

Loomis Sayles Global 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						
1,602,665	AASET Trust, Series 2021-2A, Class A	USD	2.798	1/15/2047	1,392,673	0.4%
750,000	AES Corp.	USD	3.950	7/15/2030	681,403	0.2%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	1,934,384	0.5%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	2,612,703	0.7%
745,000	AIB Group PLC, (fixed rate to 2/16/2028, variable rate thereafter)	EUR	5.750	2/16/2029	856,483	0.2%
1,620,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	USD	6.608	9/13/2029	1,680,962	0.4%
650,000	AIB Group PLC, EMTN, (fixed rate to 7/23/2028, variable rate thereafter)	EUR	4.625	7/23/2029	716,867	0.2%
995,000	Aker BP ASA	USD	4.000	1/15/2031	898,952	0.2%
150,000	Aker BP ASA	USD	6.000	6/13/2033	152,524	0.0%
275,000	Ally Financial, Inc.	USD	3.875	5/21/2024	273,762	0.1%
405,000	America Movil SAB de CV	USD	2.875	5/7/2030	355,421	0.1%
2,860,000	Amgen, Inc.	USD	5.250	3/2/2033	2,852,157	0.7%
1,185,000	Amgen, Inc.	USD	5.650	3/2/2053	1,184,507	0.3%
400,000	Anglo American Capital PLC	USD	2.875	3/17/2031	335,948	0.1%
440,000	Anglo American Capital PLC	USD	5.625	4/1/2030	441,500	0.1%
4,125,000	AT&T, Inc.	USD	2.250	2/1/2032	3,308,120	0.8%
140,000	AT&T, Inc.	USD	3.650	6/1/2051	100,178	0.0%
700,000	AT&T, Inc.	USD	5.400	2/15/2034	700,925	0.2%
425,000	Australia Government Bonds, Series 164	AUD	0.500	9/21/2026	254,889	0.1%
1,020,000	Banco do Brasil SA	USD	4.625	1/15/2025	1,004,863	0.3%
400,000	Banco Santander SA	USD	4.250	4/11/2027	385,702	0.1%
2,600,000	Banco Santander SA	USD	5.179	11/19/2025	2,563,704	0.6%
400,000	Bank of Ireland Group PLC, (fixed rate to 9/30/2026, variable rate thereafter)	USD	2.029	9/30/2027	363,844	0.1%
2,065,000	Bank of Nova Scotia, EMTN	EUR	3.250	1/18/2028	2,223,664	0.6%
1,060,000	Blackstone Property Partners Europe Holdings SARL, EMTN	EUR	1.750	3/12/2029	983,813	0.2%
1,385,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	USD	7.216	4/15/2037	1,389,281	0.4%
15,491(a)	Brazil Notas do Tesouro Nacional, Series NTN F	BRL	10.000	1/1/2027	3,111,231	0.8%
4,600(a)	Brazil Notas do Tesouro Nacional, Series NTN F	BRL	10.000	1/1/2029	910,462	0.2%
803,000	Broadcom, Inc.	USD	2.450	2/15/2031	670,836	0.2%
479,000	Broadcom, Inc.	USD	3.187	11/15/2036	375,516	0.1%
410,000	Broadcom, Inc.	USD	3.419	4/15/2033	350,178	0.1%
7,385,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.250	8/15/2028	7,255,417	1.8%
2,485,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.500	8/15/2027	2,507,536	0.6%
1,765,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2024	1,885,181	0.5%
1,955,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2025	2,049,735	0.5%
4,640,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.250	8/15/2048	3,843,076	1.0%
2,660,000	Bundesrepublik Deutschland Bundesanleihe, Zero Coupon	EUR	0.308	8/15/2050	1,492,576	0.4%
790,000	Bundesrepublik Deutschland Bundesanleihe, Zero Coupon	EUR	1.365	8/15/2052	422,804	0.1%
1,790,000	CaixaBank SA, (fixed rate to 1/18/2028, variable rate thereafter)	USD	6.208	1/18/2029	1,814,953	0.5%
7,650,000	Canada Government Bonds	CAD	0.500	12/1/2030	4,632,163	1.2%
215,000	Centene Corp.	USD	2.450	7/15/2028	189,487	0.0%
2,266,000	Centene Corp.	USD	4.625	12/15/2029	2,144,882	0.5%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/20/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,054,953	0.3%

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155,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	117,759	0.0%
495,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	400,019	0.1%
210,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.800	3/1/2050	151,960	0.0%
1,440,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.050	3/30/2029	1,377,745	0.3%
42,910,000	China Development Bank, Series 2103	CNY	3.300	3/3/2026	6,085,116	1.5%
41,870,000	China Development Bank, Series 2115	CNY	3.120	9/13/2031	6,037,543	1.5%
38,870,000	China Government Bonds	CNY	1.990	4/9/2025	5,395,252	1.4%
3,000,000	China Government Bonds	CNY	2.550	10/15/2028	421,452	0.1%
30,390,000	China Government Bonds	CNY	3.270	11/19/2030	4,464,239	1.1%
17,610,000	China Government Bonds	CNY	3.320	4/15/2052	2,776,405	0.7%
17,430,000	China Government Bonds	CNY	3.720	4/12/2051	2,937,399	0.7%
2,930,000	Citigroup, Inc.	CAD	4.090	6/9/2025	2,125,516	0.5%
3,350,000	CK Hutchison International 19 Ltd.	USD	3.625	4/11/2029	3,136,767	0.8%
214,824	CNH Capital Canada Receivables Trust, Series 2021-1A, Class A2	CAD	1.001	11/16/2026	152,836	0.0%
1,300,000	Colombia Government International Bonds	USD	7.500	2/2/2034	1,310,939	0.3%
1,315,000	Continental Resources, Inc.	USD	2.875	4/1/2032	1,055,827	0.3%
947,000	Continental Resources, Inc.	USD	4.375	1/15/2028	910,413	0.2%
410,000	Continental Resources, Inc.	USD	5.750	1/15/2031	401,917	0.1%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	3,998,813	1.0%
2,405,000	CVS Health Corp.	USD	5.300	6/1/2033	2,387,664	0.6%
2,380,000	Danske Bank AS, EMTN, (fixed rate to 6/21/2029, variable rate thereafter)	EUR	4.750	6/21/2030	2,662,765	0.7%
30,175,000	Denmark Government Bonds	DKK	2.250	11/15/2033	4,285,391	1.1%
1,185,000	Digital Dutch Finco BV	EUR	1.000	1/15/2032	1,004,497	0.3%
435,000	EDP Finance BV	USD	1.710	1/24/2028	382,613	0.1%
230,000	EDP Finance BV, EMTN	EUR	0.375	9/16/2026	229,827	0.1%
1,300,000	Electricite de France SA, EMTN	EUR	2.000	12/9/2049	905,787	0.2%
300,000	Electricite de France SA, EMTN	EUR	4.625	1/25/2043	335,079	0.1%
800,000	Electricite de France SA, EMTN	GBP	5.125	9/22/2050	873,249	0.2%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	1,601,109	0.4%
865,000	Energy Transfer LP	USD	5.300	4/15/2047	774,734	0.2%
415,000	Energy Transfer LP	USD	5.950	5/15/2054	405,028	0.1%
4,940,000	European Union	EUR	1.000	7/6/2032	4,596,987	1.2%
6,143,016	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2051	5,059,824	1.3%
5,640,003	Federal National Mortgage Association	USD	2.000	5/1/2051	4,436,027	1.1%
5,736,335	Federal National Mortgage Association	USD	2.000	11/1/2051	4,511,778	1.1%
4,301,769	Federal National Mortgage Association	USD	2.000	11/1/2051	3,394,056	0.9%
4,891,619	Federal National Mortgage Association	USD	2.500	5/1/2052	4,029,488	1.0%
213,790	Federal National Mortgage Association	USD	3.000	11/1/2046	186,738	0.0%
8,751,363	Federal National Mortgage Association	USD	3.000	11/1/2051	7,485,502	1.9%
652,972	Federal National Mortgage Association	USD	3.500	6/1/2045	599,908	0.2%
244,322	Federal National Mortgage Association	USD	3.500	9/1/2047	217,770	0.1%
3,866,965	Federal National Mortgage Association	USD	3.500	5/1/2052	3,443,391	0.9%
194,990	Federal National Mortgage Association	USD	4.000	8/1/2048	182,602	0.0%
3,979,817	Federal National Mortgage Association	USD	4.000	3/1/2049	3,724,484	0.9%
1,342,739	Federal National Mortgage Association	USD	4.000	5/1/2050	1,250,095	0.3%
324,338	Federal National Mortgage Association	USD	4.500	11/1/2043	315,138	0.1%
53,004	Federal National Mortgage Association	USD	4.500	7/1/2046	51,435	0.0%
350,366	Federal National Mortgage Association	USD	4.500	3/1/2047	339,039	0.1%
61,202	Federal National Mortgage Association	USD	4.500	9/1/2047	59,001	0.0%
7,098,945	Federal National Mortgage Association	USD	4.500	9/1/2052	6,723,068	1.7%

