

Loomis Sayles Intermediate Duration Bond 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					
565,000	AbbVie, Inc.	5.050	3/15/2034	567,812	0.2%
800,000	ABN AMRO Bank NV, (fixed rate to 9/18/2026, variable rate thereafter)	6.339	9/18/2027	813,584	0.3%
435,000	AES Corp.	3.300	7/15/2025	419,432	0.1%
125,000	Affirm Asset Securitization Trust, Series 2022-A, Class A	4.300	5/17/2027	124,044	0.0%
105,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	6.610	1/18/2028	105,642	0.0%
320,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	6.820	9/15/2028	324,508	0.1%
157,994	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	158,647	0.1%
150,000	Affirm Asset Securitization Trust, Series 2024-A, Class A	5.610	2/15/2029	149,623	0.1%
700,000	AIB Group PLC, (fixed rate to 10/14/2025, variable rate thereafter)	7.583	10/14/2026	717,891	0.2%
200,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	6.608	9/13/2029	207,526	0.1%
1,040,000	Air Lease Corp.	5.100	3/1/2029	1,023,715	0.4%
555,000	Aircastle Ltd.	2.850	1/26/2028	493,669	0.2%
170,000	Aircastle Ltd.	5.950	2/15/2029	167,937	0.1%
190,000	Aircastle Ltd.	6.500	7/18/2028	191,953	0.1%
255,000	Ally Auto Receivables Trust, Series 2022-3, Class A3	5.070	4/15/2027	254,204	0.1%
215,000	Ally Financial, Inc.	7.100	11/15/2027	223,864	0.1%
360,000	Ally Financial, Inc., (fixed rate to 1/03/2029, variable rate thereafter)	6.848	1/3/2030	367,929	0.1%
550,000	Altria Group, Inc.	6.200	11/1/2028	571,620	0.2%
335,000	Amcort Flexibles North America, Inc.	4.000	5/17/2025	328,596	0.1%
425,000	Ameren Corp.	5.000	1/15/2029	421,389	0.1%
80,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	7.860	2/15/2029	80,893	0.0%
420,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class C	6.440	10/12/2029	423,432	0.1%
250,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	252,896	0.1%
755,000	American Electric Power Co., Inc.	5.200	1/15/2029	753,964	0.3%
565,000	American Electric Power Co., Inc.	5.699	8/15/2025	565,728	0.2%
310,000	American Express Co., (fixed rate to 10/30/2030, variable rate thereafter)	6.489	10/30/2031	330,247	0.1%
615,000	American Express Co., (fixed rate to 2/16/2027, variable rate thereafter)	5.098	2/16/2028	612,681	0.2%
710,000	American Water Capital Corp.	5.150	3/1/2034	704,108	0.2%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	208,511	0.1%
520,000	AmeriCredit Automobile Receivables Trust, Series 2021-3, Class C	1.410	8/18/2027	480,053	0.2%
335,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A3	4.380	4/18/2028	332,140	0.1%
870,000	AmeriCredit Automobile Receivables Trust, Series 2023-1, Class B	5.570	3/20/2028	877,877	0.3%
340,000	Ameriprise Financial, Inc.	5.700	12/15/2028	349,655	0.1%
800,000	Antares Holdings LP	3.750	7/15/2027	722,134	0.2%
325,000	ANZ New Zealand International Ltd.	5.355	8/14/2028	327,654	0.1%
1,015,000	Aon North America, Inc.	5.450	3/1/2034	1,015,643	0.4%
257,359	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	229,351	0.1%
265,000	Ares Capital Corp.	5.875	3/1/2029	258,987	0.1%
360,000	Ares Capital Corp.	7.000	1/15/2027	367,172	0.1%

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355,000	ASB Bank Ltd., (fixed rate to 6/17/2027, variable rate thereafter)	5.284	6/17/2032	348,730	0.1%
770,000	Astrazeneca Finance LLC	4.850	2/26/2029	769,736	0.3%
290,000	Athene Global Funding	2.500	3/24/2028	257,095	0.1%
345,000	AutoNation, Inc.	3.500	11/15/2024	339,596	0.1%
290,000	AutoNation, Inc.	4.500	10/1/2025	284,894	0.1%
525,000	AutoZone, Inc.	5.050	7/15/2026	523,881	0.2%
170,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	170,064	0.1%
1,210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-3A, Class A	5.440	2/22/2028	1,211,465	0.4%
305,000	Avnet, Inc.	6.250	3/15/2028	310,195	0.1%
545,000	Bain Capital Specialty Finance, Inc.	2.550	10/13/2026	496,266	0.2%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	203,884	0.1%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	233,715	0.1%
870,000	BANK, Series 2021-BN37, Class A5	2.618	11/15/2064	726,170	0.3%
635,000	BANK, Series 2023-5YR3, Class A3	6.724	9/15/2056	671,530	0.2%
385,000	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	404,122	0.1%
675,000	Bank of America Corp., (fixed rate to 1/23/2034, variable rate thereafter)	5.468	1/23/2035	673,047	0.2%
840,000	Bank of America Corp., MTN, (fixed rate to 4/02/2025, variable rate thereafter)	3.384	4/2/2026	819,913	0.3%
315,000	Bank of Ireland Group PLC, (fixed rate to 9/16/2025, variable rate thereafter)	6.253	9/16/2026	316,664	0.1%
575,000	Bank of Montreal	5.717	9/25/2028	589,450	0.2%
570,000	Bank of New York Mellon Corp., (fixed rate to 4/26/2026, variable rate thereafter)	4.947	4/26/2027	566,902	0.2%
250,000	Bank of New Zealand	2.285	1/27/2027	230,149	0.1%
310,000	Barings BDC, Inc.	7.000	2/15/2029	307,469	0.1%
475,000	BAT Capital Corp.	5.834	2/20/2031	473,357	0.2%
355,000	BAT Capital Corp.	6.343	8/2/2030	366,608	0.1%
715,000	Bayer U.S. Finance LLC	6.500	11/21/2033	715,390	0.2%
660,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.573	10/15/2037	655,875	0.2%
865,000	BBCMS Mortgage Trust, Series 2021-C12, Class A5	2.689	11/15/2054	732,609	0.3%
300,000	BBCMS Mortgage Trust, Series 2023-C20, Class A5	5.576	7/15/2056	310,446	0.1%
174,656	BB-UBS Trust, Series 2012-TFT, Class A	2.892	6/5/2030	160,334	0.1%
715,000	Bell Telephone Co. of Canada or Bell Canada	5.200	2/15/2034	705,492	0.2%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	248,116	0.1%
755,000	Benchmark Mortgage Trust, Series 2021-B31, Class A5	2.669	12/15/2054	631,912	0.2%
520,000	Benchmark Mortgage Trust, Series 2023-V2, Class A3	5.812	5/15/2055	530,205	0.2%
51,768	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	51,536	0.0%
695,000	Bimbo Bakeries USA, Inc.	6.050	1/15/2029	715,509	0.2%
430,000	Blackstone Private Credit Fund	2.625	12/15/2026	388,437	0.1%
50,000	Blackstone Private Credit Fund	7.300	11/27/2028	51,603	0.0%
490,000	Blackstone Secured Lending Fund	2.850	9/30/2028	426,429	0.1%
260,000	Blue Owl Capital Corp.	3.750	7/22/2025	250,492	0.1%
45,000	Blue Owl Capital Corp.	4.250	1/15/2026	43,374	0.0%
295,000	Blue Owl Capital Corp.	5.950	3/15/2029	288,223	0.1%
265,000	Blue Owl Capital Corp. II	8.450	11/15/2026	271,881	0.1%
135,000	Blue Owl Credit Income Corp.	6.650	3/15/2031	130,670	0.0%
490,000	Blue Owl Credit Income Corp.	7.950	6/13/2028	505,572	0.2%
465,000	Blue Owl Technology Finance Corp.	4.750	12/15/2025	443,132	0.2%
1,025,000	BNP Paribas SA, (fixed rate to 1/09/2029, variable rate thereafter)	5.176	1/9/2030	1,015,407	0.4%
435,000	BNP Paribas SA, (fixed rate to 2/20/2034, variable rate thereafter)	5.738	2/20/2035	431,185	0.1%

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350,000	BOC Aviation USA Corp.	1.625	4/29/2024	347,646	0.1%
405,000	BP Capital Markets America, Inc.	4.989	4/10/2034	398,424	0.1%
520,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	6.843	12/15/2038	490,779	0.2%
360,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.216	4/15/2037	361,113	0.1%
1,185,000	Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class A3	6.510	11/15/2027	1,193,778	0.4%
780,000	Brighthouse Financial Global Funding	1.750	1/13/2025	752,097	0.3%
665,000	Bristol-Myers Squibb Co.	5.100	2/22/2031	667,721	0.2%
440,000	Broadcom, Inc.	4.000	4/15/2029	416,619	0.1%
240,000	Cabot Corp.	4.000	7/1/2029	223,359	0.1%
275,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	6.840	9/13/2034	289,091	0.1%
310,000	Cantor Fitzgerald LP	7.200	12/12/2028	318,187	0.1%
605,000	Capital One Financial Corp., (fixed rate to 10/29/2026, variable rate thereafter)	7.149	10/29/2027	627,114	0.2%
