037	22,951,535	0.3%
2,266,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,208,002	0.0%
3,543,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,313,539	0.1%
12,785,000	University of Virginia, Series A	USD	3.227	9/1/2119	8,437,989	0.1%
4,273,057,000	Uruguay Government International Bonds	UYU	8.250	5/21/2031	101,486,745	1.4%
213,447,000	Uruguay Government International Bonds	UYU	8.500	3/15/2028	5,258,523	0.1%
93,095,000	Uruguay Government International Bonds	UYU	8.500	3/15/2028	2,293,507	0.0%
435,135,000	Uruguay Government International Bonds	UYU	9.750	7/20/2033	11,310,614	0.2%
1,903,000	Viatris, Inc.	USD	4.000	6/22/2050	1,338,602	0.0%
32,575,000	Volkswagen Group of America Finance LLC	USD	6.450	11/16/2030	34,684,365	0.5%
20,770,000	Warnermedia Holdings, Inc.	USD	5.391	3/15/2062	17,787,233	0.3%
6,865,000	Westlake Automobile Receivables Trust, Series 2022-2A, Class C	USD	4.850	9/15/2027	6,797,442	0.1%
1,295,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class B	USD	5.410	1/18/2028	1,288,825	0.0%
4,910,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class C	USD	6.290	3/15/2028	4,900,445	0.1%
4,982,141	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	4.979	6/15/2044	3,965,760	0.1%
5,245,978	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	4,911,734	0.1%
15,890,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	USD	5.800	4/18/2038	15,934,571	0.2%
16,161,630	Willis Engine Structured Trust VII, Series 2023-A, Class A	USD	8.000	10/15/2048	16,616,596	0.2%
13,307,000	Ziff Davis, Inc.	USD	4.625	10/15/2030	12,208,244	0.2%
	Total				6,194,688,298	87.6%
Collateralized Loan Obligations						
2,390,000	37 Capital CLO 1 Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.782%	USD	9.176	10/15/2034	2,317,245	0.0%
2,135,000	37 Capital CLO 4 Ltd., Series 2023-2A, Class B, 3 mo. USD SOFR + 2.750%	USD	8.117	1/15/2034	2,132,141	0.0%
1,000,000	37 Capital CLO II Ltd., Series 2022-1A, Class C1, 3 mo. USD SOFR + 3.350%	USD	8.744	7/15/2034	1,002,820	0.0%
1,000,000	AIMCO CLO 14 Ltd., Series 2021-14A, Class B, 3 mo. USD SOFR + 1.612%	USD	7.027	4/20/2034	984,691	0.0%
1,575,000	Allegro CLO XII Ltd., Series 2020-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.374	1/21/2032	1,562,824	0.0%
4,275,000	AMMC CLO 26 Ltd., Series 2023-26A, Class D, 3 mo. USD SOFR + 5.750%	USD	11.144	4/15/2036	4,339,394	0.1%
400,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%	USD	7.156	10/15/2030	395,156	0.0%
745,000	Atrium IX, Series 9A, Class BR2, 3 mo. USD SOFR + 1.762%	USD	7.148	5/28/2030	742,673	0.0%
966,162	Atrium XIII, Series 13A, Class A1, 3 mo. USD SOFR + 1.442%	USD	6.854	11/21/2030	966,193	0.0%
1,405,000	Atrium XIII, Series 13A, Class B, 3 mo. USD SOFR + 1.762%	USD	7.174	11/21/2030	1,400,584	0.0%
1,650,000	Atrium XV, Series 15A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.424	1/23/2031	1,649,391	0.0%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,000,000	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.674	1/23/2031	1,965,734	0.0%
1,165,000	Bain Capital Credit CLO Ltd., Series 2019-1A, Class CR, 3 mo. USD SOFR + 2.412%	USD	7.808	4/19/2034	1,164,927	0.0%