Loomis Sayles Global Bond Fund

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2,810,422	Federal National Mortgage Association	USD	5.000	8/1/2052	2,728,931	0.7%
2,050,761	Federal National Mortgage Association	USD	6.500	11/1/2053	2,087,987	0.5%
585,000	Ferguson Finance PLC	USD	3.250	6/2/2030	522,130	0.1%
270,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	252,271	0.1%
3,275,000	French Republic Government Bonds OAT	EUR	0.500	6/25/2044	2,120,274	0.5%
2,245,000	French Republic Government Bonds OAT	EUR	0.750	5/25/2028	2,237,046	0.6%
6,685,000	French Republic Government Bonds OAT, Zero Coupon	EUR	2.371	5/25/2032	5,763,267	1.5%
240,000	Glencore Capital Finance DAC, EMTN	EUR	1.125	3/10/2028	234,233	0.1%
1,080,000	Glencore Funding LLC	USD	2.500	9/1/2030	912,622	0.2%
280,000	Glencore Funding LLC	USD	2.625	9/23/2031	232,305	0.1%
270,000	Glencore Funding LLC	USD	5.700	5/8/2033	273,115	0.1%
840,000	Glencore Funding LLC	USD	6.500	10/6/2033	896,183	0.2%
820,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	USD	4.322	9/10/2038	792,705	0.2%
3,780,000	HCA, Inc.	USD	2.375	7/15/2031	3,076,240	0.8%
190,000	HCA, Inc.	USD	3.625	3/15/2032	165,976	0.0%
680,000	HCA, Inc.	USD	5.500	6/1/2033	675,971	0.2%
18,722,000,000	Indonesia Treasury Bonds, Series FR78	IDR	8.250	5/15/2029	1,282,269	0.3%
38,485,000,000	Indonesia Treasury Bonds, Series FR87	IDR	6.500	2/15/2031	2,429,343	0.6%
50,865,000,000	Indonesia Treasury Bonds, Series FR96	IDR	7.000	2/15/2033	3,331,067	0.8%
2,665,000	Inter-American Development Bank, Series 112	CAD	4.400	1/26/2026	1,963,870	0.5%
1,130,000	Intesa Sanpaolo SpA	USD	6.625	6/20/2033	1,142,396	0.3%
200,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	209,368	0.1%
3,205,000	Ireland Government Bonds	EUR	1.000	5/15/2026	3,326,699	0.8%
1,310,000	Ireland Government Bonds, Zero Coupon	EUR	0.029	10/18/2031	1,157,863	0.3%
1,875,000	Israel Government Bonds - Fixed, Series 330	ILS	1.000	3/31/2030	441,454	0.1%
325,600,000	Japan Government Thirty Year Bonds, Series 41	JPY	1.700	12/20/2043	2,267,711	0.6%
646,500,000	Japan Government Thirty Year Bonds, Series 62	JPY	0.500	3/20/2049	3,325,042	0.8%
586,950,000	Japan Government Two Year Bonds, Series 449	JPY	0.005	6/1/2025	3,911,408	1.0%
2,197,100,000	Japan Government Two Year Bonds, Series 456	JPY	0.100	1/1/2026	14,635,218	3.7%
9,900,000	Kommuninvest I Sverige AB	SEK	1.000	5/12/2025	924,436	0.2%
8,400,000,000	Korea Treasury Bonds, Series 3006	KRW	1.375	6/10/2030	5,557,832	1.4%
5,200,000,000	Korea Treasury Bonds, Series 3212	KRW	4.250	12/10/2032	4,143,612	1.0%
1,525,000	Kreditanstalt fuer Wiederaufbau, EMTN	EUR	2.875	12/28/2029	1,654,334	0.4%
1,319,825	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	6.882	10/25/2059	1,319,835	0.3%
55,000	Lennar Corp.	USD	4.750	5/30/2025	54,451	0.0%
420,000	Lennar Corp.	USD	5.000	6/15/2027	416,522	0.1%
1,810,000	Logicor Financing SARL, EMTN	EUR	0.875	1/14/2031	1,518,513	0.4%
2,785,000	Logicor Financing SARL, EMTN	EUR	1.625	1/17/2030	2,561,172	0.6%
100,000	Logicor Financing SARL, EMTN	EUR	2.000	1/17/2034	82,954	0.0%
7,770,000	Malaysia Government Bonds, Series 119	MYR	3.906	7/15/2026	1,652,234	0.4%
996,320(b)	Mexico Bonos, Series M 20	MXN	8.500	5/31/2029	5,685,090	1.4%
1,450,000	Mexico Government International Bonds	USD	3.500	2/12/2034	1,196,408	0.3%
1,455,000	Micron Technology, Inc.	USD	5.300	1/15/2031	1,440,084	0.4%
1,600,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, (fixed rate to 3/21/2032, variable rate thereafter)	EUR	2.125	6/21/2052	1,334,498	0.3%
885,000	National Grid Electricity Distribution South Wales PLC, EMTN	GBP	1.625	10/7/2035	758,195	0.2%
135,000	National Grid Electricity Distribution West Midlands PLC, EMTN	GBP	5.750	4/16/2032	174,228	0.0%

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630,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.750	2/6/2035	621,797	0.2%
2,093,021	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	1,855,888	0.5%
665,000	New Zealand Government Bonds, Series 427	NZD	4.500	4/15/2027	403,269	0.1%
1,310,000	Oracle Corp.	USD	5.550	2/6/2053	1,251,496	0.3%
265,000	Ovintiv, Inc.	USD	6.500	2/1/2038	270,734	0.1%
867,000	Ovintiv, Inc.	USD	7.375	11/1/2031	944,868	0.2%
1,475,000	Pfizer Investment Enterprises Pte. Ltd.	USD	4.750	5/19/2033	1,436,375	0.4%
1,365,000	Pfizer Investment Enterprises Pte. Ltd.	USD	5.300	5/19/2053	1,335,239	0.3%
784,392	Preston Ridge Partners Mortgage LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	768,137	0.2%
530,000,000	Prologis Yen Finance LLC	JPY	0.972	9/25/2028	3,465,045	0.9%
5,245,000	Province of Ontario	CAD	1.900	12/2/2051	2,396,511	0.6%
5,175,000	Province of Quebec, EMTN, Zero Coupon	EUR	3.540-3.542	10/29/2030	4,572,457	1.2%
593,000	PulteGroup, Inc.	USD	5.000	1/15/2027	590,359	0.1%
8,485,000	Queensland Treasury Corp., Series 27	AUD	2.750	8/20/2027	5,289,074	1.3%
214,850,000	Republic of South Africa Government Bonds, Series R213	ZAR	7.000	2/28/2031	9,236,982	2.3%
285,000	Santander Holdings USA, Inc., (fixed rate to 9/09/2025, variable rate thereafter)	USD	5.807	9/9/2026	284,627	0.1%
1,080,000	Singapore Government Bonds	SGD	2.125	6/1/2026	782,740	0.2%
1,555,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	USD	6.066	1/19/2035	1,532,191	0.4%
1,725,000	Spain Government Bonds	EUR	1.300	10/31/2026	1,783,614	0.5%
2,460,000	Spain Government Bonds	EUR	1.950	7/30/2030	2,497,784	0.6%
2,835,000	Spain Government Bonds	EUR	4.200	1/31/2037	3,301,225	0.8%
3,340,000	SpareBank 1 Boligkreditt AS, EMTN	EUR	0.050	11/3/2028	3,120,660	0.8%
18,000,000	Sweden Government Bonds, Series 1058	SEK	2.500	5/12/2025	1,720,578	0.4%
1,585,000	Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, 1 mo. USD SOFR + 2.186%	USD	7.504	5/15/2037	1,588,962	0.4%
54,870,000	Thailand Government Bonds	THB	1.600	12/17/2029	1,470,205	0.4%
1,935,000	Thermo Fisher Scientific, Inc.	USD	5.086	8/10/2033	1,946,302	0.5%
625,000	T-Mobile USA, Inc.	USD	3.300	2/15/2051	429,684	0.1%
350,000	T-Mobile USA, Inc.	USD	3.400	10/15/2052	243,112	0.1%
2,020,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	1,874,996	0.5%
840,000	T-Mobile USA, Inc.	USD	4.375	4/15/2040	736,387	0.2%
2,570,000	T-Mobile USA, Inc.	USD	5.050	7/15/2033	2,513,602	0.6%
1,260,000	Toronto-Dominion Bank, EMTN	EUR	3.715	3/13/2030	1,394,217	0.4%
655,000	U.K. Gilts	GBP	0.250	7/31/2031	629,681	0.2%
2,065,000	U.K. Gilts	GBP	0.625	6/7/2025	2,480,695	0.6%
2,930,000	U.K. Gilts	GBP	4.250	12/7/2055	3,526,556	0.9%
4,155,000	U.K. Gilts	GBP	4.750	12/7/2030	5,482,342	1.4%
8,075,000	U.S. Treasury Bonds	USD	2.875	5/15/2043	6,355,593	1.6%
4,775,000	U.S. Treasury Bonds	USD	4.750	11/15/2053	5,080,152	1.3%
4,671,826	U.S. Treasury Inflation-Indexed Notes	USD	0.625	7/15/2032	4,224,113	1.1%
3,775,000	U.S. Treasury Notes	USD	3.375	5/15/2033	3,521,662	0.9%
6,935,000	U.S. Treasury Notes	USD	4.500	11/15/2033	7,066,115	1.8%
1,425,000	UBS Group AG, (fixed rate to 4/02/2031, variable rate thereafter)	EUR	2.875	4/2/2032	1,426,535	0.4%
715,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	600,842	0.2%
200,000	UBS Group AG, EMTN, (fixed rate to 6/15/2029, variable rate thereafter)	EUR	3.125	6/15/2030	207,703	0.1%
370,000	UniCredit SpA, (fixed rate to 6/03/2031, variable rate thereafter)	USD	3.127	6/3/2032	309,388	0.1%
622,222	United Airlines Pass-Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	590,946	0.1%