180,000	Capital One Financial Corp., (fixed rate to 2/01/2029, variable rate thereafter)	5.700	2/1/2030	180,405	0.1%
280,000	Cargill, Inc.	4.500	6/24/2026	276,513	0.1%
1,055,000	CarMax Auto Owner Trust, Series 2023-2, Class A3	5.050	1/18/2028	1,051,911	0.4%
170,000	CarMax Auto Owner Trust, Series 2023-3, Class A3	5.280	5/15/2028	170,469	0.1%
68,503	Carvana Auto Receivables Trust, Series 2021-N4, Class C	1.720	9/11/2028	64,724	0.0%
320,829	Carvana Auto Receivables Trust, Series 2021-P4, Class A3	1.310	1/11/2027	311,483	0.1%
509,668	Carvana Auto Receivables Trust, Series 2023-N1, Class A	6.360	4/12/2027	510,806	0.2%
675,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	678,094	0.2%
475,000	Caterpillar Financial Services Corp.	4.850	2/27/2029	475,546	0.2%
410,000	Caterpillar Financial Services Corp., DMTN	4.350	5/15/2026	405,212	0.1%
150,000	CBRE Services, Inc.	5.500	4/1/2029	150,107	0.1%
570,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	513,194	0.2%
491,600	CFCRE Commercial Mortgage Trust, Series 2016- C3, Class A3	3.865	1/10/2048	474,557	0.2%
361,996	CFCRE Commercial Mortgage Trust, Series 2016- C4, Class A4	3.283	5/10/2058	344,745	0.1%
15,216	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	15,160	0.0%
357,304	Chesapeake Funding II LLC, Series 2023-1A, Class A1	5.650	5/15/2035	357,350	0.1%
1,030,000	Cigna Group	5.250	2/15/2034	1,017,801	0.4%
550,000	Cisco Systems, Inc.	5.050	2/26/2034	553,631	0.2%
1,265,000	Citibank NA	5.488	12/4/2026	1,275,548	0.4%
992,138	Citigroup Commercial Mortgage Trust, Series 2016- GC37, Class A4	3.314	4/10/2049	941,908	0.3%
540,000	Citigroup Commercial Mortgage Trust, Series 2019- C7, Class A4	3.102	12/15/2072	468,984	0.2%
490,000	Citigroup, Inc., (fixed rate to 5/25/2033, variable rate thereafter)	6.174	5/25/2034	493,673	0.2%
160,000	Citizens Auto Receivables Trust, Series 2024-1, Class A3	5.110	4/17/2028	159,991	0.1%
85,000	Citizens Financial Group, Inc., (fixed rate to 1/23/2029, variable rate thereafter)	5.841	1/23/2030	83,982	0.0%
530,000	Citizens Financial Group, Inc., (fixed rate to 5/21/2032, variable rate thereafter)	5.641	5/21/2037	486,504	0.2%
65,000	CNA Financial Corp.	5.125	2/15/2034	62,848	0.0%
480,000	CNH Industrial Capital LLC	5.500	1/12/2029	486,547	0.2%
835,000	CNO Global Funding	2.650	1/6/2029	721,766	0.2%

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365,000	Comerica, Inc., (fixed rate to 1/30/2029, variable rate thereafter)	5.982	1/30/2030	358,332	0.1%
412,677	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	379,570	0.1%
280,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	278,460	0.1%
280,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	273,091	0.1%
520,299	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	499,650	0.2%
1,135,000	Conagra Brands, Inc.	5.300	10/1/2026	1,135,269	0.4%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	112,561	0.0%
615,000	Constellation Brands, Inc.	4.800	1/15/2029	606,130	0.2%
370,000	Cooperatieve Rabobank UA	4.800	1/9/2029	366,513	0.1%
740,000	Corebridge Global Funding	5.200	1/12/2029	731,817	0.3%
670,000	Corebridge Global Funding	5.750	7/2/2026	670,508	0.2%
1,470	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	1,435	0.0%
845,000	Credit Acceptance Auto Loan Trust, Series 2022-3A, Class A	6.570	10/15/2032	851,123	0.3%
710,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class A	6.480	3/15/2033	716,990	0.2%
465,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class B	6.610	7/15/2033	469,763	0.2%
130,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C	7.620	12/15/2033	133,657	0.0%
530,000	Credit Agricole SA, (fixed rate to 1/10/2029, variable rate thereafter)	5.335	1/10/2030	525,759	0.2%
485,000	Credit Agricole SA, (fixed rate to 10/03/2028, variable rate thereafter)	6.316	10/3/2029	499,852	0.2%
335,000	Credit Suisse AG	5.000	7/9/2027	331,908	0.1%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	699,600	0.2%
25,941	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	25,518	0.0%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	409,305	0.1%
185,000	Cummins, Inc.	5.150	2/20/2034	184,738	0.1%
735,000	Daimler Truck Finance North America LLC	5.200	1/17/2025	732,805	0.3%
500,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	506,033	0.2%
595,000	Danske Bank AS, (fixed rate to 3/01/2029, variable rate thereafter)	5.705	3/1/2030	596,263	0.2%
800,000	Danske Bank AS, (fixed rate to 9/10/2024, variable rate thereafter)	0.976	9/10/2025	779,014	0.3%
335,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	343,384	0.1%
735,000	Dell Equipment Finance Trust, Series 2023-3, Class A3	5.930	4/23/2029	743,735	0.3%
665,000	Denso Corp.	1.239	9/16/2026	601,417	0.2%
445,000	Deutsche Bank AG, (fixed rate to 2/08/2027, variable rate thereafter)	5.706	2/8/2028	441,920	0.2%
645,000	DLLMT LLC, Series 2023-1A, Class A3	5.340	3/22/2027	641,249	0.2%
590,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	550,349	0.2%
65,886	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	65,442	0.0%
410,000	DT Auto Owner Trust, Series 2021-4A, Class C	1.500	9/15/2027	397,931	0.1%
630,000	DT Auto Owner Trust, Series 2022-3A, Class B	6.740	7/17/2028	633,406	0.2%
345,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	342,648	0.1%
215,000	DTE Electric Co.	5.200	3/1/2034	213,927	0.1%

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745,000	DTE Energy Co.	4.220	11/1/2024	736,949	0.3%
585,000	Duke Energy Carolinas LLC	4.850	1/15/2034	567,510	0.2%
740,000	Edison International	4.700	8/15/2025	729,614	0.3%
275,000	Element Fleet Management Corp.	3.850	6/15/2025	267,494	0.1%
440,000	Element Fleet Management Corp.	6.319	12/4/2028	451,273	0.2%
605,000	Entergy Corp.	0.900	9/15/2025	565,482	0.2%
126,293	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	124,920	0.0%
440,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A2	5.560	4/22/2030	440,338	0.2%
150,000	Enterprise Fleet Financing LLC, Series 2024-1, Class A3	5.160	9/20/2030	149,537	0.1%
430,000	Enterprise Products Operating LLC	4.850	1/31/2034	418,847	0.1%
330,000	Equifax, Inc.	5.100	6/1/2028	328,020	0.1%
620,000	Estee Lauder Cos., Inc.	5.000	2/14/2034	609,146	0.2%
665,000	Eversource Energy	5.950	2/1/2029	681,009	0.2%
680,000	Exeter Automobile Receivables Trust, Series 2022- 5A, Class B	5.970	3/15/2027	679,592	0.2%
360,000	Exeter Automobile Receivables Trust, Series 2023- 1A, Class B	5.720	4/15/2027	359,517	0.1%
380,000	Exeter Automobile Receivables Trust, Series 2023- 2A, Class B	5.610	9/15/2027	378,580	0.1%
355,000	Exeter Automobile Receivables Trust, Series 2023- 5A, Class A3	6.320	3/15/2027	357,841	0.1%
165,000	Expedia Group, Inc.	6.250	5/1/2025	165,744	0.1%
155,000	F&G Annuities & Life, Inc.	7.400	1/13/2028	159,256	0.1%
875,000	F&G Global Funding	5.150	7/7/2025	858,166	0.3%
424	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	413	0.0%
24,642	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.500%	6.050	5/1/2036	25,330	0.0%
12,719	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.225%	6.150	1/1/2035	13,008	0.0%
3	Federal Home Loan Mortgage Corp.	8.000	7/1/2025	3	0.0%
701,647	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K042, Class A2	2.670	12/25/2024	687,781	0.2%
912,822	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	867,279	0.3%
720,000	Federation des Caisses Desjardins du Quebec	5.700	3/14/2028	727,567	0.3%
525,000	Fiserv, Inc.	5.350	3/15/2031	525,458	0.2%
161,213	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	159,585	0.1%
490,000	Flagship Credit Auto Trust, Series 2022-4, Class A3	6.320	6/15/2027	493,009	0.2%
430,000	Flagship Credit Auto Trust, Series 2023-1, Class A3	5.010	8/16/2027	427,061	0.1%