845,000	Bain Capital Credit CLO Ltd., Series 2020-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.357	4/18/2033	844,310	0.0%
1,750,000	Bain Capital Credit CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.924	1/22/2035	1,749,843	0.0%
565,000	Bain Capital Credit CLO Ltd., Series 2023-1A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.644	4/16/2036	560,799	0.0%
2,250,000	Bain Capital Credit CLO Ltd., Series 2023-1A, Class D, 3 mo. USD SOFR + 4.900%	USD	10.294	4/16/2036	2,264,962	0.0%
4,165,000	Balboa Bay Loan Funding Ltd., Series 2021-1A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.877	7/20/2034	4,158,409	0.1%
3,420,000	Balboa Bay Loan Funding Ltd., Series 2023-1A, Class B, 3 mo. USD SOFR + 2.550%	USD	7.966	4/20/2035	3,420,366	0.1%
1,400,000	Ballyrock CLO Ltd., Series 2019-1A, Class A2R, 3 mo. USD SOFR + 1.812%	USD	7.206	7/15/2032	1,382,784	0.0%
1,065,000	Battalion CLO VIII Ltd., Series 2015-8A, Class BR2, 3 mo. USD SOFR + 2.262%	USD	7.657	7/18/2030	1,061,509	0.0%
5,000,000	Battalion CLO X Ltd., Series 2016-10A, Class A1R2, 3 mo. USD SOFR + 1.432%	USD	6.830	1/25/2035	4,993,535	0.1%
400,000	Battalion CLO XIX Ltd., Series 2021-19A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.906	4/15/2034	383,935	0.0%
1,675,000	Betony CLO 2 Ltd., Series 2018-1A, Class A2, 3 mo. USD SOFR + 1.862%	USD	7.252	4/30/2031	1,668,461	0.0%
1,865,000	BlueMountain CLO XXIX Ltd., Series 2020-29A, Class BR, 3 mo. USD SOFR + 2.012%	USD	7.390	7/25/2034	1,861,285	0.0%
2,400,000	Buttermilk Park CLO Ltd., Series 2018-1A, Class C, 3 mo. USD SOFR + 2.362%	USD	7.756	10/15/2031	2,392,577	0.0%
500,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.356	7/15/2031	498,712	0.0%
545,000	Carlyle Global Market Strategies CLO Ltd., Series 2015-5A, Class A2RR, 3 mo. USD SOFR + 1.912%	USD	7.327	1/20/2032	539,997	0.0%
3,975,000	CarVal CLO II Ltd., Series 2019-1A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.877	4/20/2032	3,975,028	0.1%
3,515,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.627	7/20/2032	3,446,705	0.1%
525,000	Cayuga Park CLO Ltd., Series 2020-1A, Class B1R, 3 mo. USD SOFR + 1.912%	USD	7.314	7/17/2034	522,453	0.0%
1,255,000	CIFC Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.374	4/23/2029	1,254,985	0.0%
325,000	CIFC Funding Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.662%	USD	7.057	4/18/2031	322,570	0.0%
2,935,000	CIFC Funding Ltd., Series 2020-1A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.306	7/15/2036	2,924,645	0.1%
4,500,000	CIFC Funding Ltd., Series 2020-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	10/20/2034	4,500,103	0.1%
7,190,000	CIFC Funding Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.674	1/23/2035	7,045,531	0.1%
4,210,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%	USD	6.797	4/20/2032	4,202,043	0.1%
725,000	Clover CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.850%	USD	7.245	4/18/2035	720,578	0.0%
7,655,000	Crown City CLO III, Series 2021-1A, Class A1A, 3 mo. USD SOFR + 1.432%	USD	6.847	7/20/2034	7,630,359	0.1%
5,450,000	Dryden 78 CLO Ltd., Series 2020-78A, Class A, 3 mo. USD SOFR + 1.442%	USD	6.844	4/17/2033	5,434,517	0.1%