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794,792	United Airlines Pass-Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	757,309	0.2%
3,410,000	UnitedHealth Group, Inc.	USD	4.500	4/15/2033	3,272,394	0.8%
2,071,147	Vericrest Opportunity Loan Transferee, Series 2021-NP11, Class A1	USD	1.868	8/25/2051	1,991,067	0.5%
350,000	Verizon Communications, Inc.	USD	2.850	9/3/2041	247,029	0.1%
205,000	Virgin Money U.K. PLC, GMTN, (fixed rate to 10/29/2027, variable rate thereafter)	EUR	4.625	10/29/2028	220,740	0.1%
1,885,000	VMware LLC	USD	2.200	8/15/2031	1,520,513	0.4%
1,696,204	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	4.893	2/27/2051	1,645,655	0.4%
776,500	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	760,367	0.2%
835,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	736,626	0.2%
320,000	Warnermedia Holdings, Inc.	USD	5.141	3/15/2052	260,031	0.1%
1,455,689	Willis Engine Structured Trust VII, Series 2023-A, Class A	USD	8.000	10/15/2048	1,508,979	0.4%
365,000	Zurich Finance Ireland Designated Activity Co., EMTN, (fixed rate to 1/19/2031, variable rate thereafter)	USD	3.000	4/19/2051	295,759	0.1%
400,000	Zurich Finance Ireland Designated Activity Co., EMTN, (fixed rate to 8/23/2032, variable rate thereafter)	GBP	5.125	11/23/2052	480,106	0.1%
	Total				383,799,583	97.1%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Short-Term Investments					
3,195,321	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	3,195,321	0.8%
	Total Investments			386,994,904	97.9%
	Other assets less liabilities			8,260,796	2.1%
	Net Assets			395,255,700	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/04/2024	BRL B	20,343,000	\$ 4,115,933	\$ 4,092,253	\$ (23,680)
Bank of America N.A.	3/04/2024	BRL S	20,343,000	4,110,694	4,092,254	18,440
Bank of America N.A.	3/20/2024	KRW S	7,154,250,000	5,469,494	5,376,858	92,636
Barclays Bank PLC	3/20/2024	SGD B	1,520,000	1,135,727	1,130,444	(5,283)
Barclays Bank PLC	3/20/2024	SGD S	1,520,000	1,135,971	1,130,443	5,528
BNP Paribas SA	3/20/2024	CNH B	15,607,000	2,192,734	2,167,848	(24,886)
BNP Paribas SA	3/20/2024	CNH S	13,258,000	1,853,642	1,841,566	12,076
BNP Paribas SA	3/20/2024	GBP B	3,371,000	4,282,687	4,255,606	(27,081)
BNP Paribas SA	3/20/2024	GBP S	3,371,000	4,242,943	4,255,606	(12,663)
BNP Paribas SA	3/20/2024	NZD B	8,127,000	4,958,892	4,948,162	(10,730)
BNP Paribas SA	3/20/2024	NZD S	8,127,000	5,044,510	4,948,162	96,348
Citibank N.A.	3/20/2024	ZAR S	155,717,000	8,188,562	8,107,844	80,718
Goldman Sachs Bank USA	3/20/2024	MXN B	30,751,000	1,782,253	1,799,562	17,309
Goldman Sachs Bank USA	3/20/2024	MXN S	41,632,000	2,360,291	2,436,323	(76,032)
Morgan Stanley Capital Services LLC	3/19/2024	JPY B	3,685,389,000	25,739,552	24,639,961	(1,099,591)
Morgan Stanley Capital Services LLC	3/19/2024	JPY S	2,408,430,000	16,467,863	16,102,403	365,460
Royal Bank of Canada	3/20/2024	CAD B	5,817,000	4,290,374	4,287,384	(2,990)

Loomis Sayles Global Bond Fund

Investments as of February 29, 2024 (Unaudited)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Royal Bank of Canada	3/20/2024	CAD S	821,000	\$ 611,111	\$ 605,113	\$ 5,998
Standard Chartered Bank	3/20/2024	EUR B	6,910,000	7,627,378	7,473,126	(154,252)
Standard Chartered Bank	3/20/2024	EUR S	7,311,000	8,030,099	7,906,806	123,293
UBS AG	3/20/2024	AUD B	5,124,000	3,366,509	3,332,254	(34,255)
UBS AG	3/20/2024	AUD S	5,124,000	3,371,997	3,332,254	39,743
UBS AG	3/20/2024	CHF B	2,008,000	2,323,316	2,274,474	(48,842)
UBS AG	3/20/2024	IDR S	82,626,616,000	5,269,891	5,255,639	14,252
UBS AG	3/20/2024	IDR S	6,267,170,000	397,235	398,637	(1,402)
UBS AG	3/20/2024	SEK S	13,576,000	1,311,251	1,310,489	762
Total						\$ (649,124)

Forward Cross Currency Contracts

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Barclays Bank PLC	3/20/2024	EUR 635,680	PLN 2,770,000	\$ 693,573	\$ 6,088
BNP Paribas SA	3/20/2024	DKK 24,858,000	EUR 3,337,742	3,609,750	2,350
Goldman Sachs Bank USA	3/20/2024	EUR 1,218,403	HUF 470,391,000	1,293,213	(24,483)
HSBC Bank USA N.A.	3/20/2024	NOK 32,724,000	EUR 2,787,574	3,014,746	(67,463)
HSBC Bank USA N.A.	3/20/2024	EUR 2,856,819	NOK 32,724,000	3,082,209	(7,425)
UBS AG	3/20/2024	ZAR 24,015,000	EUR 1,159,676	1,254,183	3,775
Total					\$(87,158)

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	23	\$ 2,531,843	\$ 2,540,063	\$ 8,220
CBOT 2 Year U.S. Treasury Notes Futures	6/28/2024	84	17,193,959	17,199,000	5,041
CBOT 5 Year U.S. Treasury Notes Futures	6/28/2024	129	13,763,563	13,790,906	27,343
CME Ultra Long Term U.S. Treasury Bond Futures	6/18/2024	44	5,540,619	5,626,500	85,881
Eurex 10 Year Euro BUND Futures	3/07/2024	25	3,644,661	3,584,201	(60,460)
Eurex 30 Year Euro BUXL Futures	6/06/2024	4	574,646	576,196	1,550
Long Gilt Futures	6/26/2024	13	1,597,523	1,609,647	12,124
Total Long Position Contracts					\$ 79,699
Short Position Contracts:					
CBOT U.S. Long Bond Futures	6/18/2024	(52)	\$ (6,126,144)	\$ (6,201,000)	\$ (74,856)
Eurex 5 Year Euro BOBL Futures	3/07/2024	(75)	(9,534,972)	(9,420,789)	114,183
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	(114)	(12,932,936)	(13,015,594)	(82,658)
Total Short Position Contracts					\$(43,331)
Total Futures Contracts					\$ 36,368

(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.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore

Loomis Sayles Global Bond Fund

Investments as of February 29, 2024 (Unaudited)

CNY	Chinese Yuan Renminbi
DKK	Danish Krone
EUR	Euro
GBP	British Pound
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli Shekel
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
ZAR	South African Rand

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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Loomis Sayles Global 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						
1,612,379	AASET Trust, Series 2021-2A, Class A	USD	2.798	1/15/2047	1,410,074	0.3%
750,000	AES Corp.	USD	3.950	7/15/2030	691,064	0.2%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	1,971,480	0.5%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	2,662,218	0.7%
745,000	AIB Group PLC, (fixed rate to 2/16/2028, variable rate thereafter)	EUR	5.750	2/16/2029	864,401	0.2%
850,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	USD	6.608	9/13/2029	892,971	0.2%
650,000	AIB Group PLC, EMTN, (fixed rate to 7/23/2028, variable rate thereafter)	EUR	4.625	7/23/2029	724,176	0.2%
170,000	Aker BP ASA	USD	3.750	1/15/2030	156,364	0.0%
995,000	Aker BP ASA	USD	4.000	1/15/2031	911,001	0.2%
150,000	Aker BP ASA	USD	6.000	6/13/2033	155,607	0.0%
275,000	Ally Financial, Inc.	USD	3.875	5/21/2024	273,394	0.1%
405,000	America Movil SAB de CV	USD	2.875	5/7/2030	362,212	0.1%
2,860,000	Amgen, Inc.	USD	5.250	3/2/2033	2,917,668	0.7%
1,185,000	Amgen, Inc.	USD	5.650	3/2/2053	1,220,922	0.3%
400,000	Anglo American Capital PLC	USD	2.875	3/17/2031	340,282	0.1%
440,000	Anglo American Capital PLC	USD	5.625	4/1/2030	446,169	0.1%
140,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	138,300	0.0%
4,125,000	AT&T, Inc.	USD	2.250	2/1/2032	3,391,961	0.8%
140,000	AT&T, Inc.	USD	3.650	6/1/2051	104,405	0.0%
700,000	AT&T, Inc.	USD	5.400	2/15/2034	718,061	0.2%
425,000	Australia Government Bonds, Series 164	AUD	0.500	9/21/2026	257,454	0.1%
1,020,000	Banco do Brasil SA	USD	4.625	1/15/2025	1,008,331	0.2%
400,000	Banco Santander SA	USD	4.250	4/11/2027	388,297	0.1%
2,600,000	Banco Santander SA	USD	5.179	11/19/2025	2,584,400	0.6%
400,000	Bank of Ireland Group PLC, (fixed rate to 9/30/2026, variable rate thereafter)	USD	2.029	9/30/2027	364,968	0.1%
2,065,000	Bank of Nova Scotia, EMTN	EUR	3.250	1/18/2028	2,251,284	0.5%
345,000	Blackstone Property Partners Europe Holdings SARL	EUR	3.625	10/29/2029	353,271	0.1%
1,235,000	Blackstone Property Partners Europe Holdings SARL, EMTN	EUR	1.750	3/12/2029	1,156,887	0.3%
1,385,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	USD	7.231	4/15/2037	1,383,261	0.3%
15,491(a)	Brazil Notas do Tesouro Nacional, Series NTN F	BRL	10.000	1/1/2027	3,140,282	0.8%
4,600(a)	Brazil Notas do Tesouro Nacional, Series NTN F	BRL	10.000	1/1/2029	920,845	0.2%
803,000	Broadcom, Inc.	USD	2.450	2/15/2031	683,829	0.2%
479,000	Broadcom, Inc.	USD	3.187	11/15/2036	389,109	0.1%
410,000	Broadcom, Inc.	USD	3.419	4/15/2033	360,052	0.1%
7,385,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.250	8/15/2028	7,377,689	1.8%
2,485,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.500	8/15/2027	2,542,530	0.6%
2,340,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2024	2,495,068	0.6%
1,955,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2025	2,060,406	0.5%
4,640,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.250	8/15/2048	3,960,131	1.0%
2,660,000	Bundesrepublik Deutschland Bundesanleihe, Zero Coupon	EUR	0.308	8/15/2050	1,544,298	0.4%
790,000	Bundesrepublik Deutschland Bundesanleihe, Zero Coupon	EUR	1.365	8/15/2052	437,624	0.1%
1,790,000	CaixaBank SA, (fixed rate to 1/18/2028, variable rate thereafter)	USD	6.208	1/18/2029	1,839,752	0.4%
7,650,000	Canada Government Bonds	CAD	0.500	12/1/2030	4,719,051	1.2%
215,000	Centene Corp.	USD	2.450	7/15/2028	191,316	0.0%
2,266,000	Centene Corp.	USD	4.625	12/15/2029	2,168,920	0.5%