450,000	Flagship Credit Auto Trust, Series 2023-2, Class C	5.810	5/15/2029	448,504	0.2%
355,000	Flex Ltd.	6.000	1/15/2028	360,836	0.1%
420,000	FMC Corp.	5.650	5/18/2033	406,744	0.1%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	583,478	0.2%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	526,617	0.2%
930,000	Ford Motor Credit Co. LLC	6.798	11/7/2028	963,870	0.3%
261,599	Foursight Capital Automobile Receivables Trust, Series 2022-1, Class A3	1.830	12/15/2026	257,801	0.1%
340,000	Foursight Capital Automobile Receivables Trust, Series 2022-2, Class A3	4.590	6/15/2027	337,032	0.1%
805,000	Fox Corp.	6.500	10/13/2033	845,484	0.3%
630,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	632,634	0.2%
145,000	FS KKR Capital Corp.	3.125	10/12/2028	125,248	0.0%
295,000	FS KKR Capital Corp.	7.875	1/15/2029	304,926	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
995,000	GA Global Funding Trust	2.250	1/6/2027	904,482	0.3%
190,000	GATX Corp.	5.400	3/15/2027	190,386	0.1%
755,000	GE HealthCare Technologies, Inc.	5.550	11/15/2024	753,899	0.3%
380,000	GECU Auto Receivables Trust, Series 2023-1A, Class A3	5.630	8/15/2028	380,731	0.1%
270,000	General Motors Financial Co., Inc.	6.050	10/10/2025	272,014	0.1%
1,180,000	General Motors Financial Co., Inc.	6.100	1/7/2034	1,192,909	0.4%
525,000	Global Payments, Inc.	1.500	11/15/2024	509,926	0.2%
347,427	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class B	1.530	4/15/2026	345,486	0.1%
160,000	GLS Auto Receivables Issuer Trust, Series 2024-1A, Class A3	5.400	9/15/2027	159,805	0.1%
280,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class A3	5.050	7/20/2026	279,142	0.1%
1,650,000	Goldman Sachs Group, Inc., (fixed rate to 8/10/2025, variable rate thereafter)	5.798	8/10/2026	1,659,099	0.6%
480,000	Golub Capital BDC, Inc.	2.500	8/24/2026	438,038	0.2%
220,000	Golub Capital BDC, Inc.	6.000	7/15/2029	213,552	0.1%
4,969	Government National Mortgage Association	3.890	5/20/2062	4,742	0.0%
5,056	Government National Mortgage Association	3.890	10/20/2062	4,837	0.0%
13,281	Government National Mortgage Association	4.015	4/20/2063	12,813	0.0%
14,959	Government National Mortgage Association	4.158	6/20/2066	14,364	0.0%
37,449	Government National Mortgage Association	4.349	9/20/2066	36,349	0.0%
35,595	Government National Mortgage Association	4.369	11/20/2066	34,602	0.0%
1,161	Government National Mortgage Association	4.384	11/20/2064	1,131	0.0%
113,716	Government National Mortgage Association	4.394	10/20/2066	110,805	0.0%
52,684	Government National Mortgage Association	4.411	10/20/2066	51,262	0.0%
52,210	Government National Mortgage Association	4.453	11/20/2066	50,790	0.0%
32,357	Government National Mortgage Association	4.485	8/20/2066	31,580	0.0%
113,535	Government National Mortgage Association	4.486	9/20/2066	111,213	0.0%
45,687	Government National Mortgage Association	4.578	10/20/2066	44,737	0.0%
252,439	Government National Mortgage Association	4.585	7/20/2067	245,997	0.1%
628,987	Government National Mortgage Association	4.639	4/20/2067	615,126	0.2%
28,909	Government National Mortgage Association	4.700	5/20/2064	28,779	0.0%
353,137	Government National Mortgage Association	4.700	1/20/2067	346,100	0.1%
80,873	Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614%	5.960	7/20/2064	80,544	0.0%
74,896	Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614%	5.963	7/20/2064	74,578	0.0%
174	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	156	0.0%
88,922	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	85,814	0.0%
242,323	Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 1.034%	6.383	2/20/2066	241,603	0.1%
753,077	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	714,289	0.2%
132,578	Government National Mortgage Association, Series 2019-H01, Class FL, 1 mo. USD SOFR + 0.564%	5.913	12/20/2068	132,195	0.0%
194,489	Government National Mortgage Association, Series 2019-H01, Class FT, 1 mo. USD SOFR + 0.514%	5.863	10/20/2068	193,924	0.1%
395,954	Government National Mortgage Association, Series 2019-H10, Class FM, 1 mo. USD SOFR + 0.514%	5.863	5/20/2069	393,637	0.1%
665,000	Great-West Lifeco U.S. Finance 2020 LP	0.904	8/12/2025	624,203	0.2%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
365,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.322	9/10/2038	352,850	0.1%
605,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	456,080	0.2%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	349,950	0.1%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	210,224	0.1%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,298,552	0.4%
180,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	173,782	0.1%
570,000	Harley-Davidson Financial Services, Inc.	6.500	3/10/2028	584,477	0.2%
265,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A3	5.690	8/15/2028	267,483	0.1%
215,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A4	5.780	4/15/2031	219,509	0.1%
505,000	Hercules Capital, Inc.	3.375	1/20/2027	458,107	0.2%
715,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	724,663	0.3%
71,445	Hilton Grand Vacations Trust, Series 2022-2A, Class C	5.570	1/25/2037	69,148	0.0%
1,015,000	Honeywell International, Inc.	5.000	3/1/2035	1,011,977	0.3%
430,000	HSBC Holdings PLC, (fixed rate to 8/14/2026, variable rate thereafter)	5.887	8/14/2027	432,852	0.1%
520,000	HSBC USA, Inc.	3.750	5/24/2024	517,869	0.2%
525,000	HSBC USA, Inc.	5.625	3/17/2025	525,638	0.2%
485,000	Hudson Pacific Properties LP	5.950	2/15/2028	435,247	0.2%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	167,896	0.1%
293,451	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	283,341	0.1%
645,000	Humana, Inc.	5.750	12/1/2028	658,738	0.2%
260,000	Huntington Auto Trust, Series 2024-1A, Class A3	5.230	1/16/2029	259,615	0.1%
290,000	Huntington Bancshares, Inc., (fixed rate to 8/21/2028, variable rate thereafter)	6.208	8/21/2029	294,890	0.1%
290,000	Huntington National Bank	5.650	1/10/2030	289,057	0.1%
400,000	Hyatt Hotels Corp.	5.750	1/30/2027	405,071	0.1%
255,000	Hyundai Capital America	5.950	9/21/2026	257,877	0.1%
495,000	Intesa Sanpaolo SpA	7.000	11/21/2025	503,658	0.2%
245,000	Intesa Sanpaolo SpA	7.200	11/28/2033	256,476	0.1%
225,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	175,746	0.1%
320,000	IQVIA, Inc.	5.700	5/15/2028	322,323	0.1%
300,000	Jackson National Life Global Funding	1.750	1/12/2025	289,761	0.1%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	150,775	0.1%
410,000	JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	6.750	3/15/2034	422,299	0.1%
285,000	Jefferies Financial Group, Inc.	5.875	7/21/2028	290,594	0.1%
730,000	John Deere Capital Corp.	4.500	1/16/2029	718,882	0.2%
575,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	514,987	0.2%
550,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	484,546	0.2%
1,685,000	JPMorgan Chase Bank NA	5.110	12/8/2026	1,687,197	0.6%
435,000	KeyBank NA	5.850	11/15/2027	429,618	0.1%
240,000	Kia Corp.	1.000	4/16/2024	238,648	0.1%
225,000	LAD Auto Receivables Trust, Series 2023-4A, Class B	6.390	10/16/2028	228,566	0.1%
115,000	LAD Auto Receivables Trust, Series 2024-1A, Class A4	5.170	9/15/2028	114,369	0.0%
470,000	LeasePlan Corp. NV	2.875	10/24/2024	461,141	0.2%
750,000	Liberty Utilities Co.	5.577	1/31/2029	751,759	0.3%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
495,000	LKQ Corp.	5.750	6/15/2028	500,220	0.2%
1,015,000	LYB International Finance III LLC	5.500	3/1/2034	1,007,054	0.3%
455,000	M&T Equipment Notes, Series 2023-1A, Class A3	5.740	7/15/2030	456,872	0.2%
370,000	Main Street Capital Corp.	3.000	7/14/2026	342,286	0.1%
