

Loomis Sayles Inflation Protected Securities Fund

Investments as of February 29, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bonds	3.875	4/16/2050	158,140	0.1%
400,000	Allianz SE, (fixed rate to 3/06/2033, variable rate thereafter)	6.350	9/6/2053	417,190	0.4%
210,000	Ashtead Capital, Inc.	5.800	4/15/2034	207,994	0.2%
200,000	Banco Santander SA, (fixed rate to 11/07/2026, variable rate thereafter)	6.527	11/7/2027	204,618	0.2%
465,000	Boeing Co.	5.705	5/1/2040	452,960	0.4%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	12,647	0.0%
290,000	Comerica, Inc., (fixed rate to 1/30/2029, variable rate thereafter)	5.982	1/30/2030	284,702	0.3%
215,000	Crown Castle, Inc.	5.800	3/1/2034	217,898	0.2%
690,000	Discover Financial Services, (fixed rate to 11/02/2033, variable rate thereafter)	7.964	11/2/2034	772,852	0.7%
565,000	Fiserv, Inc.	5.450	3/15/2034	564,288	0.5%
895,000	HSBC USA, Inc.	5.625	3/17/2025	896,087	0.8%
200,000	Intesa Sanpaolo SpA	7.200	11/28/2033	209,368	0.2%
780,000	Magellan Midstream Partners LP	5.000	3/1/2026	774,038	0.7%
440,000	Met Tower Global Funding	4.850	1/16/2027	439,217	0.4%
250,000	Micron Technology, Inc.	5.300	1/15/2031	247,437	0.2%
170,000	Republic Services, Inc.	5.000	4/1/2034	167,375	0.2%
385,000	Sempra	3.700	4/1/2029	358,257	0.3%
345,000	T-Mobile USA, Inc.	5.150	4/15/2034	339,714	0.3%
16,817,590	U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	10,574,718	9.4%
5,973,308	U.S. Treasury Inflation-Indexed Bonds	0.750	2/15/2042	4,768,943	4.2%
249,394	U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2025	243,214	0.2%
18,469,650	U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2027	17,407,886	15.4%
21,059,168	U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2031	18,572,739	16.4%
26,191,688	U.S. Treasury Inflation-Indexed Notes	0.375	1/15/2027	24,989,530	22.1%
7,390,460	U.S. Treasury Inflation-Indexed Notes	0.625	7/15/2032	6,682,212	5.9%
19,948,165	U.S. Treasury Inflation-Indexed Notes	0.875	1/15/2029	18,994,278	16.8%
200,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	5.699	2/8/2035	197,816	0.2%
Total				109,156,118	96.7%

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Short-Term Investments					
3,160,540	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	3,160,540	2.8%
Total Investments				112,316,658	99.5%
Other assets less liabilities				614,608	0.5%
Net Assets				112,931,266	100.0%

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

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

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

Loomis Sayles Inflation Protected Securities Fund

Investments as of January 31, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bonds	3.875	4/16/2050	160,104	0.1%
400,000	Allianz SE, (fixed rate to 3/06/2033, variable rate thereafter)	6.350	9/6/2053	417,436	0.3%
210,000	Ashtead Capital, Inc.	5.800	4/15/2034	211,180	0.2%
200,000	Banco Santander SA, (fixed rate to 11/07/2026, variable rate thereafter)	6.527	11/7/2027	206,808	0.2%
1,520,000	Blue Owl Credit Income Corp.	5.500	3/21/2025	1,505,049	1.3%
465,000	Boeing Co.	5.705	5/1/2040	468,410	0.4%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	12,890	0.0%
290,000	Comerica, Inc., (fixed rate to 1/30/2029, variable rate thereafter)	5.982	1/30/2030	289,130	0.2%
215,000	Crown Castle, Inc.	5.800	3/1/2034	221,567	0.2%
690,000	Discover Financial Services, (fixed rate to 11/02/2033, variable rate thereafter)	7.964	11/2/2034	769,391	0.6%
660,000	HSBC Holdings PLC, (fixed rate to 11/13/2033, variable rate thereafter)	7.399	11/13/2034	721,625	0.6%
895,000	HSBC USA, Inc.	5.625	3/17/2025	900,590	0.8%
200,000	Intesa Sanpaolo SpA	7.200	11/28/2033	213,268	0.2%
780,000	Magellan Midstream Partners LP	5.000	3/1/2026	781,581	0.7%
440,000	Met Tower Global Funding	4.850	1/16/2027	442,007	0.4%
250,000	Micron Technology, Inc.	5.300	1/15/2031	252,603	0.2%
170,000	Republic Services, Inc.	5.000	4/1/2034	171,725	0.1%
385,000	Semptra	3.700	4/1/2029	364,212	0.3%
335,000	Societe Generale SA, (fixed rate to 1/19/2054, variable rate thereafter)	7.132	1/19/2055	333,565	0.3%
345,000	T-Mobile USA, Inc.	5.150	4/15/2034	347,581	0.3%
16,834,927	U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	10,881,106	9.1%
5,979,424	U.S. Treasury Inflation-Indexed Bonds	0.750	2/15/2042	4,867,158	4.1%
5,516,079	U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2025	5,349,519	4.5%
18,488,690	U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2027	17,482,886	14.7%
21,080,880	U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2031	18,894,836	15.9%
26,218,500	U.S. Treasury Inflation-Indexed Notes	0.375	1/15/2027	25,090,900	21.1%
7,398,090	U.S. Treasury Inflation-Indexed Notes	0.625	7/15/2032	6,800,174	5.7%
19,968,526	U.S. Treasury Inflation-Indexed Notes	0.875	1/15/2029	19,208,786	16.2%
200,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	5.699	2/8/2035	203,019	0.2%
	Total			117,569,106	98.9%