Loomis Sayles Global Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/20/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,069,359	0.3%
155,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	121,248	0.0%
495,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	409,010	0.1%
210,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.800	3/1/2050	160,315	0.0%
1,440,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.050	3/30/2029	1,416,686	0.3%
42,910,000	China Development Bank, Series 2103	CNY	3.300	3/3/2026	6,092,689	1.5%
41,870,000	China Development Bank, Series 2115	CNY	3.120	9/13/2031	6,017,197	1.5%
38,870,000	China Government Bonds	CNY	1.990	4/9/2025	5,404,772	1.3%
3,000,000	China Government Bonds	CNY	2.550	10/15/2028	421,757	0.1%
30,390,000	China Government Bonds	CNY	3.270	11/19/2030	4,464,484	1.1%
17,610,000	China Government Bonds	CNY	3.320	4/15/2052	2,737,455	0.7%
17,430,000	China Government Bonds	CNY	3.720	4/12/2051	2,889,889	0.7%
2,930,000	Citigroup, Inc., Series MPLE	CAD	4.090	6/9/2025	2,138,293	0.5%
3,350,000	CK Hutchison International 19 Ltd.	USD	3.625	4/11/2029	3,181,721	0.8%
229,121	CNH Capital Canada Receivables Trust, Series 2021-1A, Class A2	CAD	1.001	11/16/2026	163,250	0.0%
1,300,000	Colombia Government International Bonds	USD	7.500	2/2/2034	1,328,910	0.3%
1,315,000	Continental Resources, Inc.	USD	2.875	4/1/2032	1,073,030	0.3%
947,000	Continental Resources, Inc.	USD	4.375	1/15/2028	918,929	0.2%
410,000	Continental Resources, Inc.	USD	5.750	1/15/2031	408,074	0.1%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	4,071,830	1.0%
2,405,000	CVS Health Corp.	USD	5.300	6/1/2033	2,436,905	0.6%
2,380,000	Danske Bank AS, EMTN, (fixed rate to 6/21/2029, variable rate thereafter)	EUR	4.750	6/21/2030	2,702,265	0.7%
30,175,000	Denmark Government Bonds	DKK	2.250	11/15/2033	4,343,713	1.1%
1,185,000	Digital Dutch Finco BV	EUR	1.000	1/15/2032	1,013,608	0.2%
435,000	EDP Finance BV	USD	1.710	1/24/2028	387,263	0.1%
230,000	EDP Finance BV, EMTN	EUR	0.375	9/16/2026	231,327	0.1%
1,300,000	Electricite de France SA, EMTN	EUR	2.000	12/9/2049	903,363	0.2%
300,000	Electricite de France SA, EMTN	EUR	4.625	1/25/2043	332,984	0.1%
800,000	Electricite de France SA, EMTN	GBP	5.125	9/22/2050	887,528	0.2%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	1,641,278	0.4%
865,000	Energy Transfer LP	USD	5.300	4/15/2047	795,519	0.2%
415,000	Energy Transfer LP	USD	5.950	5/15/2054	416,180	0.1%
4,940,000	European Union	EUR	1.000	7/6/2032	4,673,462	1.1%
6,172,106	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2051	5,205,470	1.3%
9,466,401	Federal National Mortgage Association	USD	2.000	5/1/2051	7,637,156	1.9%
5,749,404	Federal National Mortgage Association	USD	2.000	11/1/2051	4,638,410	1.1%
4,318,219	Federal National Mortgage Association	USD	2.000	11/1/2051	3,494,398	0.9%
4,907,578	Federal National Mortgage Association	USD	2.500	5/1/2052	4,135,923	1.0%
215,624	Federal National Mortgage Association	USD	3.000	11/1/2046	192,558	0.0%
8,808,737	Federal National Mortgage Association	USD	3.000	11/1/2051	7,708,494	1.9%
654,968	Federal National Mortgage Association	USD	3.500	6/1/2045	613,577	0.1%
245,042	Federal National Mortgage Association	USD	3.500	9/1/2047	223,339	0.1%
3,883,531	Federal National Mortgage Association	USD	3.500	5/1/2052	3,536,166	0.9%
196,348	Federal National Mortgage Association	USD	4.000	8/1/2048	187,840	0.0%
4,007,730	Federal National Mortgage Association	USD	4.000	3/1/2049	3,834,035	0.9%
1,357,521	Federal National Mortgage Association	USD	4.000	5/1/2050	1,292,068	0.3%
325,339	Federal National Mortgage Association	USD	4.500	11/1/2043	322,549	0.1%
53,114	Federal National Mortgage Association	USD	4.500	7/1/2046	52,543	0.0%

Loomis Sayles Global Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
351,608	Federal National Mortgage Association	USD	4.500	3/1/2047	347,136	0.1%
61,326	Federal National Mortgage Association	USD	4.500	9/1/2047	60,335	0.0%
7,109,193	Federal National Mortgage Association	USD	4.500	9/1/2052	6,875,829	1.7%
2,826,519	Federal National Mortgage Association	USD	5.000	8/1/2052	2,793,420	0.7%
2,088,618	Federal National Mortgage Association	USD	6.500	11/1/2053	2,138,726	0.5%
585,000	Ferguson Finance PLC	USD	3.250	6/2/2030	523,940	0.1%
270,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	253,410	0.1%
3,275,000	French Republic Government Bonds OAT	EUR	0.500	6/25/2044	2,166,692	0.5%
2,245,000	French Republic Government Bonds OAT	EUR	0.750	5/25/2028	2,269,150	0.6%
6,685,000	French Republic Government Bonds OAT, Zero Coupon	EUR	2.371	5/25/2032	5,869,949	1.4%
240,000	Glencore Capital Finance DAC, EMTN	EUR	1.125	3/10/2028	236,080	0.1%
1,080,000	Glencore Funding LLC	USD	2.500	9/1/2030	933,541	0.2%
280,000	Glencore Funding LLC	USD	2.625	9/23/2031	236,703	0.1%
820,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	USD	4.466	9/10/2038	798,513	0.2%
3,780,000	HCA, Inc.	USD	2.375	7/15/2031	3,132,740	0.8%
190,000	HCA, Inc.	USD	3.625	3/15/2032	169,368	0.0%
680,000	HCA, Inc.	USD	5.500	6/1/2033	690,430	0.2%
18,722,000,000	Indonesia Treasury Bonds, Series FR78	IDR	8.250	5/15/2029	1,276,786	0.3%
38,485,000,000	Indonesia Treasury Bonds, Series FR87	IDR	6.500	2/15/2031	2,415,678	0.6%
50,865,000,000	Indonesia Treasury Bonds, Series FR96	IDR	7.000	2/15/2033	3,308,771	0.8%
2,665,000	Inter-American Development Bank, Series 112	CAD	4.400	1/26/2026	1,987,278	0.5%
535,000	Intesa Sanpaolo SpA	USD	6.625	6/20/2033	550,194	0.1%
200,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	213,268	0.1%
550,000	Intesa Sanpaolo SpA, (fixed rate to 11/21/2032, variable rate thereafter)	USD	8.248	11/21/2033	602,508	0.1%
3,205,000	Ireland Government Bonds	EUR	1.000	5/15/2026	3,354,138	0.8%
1,310,000	Ireland Government Bonds, Zero Coupon	EUR	0.029	10/18/2031	1,179,978	0.3%
1,875,000	Israel Government Bonds - Fixed, Series 330	ILS	1.000	3/31/2030	431,884	0.1%
468,600,000	Japan Government Thirty Year Bonds, Series 41	JPY	1.700	12/20/2043	3,289,401	0.8%
164,800,000	Japan Government Thirty Year Bonds, Series 51	JPY	0.300	6/20/2046	845,577	0.2%
646,500,000	Japan Government Thirty Year Bonds, Series 62	JPY	0.500	3/20/2049	3,320,176	0.8%
586,950,000	Japan Government Two Year Bonds, Series 449	JPY	0.005	6/1/2025	3,988,452	1.0%
1,922,100,000	Japan Government Two Year Bonds, Series 456	JPY	0.100	1/1/2026	13,067,355	3.2%
9,900,000	Kommuninvest I Sverige AB	SEK	1.000	5/12/2025	921,413	0.2%
8,400,000,000	Korea Treasury Bonds, Series 3006	KRW	1.375	6/10/2030	5,577,181	1.4%
5,200,000,000	Korea Treasury Bonds, Series 3212	KRW	4.250	12/10/2032	4,168,639	1.0%
1,525,000	Kreditanstalt fuer Wiederaufbau, EMTN	EUR	2.875	12/28/2029	1,679,262	0.4%
1,625,220	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	7.250	11/25/2059	1,624,598	0.4%
1,355,951	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	6.882	10/25/2059	1,355,362	0.3%
55,000	Lennar Corp.	USD	4.750	5/30/2025	54,669	0.0%
420,000	Lennar Corp.	USD	5.000	6/15/2027	420,818	0.1%
1,810,000	Logicor Financing SARL, EMTN	EUR	0.875	1/14/2031	1,523,479	0.4%
2,785,000	Logicor Financing SARL, EMTN	EUR	1.625	1/17/2030	2,554,044	0.6%
100,000	Logicor Financing SARL, EMTN	EUR	2.000	1/17/2034	83,861	0.0%
7,770,000	Malaysia Government Bonds, Series 119	MYR	3.906	7/15/2026	1,661,482	0.4%
996,320(b)	Mexico Bonos, Series M 20	MXN	8.500	5/31/2029	5,643,565	1.4%
1,450,000	Mexico Government International Bonds	USD	3.500	2/12/2034	1,213,647	0.3%
1,455,000	Micron Technology, Inc.	USD	5.300	1/15/2031	1,470,149	0.4%