26,409	Marlette Funding Trust, Series 2022-3A, Class A	5.180	11/15/2032	26,359	0.0%
240,000	Marriott International, Inc.	5.300	5/15/2034	236,184	0.1%
720,000	Marriott International, Inc.	5.550	10/15/2028	732,617	0.3%
81,398	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	76,351	0.0%
776,274	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.383	11/15/2038	770,452	0.3%
645,000	Mercedes-Benz Finance North America LLC	5.000	1/11/2034	633,169	0.2%
150,000	Mercedes-Benz Finance North America LLC	5.100	8/3/2028	150,521	0.1%
760,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	765,603	0.3%
350,000	Micron Technology, Inc.	6.750	11/1/2029	371,505	0.1%
230,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	229,782	0.1%
365,000	Morgan Stanley, (fixed rate to 1/18/2034, variable rate thereafter)	5.466	1/18/2035	364,570	0.1%
1,110,000	Morgan Stanley, (fixed rate to 7/20/2028, variable rate thereafter)	5.449	7/20/2029	1,114,225	0.4%
820,000	Morgan Stanley Bank NA	5.882	10/30/2026	835,074	0.3%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	125,727	0.0%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	474,955	0.2%
145,000	Morgan Stanley Direct Lending Fund	4.500	2/11/2027	138,636	0.0%
650,000	Mutual of Omaha Cos Global Funding	5.450	12/12/2028	655,919	0.2%
44,686	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	41,941	0.0%
925,000	National Australia Bank Ltd.	4.900	6/13/2028	922,566	0.3%
410,000	National Bank of Canada	5.600	12/18/2028	414,153	0.1%
1,130,000	National Bank of Canada, (fixed rate to 6/09/2024, variable rate thereafter)	3.750	6/9/2025	1,123,017	0.4%
370,000	National Grid PLC	5.418	1/11/2034	360,951	0.1%
141,000	National Rural Utilities Cooperative Finance Corp., 3 mo. USD SOFR + 3.172%	8.489	4/30/2043	140,648	0.0%
685,000	National Rural Utilities Cooperative Finance Corp., MTN	5.600	11/13/2026	694,134	0.2%
495,000	Nationwide Building Society, (fixed rate to 10/18/2026, variable rate thereafter)	6.557	10/18/2027	506,705	0.2%
1,015,000	NatWest Group PLC, MTN, (fixed rate to 3/01/2034, variable rate thereafter)	5.778	3/1/2035	1,012,981	0.3%
935,000	NatWest Markets PLC	1.600	9/29/2026	851,579	0.3%
44,771	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	40,164	0.0%
53,757	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	49,421	0.0%
250,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2023-1, Class A	6.180	8/25/2028	251,437	0.1%
845,000	New Economy Assets Phase 1 Sponsor LLC, Series 2021-1, Class A1	1.910	10/20/2061	735,124	0.3%
150,000	New Mountain Finance Corp.	6.875	2/1/2029	146,814	0.1%
710,000	New York Life Global Funding	5.000	1/9/2034	697,272	0.2%
865,000	NextEra Energy Capital Holdings, Inc.	5.250	3/15/2034	848,430	0.3%
530,000	NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	532,831	0.2%
315,000	Nissan Motor Acceptance Co. LLC	7.050	9/15/2028	328,138	0.1%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	194,873	0.1%
200,000	Northrop Grumman Corp.	4.900	6/1/2034	194,684	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
840,000	Northwestern Mutual Global Funding	4.900	6/12/2028	832,054	0.3%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	232,547	0.1%
1,135,000	OneMain Financial Issuance Trust, Series 2022-S1, Class A	4.130	5/14/2035	1,109,880	0.4%
375,000	O'Reilly Automotive, Inc.	5.750	11/20/2026	380,305	0.1%
185,000	ORIX Corp.	3.250	12/4/2024	181,750	0.1%
740,000	PACCAR Financial Corp., MTN	4.600	1/31/2029	732,143	0.3%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	170,996	0.1%
130,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	1/12/2027	129,637	0.0%
240,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	5.550	5/1/2028	241,450	0.1%
915,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	788,525	0.3%
240,000	Philip Morris International, Inc.	5.125	2/15/2030	238,838	0.1%
1,215,000	Philip Morris International, Inc.	5.125	2/13/2031	1,196,657	0.4%
595,000	Philip Morris International, Inc.	5.500	9/7/2030	600,551	0.2%
1,450,000	Phillips 66 Co.	5.250	6/15/2031	1,445,645	0.5%
460,000	Pioneer Natural Resources Co.	5.100	3/29/2026	459,500	0.2%
506,913	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	495,666	0.2%
550,000	PNC Financial Services Group, Inc., (fixed rate to 6/12/2028, variable rate thereafter)	5.582	6/12/2029	553,033	0.2%
100,000	Post Road Equipment Finance LLC, Series 2024-1A, Class A2	5.590	11/15/2029	99,784	0.0%
430,000	Prestige Auto Receivables Trust, Series 2021-1A, Class C	1.530	2/15/2028	411,205	0.1%
340,000	Prestige Auto Receivables Trust, Series 2023-1A, Class C	5.650	2/15/2028	337,741	0.1%
730,000	Prologis LP	5.000	3/15/2034	717,402	0.2%
260,000	Prologis Targeted U.S. Logistics Fund LP	5.250	4/1/2029	258,640	0.1%
550,000	Prosus NV	4.193	1/19/2032	471,221	0.2%
440,000	Protective Life Global Funding	1.646	1/13/2025	425,988	0.1%
370,000	Protective Life Global Funding	4.714	7/6/2027	364,604	0.1%
475,000	Public Service Electric & Gas Co., MTN	5.200	3/1/2034	475,109	0.2%
200,000	Qorvo, Inc.	1.750	12/15/2024	194,150	0.1%
390,000	Radian Group, Inc.	6.200	5/15/2029	391,119	0.1%
215,000	Raizen Fuels Finance SA	6.450	3/5/2034	217,718	0.1%
740,000	Realty Income Corp.	5.125	2/15/2034	715,955	0.2%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	630,530	0.2%
415,000	Reliance Standard Life Global Funding II	5.243	2/2/2026	408,505	0.1%
325,000	Republic Services, Inc.	5.000	12/15/2033	319,758	0.1%
570,000	RGA Global Funding	2.700	1/18/2029	500,386	0.2%
290,000	RGA Global Funding	5.500	1/11/2031	286,116	0.1%
475,000	Royal Bank of Canada, GMTN	5.150	2/1/2034	467,740	0.2%
565,000	Ryder System, Inc., MTN	5.375	3/15/2029	564,588	0.2%
560,000	Santander Drive Auto Receivables Trust, Series 2022-4, Class B	4.420	11/15/2027	553,241	0.2%
115,000	Santander Drive Auto Receivables Trust, Series 2023-1, Class C	5.090	5/15/2030	113,515	0.0%
170,000	Santander Drive Auto Receivables Trust, Series 2023-3, Class C	5.770	11/15/2030	170,968	0.1%
540,000	Santander Drive Auto Receivables Trust, Series 2023-4, Class B	5.770	12/15/2028	543,343	0.2%
590,000	Santander Drive Auto Receivables Trust, Series 2023-5, Class B	6.160	12/17/2029	598,545	0.2%
840,000	Santander Holdings USA, Inc., (fixed rate to 1/09/2029, variable rate thereafter)	6.174	1/9/2030	837,811	0.3%
215,000	SBNA Auto Lease Trust, Series 2024-A, Class A3	5.390	11/20/2026	215,199	0.1%
273,056	SCF Equipment Leasing LLC, Series 2022-1A, Class A3	2.920	7/20/2029	268,174	0.1%
1,165,000	SCF Equipment Leasing LLC, Series 2023-1A, Class A2	6.560	1/22/2030	1,175,172	0.4%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
465,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/15/2040	460,046	0.2%
155,000	Semptra	5.400	8/1/2026	155,388	0.1%
420,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class A3	5.470	10/20/2028	421,994	0.1%
52,101	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	49,745	0.0%
285,000	Sixth Street Specialty Lending, Inc.	6.125	3/1/2029	280,549	0.1%
220,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	6.066	1/19/2035	216,773	0.1%
430,000	Southern California Edison Co.	5.150	6/1/2029	430,099	0.1%
290,000	Southern California Edison Co.	5.200	6/1/2034	283,660	0.1%
1,010,000	Southern Co.	5.500	3/15/2029	1,024,364	0.4%
980,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1 mo. USD SOFR + 1.550%	6.868	2/15/2039	962,853	0.3%
285,000	Standard Chartered PLC, (fixed rate to 1/11/2034, variable rate thereafter)	6.097	1/11/2035	287,343	0.1%
415,000	Standard Chartered PLC, (fixed rate to 2/08/2029, variable rate thereafter)	7.018	2/8/2030	436,297	0.2%
350,000	Starbucks Corp.	5.000	2/15/2034	344,444	0.1%
