

Loomis Sayles Inflation Protected Securities Fund
Investments as of March 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes					
100,000	Bacardi Ltd.	4.700	5/15/2028	99,982	0.38%
160,000	BB&T Corp., MTN	3.750	12/6/2023	166,023	0.64%
90,000	Chesapeake Energy Corp.	8.000	6/15/2027	88,650	0.34%
75,000	Dow Chemical Co. (The)	5.550	11/30/2048	83,619	0.32%
200,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)			199,750	0.77%
45,000	IPALCO Enterprises, Inc.	3.700	9/1/2024	45,230	0.17%
200,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	3.574	11/7/2028	192,051	0.74%
140,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	5.875		144,137	0.55%
150,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	159,137	0.61%
150,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	6.125		140,625	0.54%
200,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	8.000		214,102	0.82%
100,000	Sprint Corp.	7.625	3/1/2026	101,350	0.39%
2,170,867	U.S. Treasury Inflation Indexed Bond	0.750	7/15/2028	2,218,543	8.51%
195,601	U.S. Treasury Inflation Indexed Bond	0.750	2/15/2045	187,853	0.72%
1,209,520	U.S. Treasury Inflation Indexed Bond	0.875	2/15/2047	1,195,989	4.59%
1,030,392	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2046	1,049,487	4.02%
663,442	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2048	677,002	2.60%
220,053	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	225,603	0.86%
553,024	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	744,765	2.86%
4,460,316	U.S. Treasury Inflation Indexed Note	0.125	4/15/2021	4,424,751	16.97%
3,208,376	U.S. Treasury Inflation Indexed Note	0.125	4/15/2022	3,175,197	12.18%
3,528,134	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	3,450,506	13.23%
1,459,384	U.S. Treasury Inflation Indexed Note	0.375	7/15/2025	1,458,060	5.59%
2,344,433	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	2,323,032	8.91%
816,320	U.S. Treasury Inflation Indexed Note	0.500	1/15/2028	814,179	3.12%
1,020,087	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	1,031,489	3.96%
518,341	U.S. Treasury Inflation Indexed Note	0.875	1/15/2029	534,815	2.05%
	Total			25,145,927	96.44%
Senior Loans					
36,000	MEG Energy Corp., 2017 Term Loan B, 1-month LIBOR + 3.500%	6.000	12/31/2023	35,899	0.14%
314,564	Staples, Inc., 2017 Term Loan B, 1-month LIBOR + 4.000%	6.489	9/12/2024	311,698	1.19%
	Total			347,597	1.33%
Preferred Stocks					
6,039	Bank of America Corp., Series GG	6.000		160,215	0.61%
Short-Term Investments					
320,815	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	4/1/2019	320,815	1.23%
20,000	U.S. Treasury Bills	2.476(t)	6/6/2019	19,913	0.08%
	Total			340,728	1.31%
	Total Investments			25,994,467	99.69%
	Other assets less liabilities			80,641	0.31%
	Net Assets			26,075,108	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Eurodollar	12/14/2020	(30)	(7,259,700)	(7,339,124)	(79,424)
Ultra Long U.S. Treasury Bond	6/19/2019	(2)	\$(336,231)	\$(336,000)	\$ 231
Ultra 10 Year U.S. Treasury Note	6/19/2019	(6)	(797,131)	(796,688)	443
Total Futures Contracts					\$ (78,750)

(t) Interest rate represents discount rate at time of purchase; not a coupon rate.

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

Loomis Sayles Inflation Protected Securities Fund
Investments as of February 28, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes					
100,000	Bacardi Ltd.	4.700	5/15/2028	96,995	0.34%
160,000	BB&T Corp., MTN	3.750	12/6/2023	164,269	0.58%
200,000	British Telecommunications PLC	5.125	12/4/2028	207,337	0.73%
90,000	Chesapeake Energy Corp.	8.000	6/15/2027	89,100	0.31%
50,000	Cigna Corp.	4.375	10/15/2028	50,701	0.18%
75,000	Dow Chemical Co. (The)	5.550	11/30/2048	78,914	0.28%
90,000	Fox Corp.	4.709	1/25/2029	93,382	0.33%
200,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	6.250		199,500	0.71%
45,000	IPALCO Enterprises, Inc.	3.700	9/1/2024	44,253	0.16%
200,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	3.574	11/7/2028	187,478	0.66%
140,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	5.875		140,987	0.50%
150,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	155,703	0.55%
150,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	6.125		138,683	0.49%
200,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	8.000		211,958	0.75%
100,000	Sprint Corp.	7.625	3/1/2026	103,750	0.37%
2,167,122	U.S. Treasury Inflation Indexed Bond	0.750	7/15/2028	2,170,762	7.67%
515,366	U.S. Treasury Inflation Indexed Bond	0.750	2/15/2045	471,989	1.67%
1,207,421	U.S. Treasury Inflation Indexed Bond	0.875	2/15/2047	1,135,494	4.01%
1,028,607	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2046	998,700	3.53%
662,298	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2048	642,869	2.27%
219,648	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	213,831	0.76%
764,402	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	1,005,707	3.55%
5,300,700	U.S. Treasury Inflation Indexed Note	0.125	4/15/2021	5,230,714	18.48%
3,202,827	U.S. Treasury Inflation Indexed Note	0.125	4/15/2022	3,146,861	11.12%
4,308,225	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	4,142,011	14.64%
185,645	U.S. Treasury Inflation Indexed Note	0.250	1/15/2025	181,339	0.64%
1,721,736	U.S. Treasury Inflation Indexed Note	0.375	7/15/2025	1,695,282	5.99%
2,340,383	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	2,276,388	8.04%
814,904	U.S. Treasury Inflation Indexed Note	0.500	1/15/2028	796,643	2.82%
1,018,324	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	1,014,042	3.58%
517,447	U.S. Treasury Inflation Indexed Note	0.875	1/15/2029	522,756	1.85%
	Total			27,608,398	97.56%
Senior Loans					
36,500	MEG Energy Corp., 2017 Term Loan B, 1-month LIBOR + 3.500%	6.000	12/31/2023	36,348	0.13%
314,564	Staples, Inc., 2017 Term Loan B, 1-month LIBOR + 4.000%	6.509	9/12/2024	312,085	1.10%
	Total			348,433	1.23%
Preferred Stocks					
6,039	Bank of America Corp., Series GG	6.000		158,886	0.56%
Short-Term Investments					
399,448	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	3/1/2019	399,448	1.41%
20,000	U.S. Treasury Bills	2.476(t)	6/6/2019	19,871	0.07%
	Total			419,319	1.48%
	Total Investments			28,535,036	100.83%
	Other assets less liabilities			(236,083)	(0.83%)
	Net Assets			28,298,953	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra Long U.S. Treasury Bond	6/19/2019	(2)	\$ (319,245)	\$ (319,188)	\$ 57
Ultra 10 Year U.S. Treasury Note	6/19/2019	(6)	(776,546)	(776,718)	(172)
Eurodollar	12/14/2020	(30)	(7,259,700)	(7,314,375)	(54,675)
Total Futures Contracts					\$ (54,790)