Loomis Sayles Global Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,600,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, (fixed rate to 3/21/2032, variable rate thereafter)	EUR	2.125	6/21/2052	1,336,015	0.3%
885,000	National Grid Electricity Distribution South Wales PLC, EMTN	GBP	1.625	10/7/2035	770,176	0.2%
135,000	National Grid Electricity Distribution West Midlands PLC, EMTN	GBP	5.750	4/16/2032	177,806	0.0%
630,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.750	2/6/2035	628,081	0.2%
2,107,812	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	1,879,781	0.5%
665,000	New Zealand Government Bonds, Series 427	NZD	4.500	4/15/2027	406,867	0.1%
260,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	276,614	0.1%
1,310,000	Oracle Corp.	USD	5.550	2/6/2053	1,301,822	0.3%
265,000	Ovintiv, Inc.	USD	6.500	2/1/2038	273,937	0.1%
867,000	Ovintiv, Inc.	USD	7.375	11/1/2031	961,297	0.2%
1,475,000	Pfizer Investment Enterprises Pte. Ltd.	USD	4.750	5/19/2033	1,473,171	0.4%
1,365,000	Pfizer Investment Enterprises Pte. Ltd.	USD	5.300	5/19/2053	1,387,873	0.3%
530,000,000	Prologis Yen Finance LLC	JPY	0.972	9/25/2028	3,526,707	0.9%
5,245,000	Province of Ontario	CAD	1.900	12/2/2051	2,452,933	0.6%
5,175,000	Province of Quebec, ETMN, Zero Coupon	EUR	3.540-3.542	10/29/2030	4,638,779	1.1%
1,337,175	PRPM LLC, Series 2021-1, Class A1	USD	5.115	1/25/2026	1,327,490	0.3%
801,980	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	774,632	0.2%
593,000	PulteGroup, Inc.	USD	5.000	1/15/2027	596,656	0.1%
8,485,000	Queensland Treasury Corp., Series 27	AUD	2.750	8/20/2027	5,365,510	1.3%
214,850,000	Republic of South Africa Government Bonds, Series R213	ZAR	7.000	2/28/2031	9,629,090	2.4%
285,000	Santander Holdings USA, Inc., (fixed rate to 9/09/2025, variable rate thereafter)	USD	5.807	9/9/2026	286,925	0.1%
1,080,000	Singapore Government Bonds	SGD	2.125	6/1/2026	789,209	0.2%
1,555,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	USD	6.066	1/19/2035	1,561,182	0.4%
1,725,000	Spain Government Bonds	EUR	1.300	10/31/2026	1,799,378	0.4%
2,460,000	Spain Government Bonds	EUR	1.950	7/30/2030	2,530,275	0.6%
2,835,000	Spain Government Bonds	EUR	4.200	1/31/2037	3,342,161	0.8%
3,340,000	SpareBank 1 Boligkreditt AS, EMTN	EUR	0.050	11/3/2028	3,156,455	0.8%
18,000,000	Sweden Government Bonds, Series 1058	SEK	2.500	5/12/2025	1,719,237	0.4%
1,585,000	Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, 1 mo. USD SOFR + 2.186%	USD	7.519	5/15/2037	1,581,021	0.4%
54,870,000	Thailand Government Bonds	THB	1.600	12/17/2029	1,474,528	0.4%
1,935,000	Thermo Fisher Scientific, Inc.	USD	5.086	8/10/2033	2,000,127	0.5%
625,000	T-Mobile USA, Inc.	USD	3.300	2/15/2051	445,338	0.1%
350,000	T-Mobile USA, Inc.	USD	3.400	10/15/2052	251,434	0.1%
2,020,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	1,910,318	0.5%
840,000	T-Mobile USA, Inc.	USD	4.375	4/15/2040	758,044	0.2%
2,570,000	T-Mobile USA, Inc.	USD	5.050	7/15/2033	2,572,961	0.6%
1,260,000	Toronto-Dominion Bank, EMTN	EUR	3.715	3/13/2030	1,414,039	0.3%
655,000	U.K. Gilts	GBP	0.250	7/31/2031	644,102	0.2%
2,405,000	U.K. Gilts	GBP	0.625	6/7/2025	2,903,389	0.7%
2,930,000	U.K. Gilts	GBP	4.250	12/7/2055	3,597,041	0.9%
4,155,000	U.K. Gilts	GBP	4.750	12/7/2030	5,613,138	1.4%
8,075,000	U.S. Treasury Bonds	USD	2.875	5/15/2043	6,540,119	1.6%
4,775,000	U.S. Treasury Bonds	USD	4.750	11/15/2053	5,213,703	1.3%
4,676,650	U.S. Treasury Inflation-Indexed Notes	USD	0.625	7/15/2032	4,298,681	1.1%
1,410,000	U.S. Treasury Notes	USD	2.000	4/30/2024	1,398,489	0.3%
3,775,000	U.S. Treasury Notes	USD	3.375	5/15/2033	3,608,074	0.9%
1,015,000	U.S. Treasury Notes	USD	3.875	8/15/2033	1,008,973	0.2%

Loomis Sayles Global Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,935,000	U.S. Treasury Notes	USD	4.500	11/15/2033	7,241,657	1.8%
3,040,000	U.S. Treasury Notes	USD	4.875	10/31/2028	3,168,250	0.8%
1,425,000	UBS Group AG, (fixed rate to 4/02/2031, variable rate thereafter)	EUR	2.875	4/2/2032	1,445,507	0.4%
715,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	613,906	0.1%
200,000	UBS Group AG, EMTN, (fixed rate to 6/15/2029, variable rate thereafter)	EUR	3.125	6/15/2030	210,137	0.1%
370,000	UniCredit SpA, (fixed rate to 6/03/2031, variable rate thereafter)	USD	3.127	6/3/2032	312,161	0.1%
622,222	United Airlines Pass-Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	588,541	0.1%
794,792	United Airlines Pass-Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	748,829	0.2%
3,410,000	UnitedHealth Group, Inc.	USD	4.500	4/15/2033	3,358,156	0.8%
2,101,080	Vericrest Opportunity Loan Transferee, Series 2021-NP11, Class A1	USD	1.868	8/25/2051	1,993,768	0.5%
350,000	Verizon Communications, Inc.	USD	2.850	9/3/2041	256,062	0.1%
205,000	Virgin Money U.K. PLC, GMTN, (fixed rate to 10/29/2027, variable rate thereafter)	EUR	4.625	10/29/2028	221,838	0.1%
1,885,000	VMware LLC	USD	2.200	8/15/2031	1,556,665	0.4%
1,777,623	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	4.893	2/27/2051	1,724,806	0.4%
798,502	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	773,289	0.2%
1,462,375	Willis Engine Structured Trust VII, Series 2023-A, Class A	USD	8.000	10/15/2048	1,528,451	0.4%
365,000	Zurich Finance Ireland Designated Activity Co., EMTN, (fixed rate to 1/19/2031, variable rate thereafter)	USD	3.000	4/19/2051	296,876	0.1%
400,000	Zurich Finance Ireland Designated Activity Co., EMTN, (fixed rate to 8/23/2032, variable rate thereafter)	GBP	5.125	11/23/2052	485,423	0.1%
	Total				400,668,079	98.1%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Short-Term Investments					
2,697,466	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	2,697,466	0.7%
	Total Investments			403,365,545	98.8%
	Other assets less liabilities			4,921,828	1.2%
	Net Assets			408,287,373	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/04/2024	BRL B	20,343,000	\$ 4,115,933	\$ 4,095,796	\$ (20,137)
Bank of America N.A.	3/04/2024	BRL S	20,343,000	4,110,694	4,095,797	14,897
Bank of America N.A.	3/20/2024	KRW S	6,623,166,000	5,069,008	4,975,386	93,622
Barclays Bank PLC	3/20/2024	SGD B	1,520,000	1,135,727	1,135,430	(297)
Barclays Bank PLC	3/20/2024	SGD S	1,520,000	1,135,971	1,135,430	541
BNP Paribas SA	3/20/2024	CNH B	15,607,000	2,192,733	2,177,332	(15,401)
BNP Paribas SA	3/20/2024	CNH S	8,934,000	1,251,632	1,246,383	5,249
BNP Paribas SA	3/20/2024	GBP B	3,371,000	4,282,687	4,273,646	(9,041)
BNP Paribas SA	3/20/2024	GBP S	3,371,000	4,242,943	4,273,646	(30,703)