275,000	State Street Corp., (fixed rate to 11/21/2028, variable rate thereafter)	5.684	11/21/2029	280,958	0.1%
400,000	Sumitomo Mitsui Trust Bank Ltd.	5.200	3/7/2027	399,445	0.1%
650,000	Swedbank AB	6.136	9/12/2026	658,000	0.2%
560,000	Synchrony Bank	5.400	8/22/2025	553,482	0.2%
285,000	Synchrony Financial	4.875	6/13/2025	280,462	0.1%
835,000	Take-Two Interactive Software, Inc.	4.950	3/28/2028	828,331	0.3%
670,000	Tapestry, Inc.	7.700	11/27/2030	710,434	0.2%
240,000	Texas Instruments, Inc.	4.850	2/8/2034	238,419	0.1%
880,000	T-Mobile USA, Inc.	4.850	1/15/2029	868,529	0.3%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	418,807	0.1%
370,000	Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3	5.160	4/17/2028	371,000	0.1%
420,000	Toyota Motor Credit Corp.	5.550	11/20/2030	433,735	0.1%
445,000	Toyota Motor Credit Corp., MTN	4.650	1/5/2029	440,261	0.2%
370,000	Toyota Motor Credit Corp., MTN	5.000	8/14/2026	369,952	0.1%
430,000	TPG Operating Group II LP	5.875	3/5/2034	429,583	0.1%
630,000	Truist Financial Corp., MTN, (fixed rate to 1/26/2033, variable rate thereafter)	5.122	1/26/2034	597,598	0.2%
525,000	Truist Financial Corp., MTN, (fixed rate to 10/30/2028, variable rate thereafter)	7.161	10/30/2029	555,646	0.2%
240,000	Trustage Financial Group, Inc.	4.625	4/15/2032	206,809	0.1%
645,000	Tyson Foods, Inc.	5.700	3/15/2034	644,166	0.2%
3,635,000	U.S. Treasury Notes	2.750	7/31/2027	3,448,138	1.2%
5,200,000	U.S. Treasury Notes	3.250	6/30/2027	5,019,016	1.7%
6,850,000	U.S. Treasury Notes	3.625	3/31/2028	6,670,990	2.3%
11,070,000	U.S. Treasury Notes	3.625	5/31/2028	10,776,386	3.7%
17,710,000	U.S. Treasury Notes	3.875	11/30/2027	17,415,986	6.0%
1,105,000	U.S. Treasury Notes	3.875	12/31/2027	1,086,526	0.4%
5,925,000	U.S. Treasury Notes	4.000	1/31/2029	5,856,492	2.0%
13,855,000	U.S. Treasury Notes	4.125	7/31/2028	13,758,123	4.7%
9,155,000	U.S. Treasury Notes	4.375	11/30/2028	9,193,623	3.2%
10,305,000	U.S. Treasury Notes	4.750	7/31/2025	10,291,716	3.6%
3,335,000	U.S. Treasury Notes	4.875	11/30/2025	3,343,077	1.2%
5,510,000	U.S. Treasury Notes	5.000	10/31/2025	5,530,663	1.9%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	554,088	0.2%
320,000	United Auto Credit Securitization Trust, Series 2022-2, Class C	5.810	5/10/2027	318,577	0.1%
520,000	USAA Capital Corp.	3.375	5/1/2025	507,802	0.2%

Loomis Sayles Intermediate Duration Bond 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>
375,000	Verizon Communications, Inc.	5.500	2/23/2054	370,481	0.1%
475,000	Virginia Electric & Power Co.	5.000	1/15/2034	461,735	0.2%
730,000	Vistra Operations Co. LLC	5.125	5/13/2025	723,766	0.3%
840,000	Volkswagen Group of America Finance LLC	6.200	11/16/2028	874,625	0.3%
830,000	WEC Energy Group, Inc.	4.750	1/9/2026	821,914	0.3%
655,000	Wells Fargo & Co., MTN, (fixed rate to 4/25/2025, variable rate thereafter)	3.908	4/25/2026	642,242	0.2%
1,340,000	Wells Fargo & Co., MTN, (fixed rate to 7/25/2028, variable rate thereafter)	5.574	7/25/2029	1,348,775	0.5%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	191,708	0.1%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	392,719	0.1%
825,000	Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4	4.000	4/15/2055	758,156	0.3%
695,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class C	6.020	9/15/2028	698,614	0.2%
95,000	Westlake Flooring Master Trust, Series 2024-1A, Class A	5.430	2/15/2028	95,226	0.0%
885,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	885,801	0.3%
245,000	Whirlpool Corp.	5.750	3/1/2034	243,167	0.1%
600,000	Williams Cos., Inc.	5.400	3/2/2026	601,395	0.2%
430,000	Willis North America, Inc.	5.900	3/5/2054	428,999	0.1%
380,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A3	5.070	9/15/2026	378,862	0.1%
360,000	World Omni Select Auto Trust, Series 2021-A, Class B	0.850	8/16/2027	345,143	0.1%
915,000	Xcel Energy, Inc.	5.500	3/15/2034	899,354	0.3%
	Total			285,468,686	98.5%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
5,323,153	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	5,323,153	1.9%
	Total Investments			290,791,839	100.4%
	Other assets less liabilities			(1,080,429)	(0.4)%
	Net Assets			289,711,410	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 5 Year U.S. Treasury Notes Futures	6/28/2024	64	\$ 6,828,434	\$ 6,842,000	\$13,566
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	107	12,138,711	12,216,391	77,680
Total Futures Contracts					\$91,246

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 Intermediate Duration Bond Fund

Investments as of February 29, 2024 (Unaudited)

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

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

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Loomis Sayles Intermediate Duration Bond 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					
800,000	ABN AMRO Bank NV, (fixed rate to 9/18/2026, variable rate thereafter)	6.339	9/18/2027	818,009	0.3%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	509,449	0.2%
315,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5.100	1/19/2029	313,148	0.1%
435,000	AES Corp.	3.300	7/15/2025	420,849	0.1%
125,000	Affirm Asset Securitization Trust, Series 2022-A, Class A	4.300	5/17/2027	124,045	0.0%
105,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	6.610	1/18/2028	105,541	0.0%
320,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	6.820	9/15/2028	327,397	0.1%
173,974	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	174,670	0.1%
700,000	AIB Group PLC, (fixed rate to 10/14/2025, variable rate thereafter)	7.583	10/14/2026	722,428	0.2%
200,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	6.608	9/13/2029	210,111	0.1%
1,490,000	Air Lease Corp.	5.100	3/1/2029	1,482,068	0.5%
555,000	Aircastle Ltd.	2.850	1/26/2028	497,370	0.2%
170,000	Aircastle Ltd.	5.950	2/15/2029	170,003	0.1%
190,000	Aircastle Ltd.	6.500	7/18/2028	194,626	0.1%
255,000	Ally Auto Receivables Trust, Series 2022-3, Class A3	5.070	4/15/2027	254,802	0.1%
425,000	Ally Financial, Inc.	7.100	11/15/2027	446,924	0.2%
360,000	Ally Financial, Inc., (fixed rate to 1/03/2029, variable rate thereafter)	6.848	1/3/2030	371,650	0.1%
970,000	Altria Group, Inc.	6.200	11/1/2028	1,023,219	0.3%
335,000	Amcor Flexibles North America, Inc.	4.000	5/17/2025	330,041	0.1%
850,000	Ameren Corp.	5.000	1/15/2029	854,847	0.3%
80,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	7.860	2/15/2029	81,026	0.0%
420,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class C	6.440	10/12/2029	425,160	0.1%
250,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	253,923	0.1%
755,000	American Electric Power Co., Inc.	5.200	1/15/2029	766,518	0.3%
565,000	American Electric Power Co., Inc.	5.699	8/15/2025	569,345	0.2%
310,000	American Express Co., (fixed rate to 10/30/2030, variable rate thereafter)	6.489	10/30/2031	335,845	0.1%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	208,421	0.1%
520,000	AmeriCredit Automobile Receivables Trust, Series 2021-3, Class C	1.410	8/18/2027	482,303	0.2%
335,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A3	4.380	4/18/2028	332,714	0.1%
870,000	AmeriCredit Automobile Receivables Trust, Series 2023-1, Class B	5.570	3/20/2028	885,364	0.3%
340,000	Ameriprise Financial, Inc.	5.700	12/15/2028	356,058	0.1%
800,000	Antares Holdings LP	3.750	7/15/2027	727,061	0.2%
325,000	ANZ New Zealand International Ltd.	5.355	8/14/2028	331,961	0.1%
263,274	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	236,177	0.1%
50,000	Ares Capital Corp.	4.250	3/1/2025	49,090	0.0%
530,000	Ares Capital Corp.	5.875	3/1/2029	525,287	0.2%
360,000	Ares Capital Corp.	7.000	1/15/2027	369,406	0.1%