(t) Interest rate represents discount rate at time of purchase; not a coupon rate.

Loomis Sayles Inflation Protected Securities Fund
Investments as of February 28, 2019 (Unaudited)

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

Loomis Sayles Inflation Protected Securities Fund
Investments as of January 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes					
100,000	Bacardi Ltd.	4.700	5/15/2028	96,997	0.32%
160,000	BB&T Corp., MTN	3.750	12/6/2023	164,436	0.55%
200,000	British Telecommunications PLC	5.125	12/4/2028	206,409	0.69%
90,000	Chesapeake Energy Corp.	8.000	6/15/2027	86,175	0.29%
50,000	Cigna Corp.	4.375	10/15/2028	51,341	0.17%
75,000	Dow Chemical Co. (The)	5.550	11/30/2048	79,241	0.26%
90,000	Fox Corp.	4.709	1/25/2029	93,889	0.31%
200,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	6.250		199,000	0.66%
45,000	IPALCO Enterprises, Inc.	3.700	9/1/2024	44,190	0.15%
200,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	3.574	11/7/2028	186,087	0.62%
140,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	5.875		139,587	0.46%
150,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	155,913	0.52%
150,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	6.125		134,437	0.45%
200,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	8.000		209,556	0.70%
100,000	Sprint Corp.	7.625	3/1/2026	103,875	0.35%
2,174,050	U.S. Treasury Inflation Indexed Bond	0.750	7/15/2028	2,174,078	7.23%
945,190	U.S. Treasury Inflation Indexed Bond	0.750	2/15/2045	871,593	2.90%
1,211,284	U.S. Treasury Inflation Indexed Bond	0.875	2/15/2047	1,147,392	3.82%
1,031,905	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2046	1,008,768	3.36%
664,417	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2048	649,476	2.16%
979,862	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	1,287,702	4.28%
5,849,470	U.S. Treasury Inflation Indexed Note	0.125	4/15/2021	5,751,674	19.14%
3,213,057	U.S. Treasury Inflation Indexed Note	0.125	4/15/2022	3,145,240	10.47%
4,532,310	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	4,341,162	14.44%
186,239	U.S. Treasury Inflation Indexed Note	0.250	1/15/2025	181,184	0.60%
1,727,245	U.S. Treasury Inflation Indexed Note	0.375	7/15/2025	1,695,421	5.64%
2,347,853	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	2,276,408	7.57%
817,512	U.S. Treasury Inflation Indexed Note	0.500	1/15/2028	796,851	2.65%
1,021,579	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	1,013,279	3.37%
	Total			28,291,361	94.13%
Senior Loans					
36,500	MEG Energy Corp., 2017 Term Loan B, 1-month LIBOR + 3.500%	6.000	12/31/2023	36,181	0.12%
315,361	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	6.541	9/12/2024	309,526	1.03%
	Total			345,707	1.15%
Preferred Stocks					
6,039	Bank of America Corp., Series GG	6.000		156,893	0.52%
Short-Term Investments					
1,158,625	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	2/1/2019	1,158,625	3.85%
20,000	U.S. Treasury Bills	2.476(†)	6/6/2019	19,835	0.07%
	Total			1,178,460	3.92%
	Total Investments			29,972,421	99.72%
	Other assets less liabilities			83,926	0.28%
	Net Assets			30,056,347	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
5 Year U.S. Treasury Note	3/29/2019	12	\$ 1,378,239	\$ 1,378,313	\$ 74
10 Year U.S. Treasury Note	3/20/2019	9	1,095,765	1,102,218	6,453
Total Long Position Contracts					\$ 6,527

Loomis Sayles Inflation Protected Securities Fund
Investments as of January 31, 2019 (Unaudited)

Short Position Contracts:						
Eurodollar	12/14/2020	(30)	(7,259,700)	(7,317,375)		(57,675)
Ultra Long U.S. Treasury Bond	3/20/2019	(5)	(806,467)	(805,625)		842
Total Short Position Contracts						<u>\$ (56,833)</u>
Total Futures Contracts						<u>\$ (50,306)</u>

(†) Interest rate represents discount rate at time of purchase; not a coupon rate.

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