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Short-Term Investments					
482,727	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	482,728	0.4%
	Total Investments			118,051,834	99.3%
	Other assets less liabilities			817,366	0.7%
	Net Assets			118,869,200	100.0%

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Loomis Sayles Inflation Protected Securities Fund

Investments as of January 31, 2024 (Unaudited)

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Loomis Sayles Inflation Protected Securities Fund

Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bonds	3.875	4/16/2050	167,500	0.1%
400,000	Allianz SE, (fixed rate to 3/06/2033, variable rate thereafter)	6.350	9/6/2053	414,736	0.3%
200,000	Banco Santander SA, (fixed rate to 11/07/2026, variable rate thereafter)	6.527	11/7/2027	206,808	0.2%
1,520,000	Blue Owl Credit Income Corp.	5.500	3/21/2025	1,498,499	1.2%
465,000	Boeing Co.	5.705	5/1/2040	480,780	0.4%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	12,837	0.0%
215,000	Crown Castle, Inc.	5.800	3/1/2034	222,525	0.2%
690,000	Discover Financial Services, (fixed rate to 11/02/2033, variable rate thereafter)	7.964	11/2/2034	767,613	0.6%
660,000	HSBC Holdings PLC, (fixed rate to 11/13/2033, variable rate thereafter)	7.399	11/13/2034	723,999	0.6%
895,000	HSBC USA, Inc.	5.625	3/17/2025	899,232	0.7%
660,000	Hyundai Capital America	6.250	11/3/2025	669,688	0.6%
200,000	Intesa Sanpaolo SpA	7.200	11/28/2033	213,446	0.2%
780,000	Magellan Midstream Partners LP	5.000	3/1/2026	778,326	0.6%
410,000	Magna International, Inc.	5.980	3/21/2026	410,644	0.3%
235,000	NextEra Energy Capital Holdings, Inc.	6.051	3/1/2025	237,093	0.2%
170,000	Republic Services, Inc.	5.000	4/1/2034	174,080	0.2%
385,000	Sempra	3.700	4/1/2029	366,794	0.3%
16,868,050	U.S. Treasury Inflation-Indexed Bonds	0.250	2/15/2050	10,984,509	9.0%
5,991,172	U.S. Treasury Inflation-Indexed Bonds	0.750	2/15/2042	4,853,040	4.0%
7,700,785	U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2025	7,425,672	6.1%
18,525,070	U.S. Treasury Inflation-Indexed Notes	0.125	4/15/2027	17,406,195	14.2%
21,122,280	U.S. Treasury Inflation-Indexed Notes	0.125	7/15/2031	18,775,364	15.3%
26,270,062	U.S. Treasury Inflation-Indexed Notes	0.375	1/15/2027	24,962,871	20.4%
7,412,650	U.S. Treasury Inflation-Indexed Notes	0.625	7/15/2032	6,770,877	5.5%
20,007,770	U.S. Treasury Inflation-Indexed Notes	0.875	1/15/2029	19,145,628	15.7%
710,000	Wells Fargo & Co., (fixed rate to 10/23/2028, variable rate thereafter)	6.303	10/23/2029	748,284	0.6%
	Total			119,317,040	97.5%

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Short-Term Investments					
1,730,092	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	1,730,092	1.4%
	Total Investments			121,047,132	98.9%
	Other assets less liabilities			1,341,115	1.1%
	Net Assets			122,388,247	100.0%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	64	\$13,085,618	\$13,178,500	\$92,882

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