355,000	ASB Bank Ltd., (fixed rate to 6/17/2027, variable rate thereafter)	5.284	6/17/2032	350,687	0.1%
290,000	Athene Global Funding	2.500	3/24/2028	259,821	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
345,000	AutoNation, Inc.	3.500	11/15/2024	338,328	0.1%
290,000	AutoNation, Inc.	4.500	10/1/2025	285,972	0.1%
525,000	AutoZone, Inc.	5.050	7/15/2026	527,432	0.2%
265,000	AutoZone, Inc.	6.250	11/1/2028	281,392	0.1%
170,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	170,952	0.1%
1,210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-3A, Class A	5.440	2/22/2028	1,220,650	0.4%
305,000	Avnet, Inc.	6.250	3/15/2028	315,897	0.1%
835,000	Avolon Holdings Funding Ltd.	6.375	5/4/2028	853,885	0.3%
545,000	Bain Capital Specialty Finance, Inc.	2.550	10/13/2026	494,607	0.2%
800,000	Banco Santander SA	6.938	11/7/2033	886,674	0.3%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	207,148	0.1%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	237,443	0.1%
870,000	BANK, Series 2021-BN37, Class A5	2.618	11/15/2064	739,159	0.2%
635,000	BANK, Series 2023-5YR3, Class A3	6.724	9/15/2056	680,671	0.2%
385,000	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	409,821	0.1%
675,000	Bank of America Corp., (fixed rate to 1/23/2034, variable rate thereafter)	5.468	1/23/2035	687,386	0.2%
840,000	Bank of America Corp., MTN, (fixed rate to 4/02/2025, variable rate thereafter)	3.384	4/2/2026	821,085	0.3%
315,000	Bank of Ireland Group PLC, (fixed rate to 9/16/2025, variable rate thereafter)	6.253	9/16/2026	318,275	0.1%
1,150,000	Bank of Montreal	5.717	9/25/2028	1,193,529	0.4%
570,000	Bank of New York Mellon Corp., (fixed rate to 4/26/2026, variable rate thereafter)	4.947	4/26/2027	570,986	0.2%
250,000	Bank of New Zealand	2.285	1/27/2027	232,453	0.1%
200,000	Barings BDC, Inc.	3.300	11/23/2026	185,217	0.1%
355,000	BAT Capital Corp.	6.343	8/2/2030	373,788	0.1%
715,000	Bayer U.S. Finance LLC	6.500	11/21/2033	728,548	0.2%
660,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.589	10/15/2037	656,700	0.2%
865,000	BBCMS Mortgage Trust, Series 2021-C12, Class A5	2.689	11/15/2054	740,302	0.2%
300,000	BBCMS Mortgage Trust, Series 2023-C20, Class A5	5.576	7/15/2056	316,678	0.1%
175,508	BB-UBS Trust, Series 2012-TFT, Class A	2.892	6/5/2030	158,624	0.1%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	246,103	0.1%
755,000	Benchmark Mortgage Trust, Series 2021-B31, Class A5	2.669	12/15/2054	643,732	0.2%
520,000	Benchmark Mortgage Trust, Series 2023-V2, Class A3	5.812	5/15/2055	537,770	0.2%
56,771	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	56,459	0.0%
695,000	Bimbo Bakeries USA, Inc.	6.050	1/15/2029	724,899	0.2%
430,000	Blackstone Private Credit Fund	2.625	12/15/2026	390,404	0.1%
235,000	Blackstone Private Credit Fund	7.300	11/27/2028	245,159	0.1%
490,000	Blackstone Secured Lending Fund	2.850	9/30/2028	430,172	0.1%
260,000	Blue Owl Capital Corp.	3.750	7/22/2025	251,190	0.1%
60,000	Blue Owl Capital Corp.	4.250	1/15/2026	58,000	0.0%
400,000	Blue Owl Capital Corp.	5.950	3/15/2029	397,166	0.1%
265,000	Blue Owl Capital Corp. II	8.450	11/15/2026	274,395	0.1%
135,000	Blue Owl Credit Income Corp.	6.650	3/15/2031	133,861	0.0%
490,000	Blue Owl Credit Income Corp.	7.950	6/13/2028	513,931	0.2%
175,000	Blue Owl Finance LLC	4.375	2/15/2032	155,434	0.1%
465,000	Blue Owl Technology Finance Corp.	4.750	12/15/2025	444,834	0.1%
1,685,000	BNP Paribas SA, (fixed rate to 1/09/2029, variable rate thereafter)	5.176	1/9/2030	1,695,133	0.6%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	346,114	0.1%
805,000	BP Capital Markets America, Inc.	4.989	4/10/2034	810,469	0.3%
520,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	6.859	12/15/2038	488,759	0.2%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
360,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.231	4/15/2037	359,548	0.1%
1,185,000	Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class A3	6.510	11/15/2027	1,205,358	0.4%
780,000	Brighthouse Financial Global Funding	1.750	1/13/2025	750,292	0.3%
585,000	Bristol-Myers Squibb Co.	5.900	11/15/2033	631,774	0.2%
440,000	Broadcom, Inc.	4.000	4/15/2029	423,534	0.1%
240,000	Cabot Corp.	4.000	7/1/2029	227,249	0.1%
275,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	6.840	9/13/2034	292,270	0.1%
435,000	Canadian Imperial Bank of Commerce	6.092	10/3/2033	461,904	0.2%
310,000	Cantor Fitzgerald LP	7.200	12/12/2028	320,415	0.1%
605,000	Capital One Financial Corp., (fixed rate to 10/29/2026, variable rate thereafter)	7.149	10/29/2027	630,483	0.2%
360,000	Capital One Financial Corp., (fixed rate to 2/01/2029, variable rate thereafter)	5.700	2/1/2030	363,508	0.1%
280,000	Cargill, Inc.	4.500	6/24/2026	279,612	0.1%
170,000	Carmax Auto Owner Trust, Series 2023-3, Class A3	5.280	5/15/2028	171,574	0.1%
1,055,000	CarMax Auto Owner Trust, Series 2023-2, Class A3	5.050	1/18/2028	1,057,724	0.4%
70,930	Carvana Auto Receivables Trust, Series 2021-N4, Class C	1.720	9/11/2028	67,079	0.0%
342,425	Carvana Auto Receivables Trust, Series 2021-P4, Class A3	1.310	1/11/2027	332,694	0.1%
548,718	Carvana Auto Receivables Trust, Series 2023-N1, Class A	6.360	4/12/2027	550,218	0.2%
675,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	679,659	0.2%
640,000	Caterpillar Financial Services Corp.	5.150	8/11/2025	644,715	0.2%
410,000	Caterpillar Financial Services Corp., DMTN	4.350	5/15/2026	408,750	0.1%
570,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	521,618	0.2%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	474,527	0.2%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	346,530	0.1%
23,176	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	23,057	0.0%
366,017	Chesapeake Funding II LLC, Series 2023-1A, Class A1	5.650	5/15/2035	367,042	0.1%
1,700,000	Citibank NA	5.488	12/4/2026	1,732,400	0.6%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	947,182	0.3%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	477,146	0.2%
490,000	Citigroup, Inc., (fixed rate to 5/25/2033, variable rate thereafter)	6.174	5/25/2034	508,253	0.2%
160,000	Citizens Auto Receivables Trust, Series 2024-1, Class A3	5.110	4/17/2028	160,776	0.1%
85,000	Citizens Financial Group, Inc., (fixed rate to 1/23/2029, variable rate thereafter)	5.841	1/23/2030	85,591	0.0%
705,000	Citizens Financial Group, Inc., (fixed rate to 5/21/2032, variable rate thereafter)	5.641	5/21/2037	667,207	0.2%
480,000	CNH Industrial Capital LLC	5.500	1/12/2029	493,627	0.2%
835,000	CNO Global Funding	2.650	1/6/2029	723,619	0.2%
365,000	Comerica, Inc., (fixed rate to 1/30/2029, variable rate thereafter)	5.982	1/30/2030	363,905	0.1%
418,577	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	380,613	0.1%
280,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	277,773	0.1%
280,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	272,574	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
520,299	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	501,246	0.2%
1,135,000	Conagra Brands, Inc.	5.300	10/1/2026	1,147,492	0.4%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	113,606	0.0%
615,000	Constellation Brands, Inc.	4.800	1/15/2029	617,801	0.2%
740,000	Cooperatieve Rabobank UA	4.800	1/9/2029	744,890	0.3%
435,000	Cooperatieve Rabobank UA, (fixed rate to 2/28/2028, variable rate thereafter)	5.564	2/28/2029	442,703	0.1%
205,000	Corebridge Global Funding	0.900	9/22/2025	191,456	0.1%
740,000	Corebridge Global Funding	5.200	1/12/2029	742,832	0.2%
670,000	Corebridge Global Funding	5.750	7/2/2026	679,002	0.2%
1,482	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	1,447	0.0%