Loomis Sayles Global Bond Fund

Investments as of January 31, 2024 (Unaudited)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
BNP Paribas SA	3/20/2024	NZD B	8,127,000	\$ 4,958,892	\$ 4,967,926	\$ 9,034
BNP Paribas SA	3/20/2024	NZD S	8,127,000	5,044,510	4,967,926	76,584
Citibank N.A.	3/20/2024	ZAR S	155,717,000	8,188,562	8,284,437	(95,875)
Goldman Sachs Bank USA	3/20/2024	MXN B	30,751,000	1,782,253	1,772,747	(9,506)
Goldman Sachs Bank USA	3/20/2024	MXN S	41,632,000	2,360,291	2,400,019	(39,728)
Morgan Stanley Capital Services LLC	3/19/2024	JPY B	3,685,389,000	25,739,552	25,221,965	(517,587)
Morgan Stanley Capital Services LLC	3/19/2024	JPY S	269,274,000	1,906,995	1,842,850	64,145
Morgan Stanley Capital Services LLC	3/19/2024	JPY S	1,990,632,000	13,554,547	13,623,432	(68,885)
Royal Bank of Canada	3/20/2024	CAD B	5,817,000	4,290,374	4,329,371	38,997
Royal Bank of Canada	3/20/2024	CAD S	821,000	611,111	611,039	72
Standard Chartered Bank	3/20/2024	EUR B	6,910,000	7,627,378	7,482,474	(144,904)
Standard Chartered Bank	3/20/2024	EUR S	7,311,000	8,030,100	7,916,697	113,403
UBS AG	3/20/2024	AUD B	5,124,000	3,366,509	3,366,741	232
UBS AG	3/20/2024	AUD S	5,124,000	3,371,997	3,366,742	5,255
UBS AG	3/20/2024	CHF B	2,008,000	2,323,316	2,338,742	15,426
UBS AG	3/20/2024	IDR S	82,626,616,000	5,269,891	5,231,805	38,086
UBS AG	3/20/2024	SEK S	13,576,000	1,311,251	1,307,005	4,246
Total						\$(472,275)

Forward Cross Currency Contracts

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Barclays Bank PLC	3/20/2024	EUR 635,680	PLN 2,770,000	\$ 691,388	\$ 3,044
BNP Paribas SA	3/20/2024	DKK 24,858,000	EUR 3,337,742	3,614,265	1,480
Goldman Sachs Bank USA	3/20/2024	EUR 1,218,403	HUF 470,391,000	1,318,347	(997)
HSBC Bank USA N.A.	3/20/2024	NOK 32,724,000	EUR 2,787,574	3,018,517	(96,428)
HSBC Bank USA N.A.	3/20/2024	EUR 2,856,819	NOK 32,724,000	3,114,945	21,447
UBS AG	3/20/2024	ZAR 24,015,000	EUR 1,159,676	1,255,752	(21,891)
Total					\$(93,345)

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	23	\$ 2,521,061	\$ 2,583,547	\$ 62,486
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	94	19,186,105	19,331,688	145,583
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	129	13,767,971	13,982,391	214,420
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	31	3,800,431	4,005,781	205,350
Eurex 30 Year Euro BUXL Futures	3/07/2024	4	562,748	594,644	31,896
Long Gilt Futures	3/26/2024	13	1,584,905	1,646,996	62,091
Total Long Position Contracts					\$ 721,826
Short Position Contracts:					
CBOT U.S. Long Bond Futures	3/19/2024	(52)	\$ (6,040,831)	\$ (6,361,875)	\$(321,044)
Eurex 10 Year Euro BUND Futures	3/07/2024	(60)	(8,732,833)	(8,808,787)	(75,954)

Loomis Sayles Global Bond Fund

Investments as of January 31, 2024 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Eurex 5 Year Euro BOBL Futures	3/07/2024	(75)	\$ (9,534,097)	\$ (9,607,155)	\$ (73,058)
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(123)	(14,362,236)	(14,375,625)	(13,389)
Total Short Position Contracts					\$(483,445)
Total Futures Contracts					\$ 238,381

(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.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
CNY	Chinese Yuan Renminbi
DKK	Danish Krone
EUR	Euro
GBP	British Pound
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli Shekel
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
ZAR	South African Rand

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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Loomis Sayles Global 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						
1,622,092	AASET Trust, Series 2021-2A, Class A	USD	2.798	1/15/2047	1,416,903	0.3%
750,000	AES Corp.	USD	3.950	7/15/2030	692,472	0.2%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,060,810	0.5%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	2,784,655	0.7%
1,055,000	AIB Group PLC, (fixed rate to 2/16/2028, variable rate thereafter)	EUR	5.750	2/16/2029	1,251,661	0.3%
320,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	USD	6.608	9/13/2029	337,105	0.1%
650,000	AIB Group PLC, EMTN, (fixed rate to 7/23/2028, variable rate thereafter)	EUR	4.625	7/23/2029	739,894	0.2%
320,000	Aker BP ASA	USD	3.750	1/15/2030	293,810	0.1%
995,000	Aker BP ASA	USD	4.000	1/15/2031	913,607	0.2%
655,000	Aker BP ASA	USD	6.000	6/13/2033	680,353	0.2%
275,000	Ally Financial, Inc.	USD	3.875	5/21/2024	272,622	0.1%
405,000	America Movil SAB de CV	USD	2.875	5/7/2030	360,721	0.1%
2,860,000	Amgen, Inc.	USD	5.250	3/2/2033	2,932,165	0.7%
1,185,000	Amgen, Inc.	USD	5.650	3/2/2053	1,246,722	0.3%
400,000	Anglo American Capital PLC	USD	2.875	3/17/2031	340,176	0.1%
440,000	Anglo American Capital PLC	USD	5.625	4/1/2030	446,593	0.1%
305,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	304,005	0.1%
4,125,000	AT&T, Inc.	USD	2.250	2/1/2032	3,411,118	0.8%
140,000	AT&T, Inc.	USD	3.650	6/1/2051	105,430	0.0%
700,000	AT&T, Inc.	USD	5.400	2/15/2034	721,928	0.2%
1,100,000	Australia Government Bonds, Series 164	AUD	0.500	9/21/2026	689,690	0.2%
1,020,000	Banco do Brasil SA	USD	4.625	1/15/2025	1,005,715	0.2%
400,000	Banco Santander SA	USD	4.250	4/11/2027	387,449	0.1%
2,600,000	Banco Santander SA	USD	5.179	11/19/2025	2,577,224	0.6%
400,000	Bank of Ireland Group PLC, (fixed rate to 9/30/2026, variable rate thereafter)	USD	2.029	9/30/2027	364,721	0.1%
2,065,000	Bank of Nova Scotia, EMTN	EUR	3.250	1/18/2028	2,308,440	0.5%
345,000	Blackstone Property Partners Europe Holdings SARL	EUR	3.625	10/29/2029	349,011	0.1%
1,180,000	Blackstone Property Partners Europe Holdings SARL, EMTN	EUR	1.000	5/4/2028	1,090,010	0.3%
1,435,000	Blackstone Property Partners Europe Holdings SARL, EMTN	EUR	1.750	3/12/2029	1,331,199	0.3%
1,385,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	USD	7.260	4/15/2037	1,365,019	0.3%
15,491(a)	Brazil Notas do Tesouro Nacional, Series NTN F	BRL	10.000	1/1/2027	3,206,113	0.8%
4,600(a)	Brazil Notas do Tesouro Nacional, Series NTN F	BRL	10.000	1/1/2029	944,689	0.2%
803,000	Broadcom, Inc.	USD	2.450	2/15/2031	686,616	0.2%
479,000	Broadcom, Inc.	USD	3.187	11/15/2036	388,160	0.1%
410,000	Broadcom, Inc.	USD	3.419	4/15/2033	360,106	0.1%
7,215,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.250	8/15/2028	7,390,788	1.7%
2,485,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.500	8/15/2027	2,603,561	0.6%
4,665,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2024	5,074,102	1.2%
790,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2025	850,806	0.2%
2,345,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.250	8/15/2048	2,102,744	0.5%
2,660,000	Bundesrepublik Deutschland Bundesanleihe, Zero Coupon	EUR	0.000-0.308	8/15/2050	1,635,558	0.4%
790,000	Bundesrepublik Deutschland Bundesanleihe, Zero Coupon	EUR	0.000-1.365	8/15/2052	464,676	0.1%
7,650,000	Canada Government Bonds	CAD	0.500	12/1/2030	4,854,478	1.1%
215,000	Centene Corp.	USD	2.450	7/15/2028	191,479	0.0%
2,266,000	Centene Corp.	USD	4.625	12/15/2029	2,172,476	0.5%

Loomis Sayles Global Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/20/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,095,498	0.3%
155,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	123,346	0.0%
2,000,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	1,686,925	0.4%
210,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.800	3/1/2050	162,555	0.0%
1,440,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.050	3/30/2029	1,424,733	0.3%
42,910,000	China Development Bank, Series 2103	CNY	3.300	3/3/2026	6,143,654	1.5%
41,870,000	China Development Bank, Series 2115	CNY	3.120	9/13/2031	6,021,136	1.4%
38,870,000	China Government Bonds	CNY	1.990	4/9/2025	5,438,331	1.3%
3,000,000	China Government Bonds	CNY	2.550	10/15/2028	423,966	0.1%
30,390,000	China Government Bonds	CNY	3.270	11/19/2030	4,473,188	1.1%
17,610,000	China Government Bonds	CNY	3.320	4/15/2052	2,659,057	0.6%
17,430,000	China Government Bonds	CNY	3.720	4/12/2051	2,819,782	0.7%
2,930,000	Citigroup, Inc.	CAD	4.090	6/9/2025	2,176,985	0.5%
3,350,000	CK Hutchison International 19 Ltd.	USD	3.625	4/11/2029	3,163,431	0.7%
243,270	CNH Capital Canada Receivables Trust, Series 2021-1A, Class A2	CAD	1.001	11/16/2026	176,938	0.0%
1,300,000	Colombia Government International Bonds	USD	7.500	2/2/2034	1,371,535	0.3%
120,000	Comcast Corp.	USD	4.250	1/15/2033	116,591	0.0%
505,000	Comcast Corp.	USD	4.650	2/15/2033	508,042	0.1%
1,315,000	Continental Resources, Inc.	USD	2.875	4/1/2032	1,066,775	0.3%
947,000	Continental Resources, Inc.	USD	4.375	1/15/2028	916,907	0.2%
410,000	Continental Resources, Inc.	USD	5.750	1/15/2031	408,138	0.1%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	4,249,319	1.0%
2,405,000	CVS Health Corp.	USD	5.300	6/1/2033	2,468,055	0.6%
850,000	Danske Bank AS, EMTN, (fixed rate to 6/21/2029, variable rate thereafter)	EUR	4.750	6/21/2030	988,803	0.2%
30,175,000	Denmark Government Bonds	DKK	2.250	11/15/2033	4,465,717	1.1%
1,690,000	Digital Dutch Finco BV	EUR	1.000	1/15/2032	1,483,802	0.4%
435,000	EDP Finance BV	USD	1.710	1/24/2028	386,115	0.1%
230,000	EDP Finance BV, EMTN	EUR	0.375	9/16/2026	236,380	0.1%
1,300,000	Electricite de France SA, EMTN	EUR	2.000	12/9/2049	951,423	0.2%
300,000	Electricite de France SA, EMTN	EUR	4.625	1/25/2043	348,148	0.1%
800,000	Electricite de France SA, EMTN	GBP	5.125	9/22/2050	944,149	0.2%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	1,625,952	0.4%
865,000	Energy Transfer LP	USD	5.300	4/15/2047	793,072	0.2%
495,000	EQT Corp.	USD	3.625	5/15/2031	442,070	0.1%
320,000	EQT Corp.	USD	5.000	1/15/2029	316,999	0.1%
4,940,000	European Union	EUR	1.000	7/6/2032	4,802,085	1.1%
6,202,761	Federal Home Loan Mortgage Corp.	USD	2.500	12/1/2051	5,279,121	1.2%
9,507,472	Federal National Mortgage Association	USD	2.000	5/1/2051	7,770,474	1.8%
5,786,299	Federal National Mortgage Association	USD	2.000	11/1/2051	4,729,133	1.1%
4,337,077	Federal National Mortgage Association	USD	2.000	11/1/2051	3,550,020	0.8%
4,930,376	Federal National Mortgage Association	USD	2.500	5/1/2052	4,196,156	1.0%
216,731	Federal National Mortgage Association	USD	3.000	11/1/2046	196,541	0.0%
8,852,809	Federal National Mortgage Association	USD	3.000	11/1/2051	7,834,451	1.9%
657,169	Federal National Mortgage Association	USD	3.500	6/1/2045	619,946	0.1%
245,759	Federal National Mortgage Association	USD	3.500	9/1/2047	225,710	0.1%
3,892,942	Federal National Mortgage Association	USD	3.500	5/1/2052	3,571,925	0.8%
197,419	Federal National Mortgage Association	USD	4.000	8/1/2048	189,876	0.0%
4,034,506	Federal National Mortgage Association	USD	4.000	3/1/2049	3,881,989	0.9%