4,520,000	Elmwood CLO III Ltd., Series 2019-3A, Class AR, 3 mo. USD SOFR + 1.422%	USD	6.837	10/20/2034	4,519,855	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,700,000	Elmwood CLO IV Ltd., Series 2020-1A, Class A, 3 mo. USD SOFR + 1.502%	USD	6.896	4/15/2033	2,700,346	0.1%
1,750,000	Fortress Credit BSL XII Ltd., Series 2021-4A, Class D, 3 mo. USD SOFR + 3.912%	USD	9.306	10/15/2034	1,709,374	0.0%
500,000	Generate CLO 9 Ltd., Series 9A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.877	10/20/2034	499,990	0.0%
2,945,000	Generate CLO Ltd., Series 2023-13A, Class A1, 3 mo. USD SOFR + 1.800%	USD	7.149	1/20/2037	2,942,809	0.1%
1,875,000	GoldenTree Loan Management U.S. CLO 2 Ltd., Series 2017-2A, Class BR, 3 mo. USD SOFR + 1.662%	USD	7.077	11/20/2030	1,870,313	0.0%
1,000,000	GoldenTree Loan Management U.S. CLO 2 Ltd., Series 2017-2A, Class C, 3 mo. USD SOFR + 2.062%	USD	7.477	11/28/2030	993,460	0.0%
1,875,000	GoldenTree Loan Opportunities XI Ltd., Series 2015-11A, Class BR2, 3 mo. USD SOFR + 1.612%	USD	7.007	1/18/2031	1,863,756	0.0%
1,518,000	Greywolf CLO VI Ltd., Series 2018-1A, Class A2, 3 mo. USD SOFR + 1.890%	USD	7.270	4/26/2031	1,505,961	0.0%
1,750,000	HalseyPoint CLO 3 Ltd., Series 2020-3A, Class A1A, 3 mo. USD SOFR + 1.712%	USD	7.102	11/30/2032	1,750,686	0.0%
2,575,000	Hayfin U.S. XII Ltd., Series 2018-9A, Class BR, 3 mo. USD SOFR + 2.062%	USD	7.452	4/28/2031	2,579,373	0.1%
5,000,000	Invesco U.S. CLO Ltd., Series 2023-2A, Class D, 3 mo. USD SOFR + 4.950%	USD	10.362	4/21/2036	5,049,070	0.1%
1,610,000	KKR CLO 22 Ltd., Series 22A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.277	7/20/2031	1,602,163	0.0%
1,190,000	Long Point Park CLO Ltd., Series 2017-1A, Class A2, 3 mo. USD SOFR + 1.637%	USD	7.039	1/17/2030	1,182,489	0.0%
680,000	Madison Park Funding XXII Ltd., Series 2016-22A, Class BR, 3 mo. USD SOFR + 1.862%	USD	7.256	1/15/2033	676,213	0.0%
475,000	Madison Park Funding XXXV Ltd., Series 2019-35A, Class CR, 3 mo. USD SOFR + 2.162%	USD	7.577	4/20/2032	470,809	0.0%
835,000	Madison Park Funding XXXVIII Ltd., Series 2021-38A, Class B, 3 mo. USD SOFR + 1.912%	USD	7.314	7/17/2034	832,503	0.0%
1,084,643	Magnetite XVIII Ltd., Series 2016-18A, Class AR2, 3 mo. USD SOFR + 1.142%	USD	6.521	11/15/2028	1,083,844	0.0%
1,250,000	Magnetite XXI Ltd., Series 2019-21A, Class BR, 3 mo. USD SOFR + 1.612%	USD	7.027	4/20/2034	1,230,461	0.0%
465,000	MP CLO VIII Ltd., Series 2015-2A, Class ARR, 3 mo. USD SOFR + 1.462%	USD	6.852	4/28/2034	463,384	0.0%
1,345,000	Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class BR2, 3 mo. USD SOFR + 1.762%	USD	7.152	1/28/2030	1,341,967	0.0%
650,000	Neuberger Berman CLO XIV Ltd., Series 2013-14A, Class CR2, 3 mo. USD SOFR + 2.162%	USD	7.552	1/28/2030	644,398	0.0%
3,410,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	USD	7.056	4/16/2033	3,373,441	0.1%
2,745,000	NYACK Park CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.062%	USD	8.477	10/20/2034	2,687,759	0.1%
1,750,000	Octagon Investment Partners 31 Ltd., Series 2017-1A, Class B1R, 3 mo. USD SOFR + 1.762%	USD	7.177	7/20/2030	1,735,787	0.0%