845,000	Credit Acceptance Auto Loan Trust, Series 2022-3A, Class A	6.570	10/15/2032	853,532	0.3%
710,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class A	6.480	3/15/2033	721,095	0.2%
465,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class B	6.610	7/15/2033	473,589	0.2%
130,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C	7.620	12/15/2033	134,975	0.0%
530,000	Credit Agricole SA, (fixed rate to 1/10/2029, variable rate thereafter)	5.335	1/10/2030	532,252	0.2%
485,000	Credit Agricole SA, (fixed rate to 10/03/2028, variable rate thereafter)	6.316	10/3/2029	505,760	0.2%
335,000	Credit Suisse AG	5.000	7/9/2027	335,182	0.1%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	719,614	0.2%
405,000	Crown Castle, Inc.	5.800	3/1/2034	417,370	0.1%
27,440	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	26,998	0.0%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	415,893	0.1%
735,000	Daimler Truck Finance North America LLC	5.200	1/17/2025	734,843	0.2%
340,000	Daimler Truck Finance North America LLC	5.400	9/20/2028	347,723	0.1%
500,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	512,212	0.2%
800,000	Danske Bank AS, (fixed rate to 9/10/2024, variable rate thereafter)	0.976	9/10/2025	776,854	0.3%
335,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	347,805	0.1%
735,000	Dell Equipment Finance Trust, Series 2023-3, Class A3	5.930	4/23/2029	749,880	0.3%
665,000	Denso Corp.	1.239	9/16/2026	605,438	0.2%
285,000	Discover Financial Services, (fixed rate to 11/02/2033, variable rate thereafter)	7.964	11/2/2034	317,792	0.1%
645,000	DLLMT LLC, Series 2023-1A, Class A3	5.340	3/22/2027	645,606	0.2%
590,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	550,150	0.2%
94,412	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	93,388	0.0%
410,000	DT Auto Owner Trust, Series 2021-4A, Class C	1.500	9/15/2027	396,960	0.1%
630,000	DT Auto Owner Trust, Series 2022-3A, Class B	6.740	7/17/2028	634,641	0.2%
345,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	343,524	0.1%
745,000	DTE Energy Co.	4.220	11/1/2024	737,205	0.2%
1,175,000	Duke Energy Carolinas LLC	4.850	1/15/2034	1,167,425	0.4%
740,000	Edison International	4.700	8/15/2025	733,466	0.2%
535,000	EIDP, Inc.	4.500	5/15/2026	533,471	0.2%
275,000	Element Fleet Management Corp.	3.850	6/15/2025	268,541	0.1%
750,000	Element Fleet Management Corp.	6.319	12/4/2028	779,497	0.3%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
460,000	Enbridge, Inc.	5.700	3/8/2033	474,555	0.2%
605,000	Entergy Corp.	0.900	9/15/2025	566,491	0.2%
132,241	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	131,085	0.0%
440,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A2	5.560	4/22/2030	441,454	0.1%
150,000	Enterprise Fleet Financing LLC, Series 2024-1, Class A3	5.160	9/20/2030	151,431	0.1%
860,000	Enterprise Products Operating LLC	4.850	1/31/2034	860,517	0.3%
330,000	Equifax, Inc.	5.100	6/1/2028	333,860	0.1%
665,000	Eversource Energy	5.950	2/1/2029	691,619	0.2%
680,000	Exeter Automobile Receivables Trust, Series 2022-5A, Class B	5.970	3/15/2027	679,697	0.2%
360,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class B	5.720	4/15/2027	359,852	0.1%
380,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class B	5.610	9/15/2027	379,583	0.1%
355,000	Exeter Automobile Receivables Trust, Series 2023-5A, Class A3	6.320	3/15/2027	358,082	0.1%
165,000	Expedia Group, Inc.	6.250	5/1/2025	166,325	0.1%
155,000	F&G Annuities & Life, Inc.	7.400	1/13/2028	160,882	0.1%
1,170,000	F&G Global Funding	5.150	7/7/2025	1,154,247	0.4%
443	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	433	0.0%
24,787	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.500%	5.950	5/1/2036	25,434	0.0%
13,182	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.225%	6.154	1/1/2035	13,494	0.0%
3	Federal Home Loan Mortgage Corp.	8.000	7/1/2025	4	0.0%
701,647	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K042, Class A2	2.670	12/25/2024	687,095	0.2%
913,883	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	873,570	0.3%
720,000	Federation des Caisses Desjardins du Quebec	5.700	3/14/2028	738,396	0.2%
460,000	Fifth Third Bancorp, (fixed rate to 7/27/2028, variable rate thereafter)	6.339	7/27/2029	478,910	0.2%
191,083	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	188,856	0.1%
490,000	Flagship Credit Auto Trust, Series 2022-4, Class A3	6.320	6/15/2027	494,815	0.2%
430,000	Flagship Credit Auto Trust, Series 2023-1, Class A3	5.010	8/16/2027	428,163	0.1%
450,000	Flagship Credit Auto Trust, Series 2023-2, Class C	5.810	5/15/2029	451,775	0.2%
355,000	Flex Ltd.	6.000	1/15/2028	366,125	0.1%
420,000	FMC Corp.	5.650	5/18/2033	417,816	0.1%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	584,064	0.2%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	529,572	0.2%
895,000	Ford Credit Auto Owner Trust, Series 2023-2, Class A	5.280	2/15/2036	919,416	0.3%
930,000	Ford Motor Credit Co. LLC	6.798	11/7/2028	971,497	0.3%
295,914	Foursight Capital Automobile Receivables Trust, Series 2022-1, Class A3	1.830	12/15/2026	291,254	0.1%
340,000	Foursight Capital Automobile Receivables Trust, Series 2022-2, Class A3	4.590	6/15/2027	336,787	0.1%
805,000	Fox Corp.	6.500	10/13/2033	868,196	0.3%
630,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	632,643	0.2%
145,000	FS KKR Capital Corp.	3.125	10/12/2028	127,633	0.0%
295,000	FS KKR Capital Corp.	7.875	1/15/2029	313,029	0.1%
995,000	GA Global Funding Trust	2.250	1/6/2027	910,136	0.3%
370,000	GATX Corp.	6.900	5/1/2034	409,132	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
755,000	GE HealthCare Technologies, Inc.	5.550	11/15/2024	755,462	0.3%
380,000	GECU Auto Receivables Trust, Series 2023-1A, Class A3	5.630	8/15/2028	383,014	0.1%
270,000	General Motors Financial Co., Inc.	6.050	10/10/2025	273,931	0.1%
1,180,000	General Motors Financial Co., Inc.	6.100	1/7/2034	1,216,572	0.4%
525,000	Global Payments, Inc.	1.500	11/15/2024	508,667	0.2%
468,134	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class B	1.530	4/15/2026	464,634	0.2%
280,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class A3	5.050	7/20/2026	280,059	0.1%
1,650,000	Goldman Sachs Group, Inc., (fixed rate to 8/10/2025, variable rate thereafter)	5.798	8/10/2026	1,665,509	0.6%
480,000	Golub Capital BDC, Inc.	2.500	8/24/2026	437,880	0.1%
220,000	Golub Capital BDC, Inc.	6.000	7/15/2029	217,391	0.1%
5,007	Government National Mortgage Association	3.890	5/20/2062	4,829	0.0%
5,040	Government National Mortgage Association	3.890	10/20/2062	4,867	0.0%
13,237	Government National Mortgage Association	4.015	4/20/2063	12,862	0.0%
14,908	Government National Mortgage Association	4.158	6/20/2066	14,451	0.0%
46,314	Government National Mortgage Association	4.257	11/20/2066	45,392	0.0%
37,314	Government National Mortgage Association	4.349	9/20/2066	36,448	0.0%
1,244	Government National Mortgage Association	4.389	11/20/2064	1,220	0.0%
113,301	Government National Mortgage Association	4.394	10/20/2066	110,984	0.0%
52,491	Government National Mortgage Association	4.411	10/20/2066	51,401	0.0%
52,017	Government National Mortgage Association	4.453	11/20/2066	50,961	0.0%
37,882	Government National Mortgage Association	4.471	8/20/2066	37,208	0.0%
113,112	Government National Mortgage Association	4.486	9/20/2066	111,162	0.0%
45,513	Government National Mortgage Association	4.578	10/20/2066	44,734	0.0%
251,575	Government National Mortgage Association	4.585	7/20/2067	247,091	0.1%
626,565	Government National Mortgage Association	4.639	4/20/2067	616,448	0.2%
393,003	Government National Mortgage Association	4.668	1/20/2067	386,981	0.1%
61,984	Government National Mortgage Association	4.700	5/20/2064	61,698	0.0%