Loomis Sayles Global Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,367,084	Federal National Mortgage Association	USD	4.000	5/1/2050	1,306,887	0.3%
326,287	Federal National Mortgage Association	USD	4.500	11/1/2043	324,255	0.1%
53,225	Federal National Mortgage Association	USD	4.500	7/1/2046	52,587	0.0%
352,371	Federal National Mortgage Association	USD	4.500	3/1/2047	348,718	0.1%
61,479	Federal National Mortgage Association	USD	4.500	9/1/2047	60,630	0.0%
7,119,808	Federal National Mortgage Association	USD	4.500	9/1/2052	6,903,774	1.6%
2,830,008	Federal National Mortgage Association	USD	5.000	8/1/2052	2,803,414	0.7%
2,109,723	Federal National Mortgage Association	USD	6.500	11/1/2053	2,162,795	0.5%
585,000	Ferguson Finance PLC	USD	3.250	6/2/2030	523,152	0.1%
270,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	253,549	0.1%
3,275,000	French Republic Government Bonds OAT	EUR	0.500	6/25/2044	2,264,322	0.5%
2,245,000	French Republic Government Bonds OAT	EUR	0.750	5/25/2028	2,327,252	0.5%
6,685,000	French Republic Government Bonds OAT, Zero Coupon	EUR	0.000-2.371	5/25/2032	6,040,011	1.4%
240,000	Glencore Capital Finance DAC, EMTN	EUR	1.125	3/10/2028	243,810	0.1%
1,080,000	Glencore Funding LLC	USD	2.500	9/1/2030	924,642	0.2%
280,000	Glencore Funding LLC	USD	2.625	9/23/2031	237,584	0.1%
820,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	USD	4.322	9/10/2038	798,077	0.2%
3,780,000	HCA, Inc.	USD	2.375	7/15/2031	3,114,603	0.7%
190,000	HCA, Inc.	USD	3.625	3/15/2032	169,893	0.0%
680,000	HCA, Inc.	USD	5.500	6/1/2033	690,678	0.2%
190,000	Heimstaden Bostad Treasury BV, EMTN	EUR	1.625	10/13/2031	131,724	0.0%
18,722,000,000	Indonesia Treasury Bonds, Series FR78	IDR	8.250	5/15/2029	1,308,874	0.3%
38,485,000,000	Indonesia Treasury Bonds, Series FR87	IDR	6.500	2/15/2031	2,485,766	0.6%
50,865,000,000	Indonesia Treasury Bonds, Series FR96	IDR	7.000	2/15/2033	3,418,034	0.8%
2,665,000	Inter-American Development Bank, Series 112	CAD	4.400	1/26/2026	2,023,976	0.5%
535,000	Intesa Sanpaolo SpA	USD	6.625	6/20/2033	548,234	0.1%
200,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	213,446	0.1%
1,060,000	Intesa Sanpaolo SpA, (fixed rate to 11/21/2032, variable rate thereafter)	USD	8.248	11/21/2033	1,152,803	0.3%
3,205,000	Ireland Government Bonds	EUR	1.000	5/15/2026	3,431,180	0.8%
1,310,000	Ireland Government Bonds, Zero Coupon	EUR	0.000-0.029	10/18/2031	1,209,899	0.3%
1,875,000	Israel Government Bonds - Fixed, Series 330	ILS	1.000	3/31/2030	438,469	0.1%
468,600,000	Japan Government Thirty Year Bonds, Series 41	JPY	1.700	12/20/2043	3,493,961	0.8%
164,800,000	Japan Government Thirty Year Bonds, Series 51	JPY	0.300	6/20/2046	903,420	0.2%
646,500,000	Japan Government Thirty Year Bonds, Series 62	JPY	0.500	3/20/2049	3,557,126	0.8%
586,950,000	Japan Government Two Year Bonds, Series 449	JPY	0.005	6/1/2025	4,163,432	1.0%
2,485,000	Kingdom of Belgium Government Bonds, Series 88	EUR	1.700	6/22/2050	2,043,235	0.5%
9,900,000	Kommuninvest I Sverige AB	SEK	1.000	5/12/2025	951,162	0.2%
8,400,000,000	Korea Treasury Bonds, Series 3006	KRW	1.375	6/10/2030	5,834,663	1.4%
5,200,000,000	Korea Treasury Bonds, Series 3212	KRW	4.250	12/10/2032	4,365,524	1.0%
1,525,000	Kreditanstalt fuer Wiederaufbau, EMTN	EUR	2.875	12/28/2029	1,724,521	0.4%
1,626,612	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	7.250	11/25/2059	1,626,147	0.4%
1,369,666	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	5.882	10/25/2059	1,368,206	0.3%
55,000	Lennar Corp.	USD	4.750	5/30/2025	54,639	0.0%
420,000	Lennar Corp.	USD	5.000	6/15/2027	421,160	0.1%
1,810,000	Logicor Financing SARL, EMTN	EUR	0.875	1/14/2031	1,536,022	0.4%
2,785,000	Logicor Financing SARL, EMTN	EUR	1.625	1/17/2030	2,620,766	0.6%
100,000	Logicor Financing SARL, EMTN	EUR	2.000	1/17/2034	85,974	0.0%
7,770,000	Malaysia Government Bonds, Series 119	MYR	3.906	7/15/2026	1,708,284	0.4%