4,385,000	Octagon Investment Partners 32 Ltd., Series 2017-1A, Class CR, 3 mo. USD SOFR + 2.312%	USD	7.706	7/15/2029	4,357,072	0.1%

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
4,000,000	OHA Credit Funding 10 Ltd., Series 2021-10A, Class A, 3 mo. USD SOFR + 1.392%	USD	6.787	1/18/2036	3,999,844	0.1%
1,000,000	OHA Credit Funding 16 Ltd., Series 2023-16A, Class B, 3 mo. USD SOFR + 2.250%	USD	7.606	10/20/2036	999,889	0.0%
8,880,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	USD	7.157	1/18/2034	8,832,172	0.1%
1,280,000	OHA Credit Partners XI Ltd., Series 2015-11A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.327	1/20/2032	1,279,060	0.0%
470,000	OZLM Funding IV Ltd., Series 2013-4A, Class A2R, 3 mo. USD SOFR + 1.962%	USD	7.374	10/22/2030	469,309	0.0%
260,000	Palmer Square CLO Ltd., Series 2015-2A, Class BR2, 3 mo. USD SOFR + 2.212%	USD	7.627	7/20/2030	259,123	0.0%
250,000	Palmer Square CLO Ltd., Series 2019-1A, Class A2R, 3 mo. USD SOFR + 1.962%	USD	7.339	11/14/2034	249,979	0.0%
2,120,000	Palmer Square Loan Funding Ltd., Series 2020-4A, Class C, 3 mo. USD SOFR + 3.862%	USD	9.241	11/25/2028	2,117,450	0.0%
1,250,000	Palmer Square Loan Funding Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 2.062%	USD	7.477	4/20/2029	1,249,395	0.0%
3,500,000	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A2, 3 mo. USD SOFR + 1.662%	USD	7.077	7/20/2029	3,491,236	0.1%
1,500,000	Palmer Square Loan Funding Ltd., Series 2021-4A, Class A2, 3 mo. USD SOFR + 1.662%	USD	7.056	10/15/2029	1,487,856	0.0%
1,000,000	Palmer Square Loan Funding Ltd., Series 2022-2A, Class A2, 3 mo. USD SOFR + 1.900%	USD	7.294	10/15/2030	997,325	0.0%
1,585,000	Palmer Square Loan Funding Ltd., Series 2022-4A, Class A2, 3 mo. USD SOFR + 2.300%	USD	7.699	7/24/2031	1,585,282	0.0%
1,450,000	Post CLO Ltd., Series 2021-1A, Class A, 3 mo. USD SOFR + 1.462%	USD	6.856	10/15/2034	1,449,975	0.0%
5,670,000	Post CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 2.012%	USD	7.406	10/15/2034	5,655,156	0.1%
1,245,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%	USD	7.316	4/20/2035	1,235,092	0.0%
3,730,000	PPM CLO 5 Ltd., Series 2021-5A, Class B, 3 mo. USD SOFR + 1.962%	USD	7.357	10/18/2034	3,706,593	0.1%
1,460,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	USD	7.077	4/20/2034	1,441,222	0.0%
750,000	Regatta IX Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 2.062%	USD	7.464	4/17/2030	748,375	0.0%
3,250,000	Riserva CLO Ltd., Series 2016-3A, Class DRR, 3 mo. USD SOFR + 3.512%	USD	8.907	1/18/2034	3,159,036	0.1%
1,495,000	Rockford Tower CLO Ltd., Series 2017-1A, Class BR2A, 3 mo. USD SOFR + 1.912%	USD	7.327	4/20/2034	1,478,068	0.0%
2,750,000	RR 26 Ltd., Series 2023-26A, Class A1, 3 mo. USD SOFR + 1.780%	USD	7.174	4/15/2038	2,752,263	0.1%
3,000,000	Signal Peak CLO 1 Ltd., Series 2014-1A, Class AR3, 3 mo. USD SOFR + 1.422%	USD	6.824	4/17/2034	2,999,901	0.1%
1,000,000	Signal Peak CLO Ltd., Series 2022-12A, Class B1, 3 mo. USD SOFR + 2.600%	USD	7.995	7/18/2034	1,000,415	0.0%
1,000,000	Silver Creek CLO Ltd., Series 2014-1A, Class DR, 3 mo. USD SOFR + 3.612%	USD	9.027	7/20/2030	1,002,381	0.0%
2,085,000	THL Credit Wind River CLO Ltd., Series 2017-4A, Class B, 3 mo. USD SOFR + 1.712%	USD	7.079	11/20/2030	2,076,560	0.0%
3,500,000	TICP CLO V Ltd., Series 2016-5A, Class CR, 3 mo. USD SOFR + 2.462%	USD	7.864	7/17/2031	3,493,819	0.1%

Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,880,000	TICP CLO XII Ltd., Series 2018-12A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.306	7/15/2034	1,868,818	0.0%
5,000,000	Trestles CLO IV Ltd., Series 2021-4A, Class A, 3 mo. USD SOFR + 1.432%	USD	6.844	7/21/2034	4,997,510	0.1%
1,000,000	Trinitas CLO XVI Ltd., Series 2021-16A, Class A1, 3 mo. USD SOFR + 1.442%	USD	6.857	7/20/2034	995,736	0.0%
500,000	Trinitas CLO XVIII Ltd., Series 2021-18A, Class A1, 3 mo. USD SOFR + 1.432%	USD	6.847	1/20/2035	497,264	0.0%
1,000,000	Verde CLO Ltd., Series 2019-1A, Class AR, 3 mo. USD SOFR + 1.362%	USD	6.756	4/15/2032	999,017	0.0%
2,280,000	Wellington Management CLO 1 Ltd., Series 2023-1A, Class C, 3 mo. USD SOFR + 3.100%	USD	8.494	10/20/2036	2,276,876	0.0%
250,000	Wind River CLO Ltd., Series 2021-3A, Class A, 3 mo. USD SOFR + 1.412%	USD	6.827	7/20/2033	248,578	0.0%
	Total				211,152,632	3.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
12,860,000	Federal Home Loan Bank Discount Notes	5.209(b)	1/4/2024	12,848,833	0.2%
83,645,000	Federal Home Loan Bank Discount Notes	5.210(b)	1/8/2024	83,523,947	1.2%
115,505,000	Federal National Mortgage Association Discount Notes	5.220(b)	1/2/2024	115,438,136	1.6%
67,130,285	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	67,130,285	1.0%
30,890,000	U.S. Treasury Bills	5.251(b)	2/15/2024	30,754,257	0.4%
65,895,000	U.S. Treasury Bills	5.210–5.295(b)	3/7/2024	65,275,576	0.9%
116,000,000	U.S. Treasury Bills	5.250(b)	2/8/2024	115,371,773	1.6%
17,645,000	U.S. Treasury Bills	5.220(b)	1/23/2024	17,590,773	0.3%
16,740,000	U.S. Treasury Bills	5.211(b)	1/2/2024	16,740,000	0.2%
61,130,000	U.S. Treasury Bills	5.190(b)	1/9/2024	61,067,666	0.9%
59,405,000	U.S. Treasury Bills	5.240(b)	1/16/2024	59,283,542	0.8%
114,655,000	U.S. Treasury Bills	5.193–5.223(b)	4/16/2024	112,913,279	1.6%
	Total			757,938,067	10.7%
	Total Investments			7,163,778,997	101.3%
	Other assets less liabilities			(89,033,784)	(1.3)%
	Net Assets			7,074,745,213	100.0%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	2,916	$319,626,740	$329,189,062	$ 9,562,322
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	585	119,402,887	120,459,726	1,056,839
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	4,093	436,839,559	445,209,682	8,370,123

Loomis Sayles Core Plus Bond Fund
Investments as of December 31, 2023 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	390	$ 47,811,877	$ 52,101,563	$ 4,289,686
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	1,794	204,313,316	211,720,031	7,406,715
Total Futures Contracts					**$30,685,685**

(a) Amount shown represents units. One unit represents a principal amount of 100.
(b) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

MXN	Mexican Peso
USD	U.S. Dollar
UYU	Uruguayan Peso

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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