Loomis Sayles Global Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
996,320(b)	Mexico Bonos, Series M 20	MXN	8.500	5/31/2029	5,756,666	1.4%
1,450,000	Mexico Government International Bonds	USD	3.500	2/12/2034	1,226,732	0.3%
1,600,000	Mutuelle Assurance Des Commerçants et Industriels de France et Des Cadres et Sal, (fixed rate to 3/21/2032, variable rate thereafter)	EUR	2.125	6/21/2052	1,357,509	0.3%
885,000	National Grid Electricity Distribution South Wales PLC, EMTN	GBP	1.625	10/7/2035	796,999	0.2%
135,000	National Grid Electricity Distribution West Midlands PLC, EMTN	GBP	5.750	4/16/2032	182,897	0.0%
630,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.750	2/6/2035	647,635	0.2%
2,122,604	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	1,873,767	0.4%
4,845,000	New South Wales Treasury Corp., Series 26	AUD	4.000	5/20/2026	3,308,859	0.8%
8,975,000	New Zealand Government Bonds, Series 427	NZD	4.500	4/15/2027	5,712,410	1.3%
36,080,000	Nordic Investment Bank, EMTN	NOK	1.500	3/13/2025	3,437,314	0.8%
260,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	276,513	0.1%
1,310,000	Oracle Corp.	USD	5.550	2/6/2053	1,310,365	0.3%
200,000	Ovintiv, Inc.	USD	6.250	7/15/2033	206,754	0.0%
472,000	Ovintiv, Inc.	USD	6.500	8/15/2034	501,768	0.1%
265,000	Ovintiv, Inc.	USD	6.500	2/1/2038	273,327	0.1%
195,000	Ovintiv, Inc.	USD	7.200	11/1/2031	211,603	0.0%
932,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,026,681	0.2%
1,475,000	Pfizer Investment Enterprises Pte. Ltd.	USD	4.750	5/19/2033	1,478,311	0.3%
1,365,000	Pfizer Investment Enterprises Pte. Ltd.	USD	5.300	5/19/2053	1,393,507	0.3%
530,000,000	Prologis Yen Finance LLC	JPY	0.972	9/25/2028	3,689,777	0.9%
5,245,000	Province of Ontario	CAD	1.900	12/2/2051	2,620,659	0.6%
5,175,000	Province of Quebec, ETMN, Zero Coupon	EUR	3.540-3.542	10/29/2030	4,754,768	1.1%
1,381,362	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	1,376,550	0.3%
808,890	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	778,658	0.2%
593,000	PulteGroup, Inc.	USD	5.000	1/15/2027	595,851	0.1%
8,485,000	Queensland Treasury Corp., Series 27	AUD	2.750	8/20/2027	5,563,700	1.3%
214,850,000	Republic of South Africa Government Bonds, Series R213	ZAR	7.000	2/28/2031	9,824,902	2.3%
305,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	287,284	0.1%
2,780,000	Singapore Government Bonds	SGD	2.125	6/1/2026	2,059,696	0.5%
1,725,000	Spain Government Bonds	EUR	1.300	10/31/2026	1,839,471	0.4%
2,460,000	Spain Government Bonds	EUR	1.950	7/30/2030	2,596,916	0.6%
2,835,000	Spain Government Bonds	EUR	4.200	1/31/2037	3,459,390	0.8%
3,340,000	SpareBank 1 Boligkreditt AS, EMTN	EUR	0.050	11/3/2028	3,229,420	0.8%
18,000,000	Sweden Government Bonds, Series 1058	SEK	2.500	5/12/2025	1,774,999	0.4%
1,585,000	Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, 1 mo. USD SOFR + 2.186%	USD	7.548	5/15/2037	1,575,543	0.4%
54,870,000	Thailand Government Bonds	THB	1.600	12/17/2029	1,524,038	0.4%
1,935,000	Thermo Fisher Scientific, Inc.	USD	5.086	8/10/2033	2,016,824	0.5%
625,000	T-Mobile USA, Inc.	USD	3.300	2/15/2051	451,519	0.1%
350,000	T-Mobile USA, Inc.	USD	3.400	10/15/2052	254,922	0.1%
2,020,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	1,915,569	0.5%
840,000	T-Mobile USA, Inc.	USD	4.375	4/15/2040	757,916	0.2%
2,570,000	T-Mobile USA, Inc.	USD	5.050	7/15/2033	2,589,983	0.6%
1,260,000	Toronto-Dominion Bank, EMTN	EUR	3.715	3/13/2030	1,451,557	0.3%
655,000	U.K. Gilts	GBP	0.250	7/31/2031	660,006	0.2%
2,405,000	U.K. Gilts	GBP	0.625	6/7/2025	2,919,471	0.7%
2,930,000	U.K. Gilts	GBP	4.250	12/7/2055	3,828,479	0.9%
4,155,000	U.K. Gilts	GBP	4.750	12/7/2030	5,734,535	1.4%
8,075,000	U.S. Treasury Bonds	USD	2.875	5/15/2043	6,628,755	1.6%
4,775,000	U.S. Treasury Bonds	USD	4.750	11/15/2053	5,354,715	1.3%

Loomis Sayles Global Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,685,854	U.S. Treasury Inflation-Indexed Notes	USD	0.625	7/15/2032	4,280,162	1.0%
1,410,000	U.S. Treasury Notes	USD	2.000	4/30/2024	1,395,239	0.3%
3,775,000	U.S. Treasury Notes	USD	3.375	5/15/2033	3,622,820	0.9%
1,970,000	U.S. Treasury Notes	USD	3.875	8/15/2033	1,967,537	0.5%
6,935,000	U.S. Treasury Notes	USD	4.500	11/15/2033	7,280,666	1.7%
3,040,000	U.S. Treasury Notes	USD	4.875	10/31/2028	3,173,237	0.7%
715,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	608,941	0.1%
1,620,000	UBS Group AG, EMTN	EUR	0.650	9/10/2029	1,520,569	0.4%
195,000	UBS Group AG, EMTN, (fixed rate to 1/14/2027, variable rate thereafter)	EUR	0.650	1/14/2028	196,649	0.0%
200,000	UBS Group AG, EMTN, (fixed rate to 6/15/2029, variable rate thereafter)	EUR	3.125	6/15/2030	214,707	0.1%
370,000	UniCredit SpA, (fixed rate to 6/03/2031, variable rate thereafter)	USD	3.127	6/3/2032	312,666	0.1%
677,037	United Airlines Pass-Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	641,085	0.2%
794,792	United Airlines Pass-Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	773,682	0.2%
3,410,000	UnitedHealth Group, Inc.	USD	4.500	4/15/2033	3,388,339	0.8%
2,179,576	Vericrest Opportunity Loan Transferee, Series 2021-NP11, Class A1	USD	1.868	8/25/2051	2,060,776	0.5%
350,000	Verizon Communications, Inc.	USD	2.850	9/3/2041	258,567	0.1%
205,000	Virgin Money U.K. PLC, GMTN, (fixed rate to 10/29/2027, variable rate thereafter)	EUR	4.625	10/29/2028	225,626	0.1%
390,000	Virgin Money U.K. PLC, GMTN, (fixed rate to 9/03/2026, variable rate thereafter)	GBP	4.000	9/3/2027	471,073	0.1%
1,885,000	VMware LLC	USD	2.200	8/15/2031	1,561,934	0.4%
1,846,827	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	1,785,676	0.4%
820,440	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	791,243	0.2%
1,483,674	Willis Engine Structured Trust VII, Series 2023-A, Class A	USD	8.000	10/15/2048	1,525,441	0.4%
365,000	Zurich Finance Ireland Designated Activity Co., EMTN, (fixed rate to 1/19/2031, variable rate thereafter)	USD	3.000	4/19/2051	295,559	0.1%
400,000	Zurich Finance Ireland Designated Activity Co., EMTN, (fixed rate to 8/23/2032, variable rate thereafter)	GBP	5.125	11/23/2052	490,496	0.1%
	Total				410,941,984	97.1%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Short-Term Investments					
3,748,454	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	3,748,453	0.9%
	Total Investments			414,690,437	98.0%
	Other assets less liabilities			8,355,065	2.0%
	Net Assets			423,045,502	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/04/2024	BRL S	20,343,000	\$ 4,110,694	\$ 4,162,634	\$ (51,940)
Bank of America N.A.	3/20/2024	KRW S	6,623,166,000	5,069,008	5,165,658	(96,650)

Loomis Sayles Global Bond Fund

Investments as of December 31, 2023 (Unaudited)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Barclays Bank PLC	3/20/2024	SGD S	1,520,000	\$ 1,135,971	\$ 1,155,805	\$ (19,834)
BNP Paribas SA	3/20/2024	CNH B	15,607,000	2,192,733	2,201,925	9,192
BNP Paribas SA	3/20/2024	GBP B	3,371,000	4,282,687	4,298,471	15,784
BNP Paribas SA	3/20/2024	GBP S	3,371,000	4,242,943	4,298,471	(55,528)
BNP Paribas SA	3/20/2024	NZD S	8,127,000	5,044,510	5,138,506	(93,996)
Citibank N.A.	3/20/2024	ZAR S	155,717,000	8,188,562	8,455,907	(267,345)
Goldman Sachs Bank USA	3/20/2024	MXN S	41,632,000	2,360,291	2,421,288	(60,997)
Morgan Stanley Capital Services LLC	3/19/2024	JPY B	3,685,389,000	25,739,552	26,441,557	702,005
Morgan Stanley Capital Services LLC	3/19/2024	JPY S	150,000,000	1,064,290	1,076,205	(11,915)
Royal Bank of Canada	3/20/2024	CAD B	5,817,000	4,290,374	4,394,651	104,277
Standard Chartered Bank	3/20/2024	EUR B	3,838,000	4,276,514	4,249,987	(26,527)
Standard Chartered Bank	3/20/2024	EUR S	7,311,000	8,030,100	8,095,795	(65,695)
UBS AG	3/20/2024	AUD S	5,124,000	3,371,997	3,499,825	(127,828)
UBS AG	3/20/2024	CHF B	2,008,000	2,323,316	2,406,263	82,947
UBS AG	3/20/2024	IDR S	82,626,616,000	5,269,891	5,361,732	(91,841)
UBS AG	3/20/2024	SEK S	13,576,000	1,311,251	1,350,085	(38,834)
Total						\$ (94,725)

Forward Cross Currency Contracts

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Barclays Bank PLC	3/20/2024	EUR 635,680	PLN 2,770,000	\$ 703,252	\$ (665)
BNP Paribas SA	3/20/2024	DKK 24,858,000	EUR 3,337,742	3,696,030	359
Goldman Sachs Bank USA	3/20/2024	EUR 1,218,403	HUF 470,391,000	1,344,368	(4,824)
HSBC Bank USA N.A.	3/20/2024	NOK 32,724,000	EUR 2,787,574	3,086,804	(139,575)
UBS AG	3/20/2024	ZAR 24,015,000	EUR 1,159,676	1,284,161	(19,927)
Total					\$(164,632)

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	23	\$ 2,521,061	\$ 2,596,484	\$ 75,423
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	94	19,186,105	19,355,922	169,817
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	129	13,767,971	14,031,774	263,803
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	31	3,800,431	4,141,406	340,975
Eurex 30 Year Euro BUXL Futures	3/07/2024	4	574,855	625,807	50,952
Long Gilt Futures	3/26/2024	13	1,594,097	1,700,957	106,860
Total Long Position Contracts					\$1,007,830
Short Position Contracts:					
CBOT U.S. Long Bond Futures	3/19/2024	(52)	\$ (6,040,832)	\$ (6,496,750)	\$ (455,918)
Eurex 10 Year Euro BUND Futures	3/07/2024	(60)	(8,920,709)	(9,089,042)	(168,333)

Loomis Sayles Global Bond Fund

Investments as of December 31, 2023 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Eurex 5 Year Euro BOBL Futures	3/07/2024	(75)	\$ (9,739,211)	\$ (9,875,938)	\$ (136,727)
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(78)	(9,173,967)	(9,205,219)	(31,252)
Total Short Position Contracts					\$ (792,230)
Total Futures Contracts					\$ 215,600

(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.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
CNY	Chinese Yuan Renminbi
DKK	Danish Krone
EUR	Euro
GBP	British Pound
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli Shekel
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
ZAR	South African Rand

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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