82,062	Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614%	5.937	7/20/2064	81,702	0.0%
75,786	Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614%	5.960	7/20/2064	75,437	0.0%
174	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	158	0.0%
98,149	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	95,040	0.0%
247,467	Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 1.034%	6.380	2/20/2066	246,659	0.1%
758,357	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	727,699	0.2%
137,381	Government National Mortgage Association, Series 2019-H01, Class FL, 1 mo. USD SOFR + 0.564%	5.910	12/20/2068	136,941	0.0%
226,163	Government National Mortgage Association, Series 2019-H01, Class FT, 1 mo. USD SOFR + 0.514%	5.860	10/20/2068	225,506	0.1%
405,620	Government National Mortgage Association, Series 2019-H10, Class FM, 1 mo. USD SOFR + 0.514%	5.860	5/20/2069	403,124	0.1%
665,000	Great-West Lifeco U.S. Finance 2020 LP	0.904	8/12/2025	624,945	0.2%
365,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.466	9/10/2038	355,436	0.1%
605,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	452,268	0.2%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	344,670	0.1%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	213,877	0.1%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,300,476	0.4%
180,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	174,061	0.1%
660,000	Harley-Davidson Financial Services, Inc.	6.500	3/10/2028	680,857	0.2%
265,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A3	5.690	8/15/2028	269,096	0.1%
215,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A4	5.780	4/15/2031	221,969	0.1%
505,000	Hercules Capital, Inc.	3.375	1/20/2027	460,731	0.2%
715,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	727,900	0.2%
73,971	Hilton Grand Vacations Trust, Series 2022-2A, Class C	5.570	1/25/2037	72,262	0.0%
270,000	HPS Corporate Lending Fund	6.750	1/30/2029	271,063	0.1%
630,000	HSBC Holdings PLC, (fixed rate to 8/14/2026, variable rate thereafter)	5.887	8/14/2027	638,964	0.2%
520,000	HSBC USA, Inc.	3.750	5/24/2024	516,912	0.2%
525,000	HSBC USA, Inc.	5.625	3/17/2025	528,279	0.2%
485,000	Hudson Pacific Properties LP	5.950	2/15/2028	459,339	0.2%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	165,673	0.1%
322,432	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	309,189	0.1%
645,000	Humana, Inc.	5.750	12/1/2028	668,380	0.2%
290,000	Huntington Bancshares, Inc., (fixed rate to 8/21/2028, variable rate thereafter)	6.208	8/21/2029	299,733	0.1%
290,000	Huntington National Bank	5.650	1/10/2030	294,068	0.1%
400,000	Hyatt Hotels Corp.	5.750	1/30/2027	409,137	0.1%
255,000	Hyundai Capital America	5.950	9/21/2026	260,005	0.1%
495,000	Intesa Sanpaolo SpA	7.000	11/21/2025	507,142	0.2%
245,000	Intesa Sanpaolo SpA	7.200	11/28/2033	261,253	0.1%
225,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	177,983	0.1%
320,000	IQVIA, Inc.	5.700	5/15/2028	325,886	0.1%
705,000	Jackson National Life Global Funding	1.750	1/12/2025	681,105	0.2%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	151,221	0.1%
680,000	JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	6.750	3/15/2034	715,714	0.2%
530,000	Jefferies Financial Group, Inc.	5.875	7/21/2028	547,824	0.2%
870,000	John Deere Capital Corp.	4.500	1/16/2029	870,848	0.3%
575,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	521,545	0.2%
550,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	490,020	0.2%
410,000	JPMorgan Chase & Co., (fixed rate to 6/01/2033, variable rate thereafter)	5.350	6/1/2034	416,843	0.1%
1,685,000	JPMorgan Chase Bank NA	5.110	12/8/2026	1,706,541	0.6%
435,000	KeyBank NA	5.850	11/15/2027	436,083	0.1%
240,000	Kia Corp.	1.000	4/16/2024	237,737	0.1%
225,000	KLA Corp.	4.700	2/1/2034	224,188	0.1%
225,000	LAD Auto Receivables Trust, Series 2023-4A, Class B	6.390	10/16/2028	230,064	0.1%
470,000	LeasePlan Corp. NV	2.875	10/24/2024	460,977	0.2%
750,000	Liberty Utilities Co.	5.577	1/31/2029	757,633	0.3%
495,000	LKQ Corp.	5.750	6/15/2028	505,125	0.2%
440,000	Lloyds Banking Group PLC, (fixed rate to 1/05/2034, variable rate thereafter)	5.679	1/5/2035	445,927	0.1%
455,000	M&T Equipment Notes, Series 2023-1A, Class A3	5.740	7/15/2030	460,618	0.2%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
645,000	Macquarie Group Ltd., (fixed rate to 12/07/2033, variable rate thereafter)	6.255	12/7/2034	677,588	0.2%
370,000	Main Street Capital Corp.	3.000	7/14/2026	341,237	0.1%
33,350	Marlette Funding Trust, Series 2022-3A, Class A	5.180	11/15/2032	33,264	0.0%
720,000	Marriott International, Inc.	5.550	10/15/2028	741,727	0.2%
82,840	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	78,382	0.0%
776,274	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.398	11/15/2038	768,512	0.3%
645,000	Mercedes-Benz Finance North America LLC	5.000	1/11/2034	644,651	0.2%
365,000	Mercedes-Benz Finance North America LLC	5.100	8/3/2028	371,263	0.1%
760,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	769,073	0.3%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	284,475	0.1%
350,000	Micron Technology, Inc.	6.750	11/1/2029	377,874	0.1%
230,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	230,367	0.1%
730,000	Morgan Stanley, (fixed rate to 1/18/2034, variable rate thereafter)	5.466	1/18/2035	744,966	0.3%
1,110,000	Morgan Stanley, (fixed rate to 7/20/2028, variable rate thereafter)	5.449	7/20/2029	1,129,740	0.4%
820,000	Morgan Stanley Bank NA	5.882	10/30/2026	843,172	0.3%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	125,724	0.0%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	482,410	0.2%
170,000	Morgan Stanley Direct Lending Fund	4.500	2/11/2027	164,191	0.1%
650,000	Mutual of Omaha Cos. Global Funding	5.450	12/12/2028	661,461	0.2%
46,174	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	43,280	0.0%
925,000	National Australia Bank Ltd.	4.900	6/13/2028	935,591	0.3%
410,000	National Bank of Canada	5.600	12/18/2028	419,927	0.1%
1,130,000	National Bank of Canada, (fixed rate to 6/09/2024, variable rate thereafter)	3.750	6/9/2025	1,121,819	0.4%
735,000	National Grid PLC	5.418	1/11/2034	736,128	0.2%
141,000	National Rural Utilities Cooperative Finance Corp., 3 mo. USD SOFR + 3.172%	8.489	4/30/2043	139,232	0.0%
685,000	National Rural Utilities Cooperative Finance Corp., MTN	5.600	11/13/2026	702,369	0.2%
495,000	Nationwide Building Society, (fixed rate to 10/18/2026, variable rate thereafter)	6.557	10/18/2027	511,047	0.2%
935,000	NatWest Markets PLC	1.600	9/29/2026	856,592	0.3%
45,690	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	41,316	0.0%
55,149	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	50,644	0.0%
250,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2023-1, Class A	6.180	8/25/2028	252,804	0.1%
845,000	New Economy Assets Phase 1 Sponsor LLC, Series 2021-1, Class A1	1.910	10/20/2061	743,363	0.3%
150,000	New Mountain Finance Corp.	6.875	2/1/2029	149,745	0.1%
805,000	New York Life Global Funding	5.000	1/9/2034	807,072	0.3%
865,000	NextEra Energy Capital Holdings, Inc.	5.250	3/15/2034	870,443	0.3%
675,000	NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	681,816	0.2%
315,000	Nissan Motor Acceptance Co. LLC	7.050	9/15/2028	330,562	0.1%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	195,597	0.1%
730,000	Northrop Grumman Corp.	4.900	6/1/2034	734,360	0.2%
840,000	Northwestern Mutual Global Funding	4.900	6/12/2028	842,772	0.3%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	232,466	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,135,000	OneMain Financial Issuance Trust, Series 2022-S1, Class A	4.130	5/14/2035	1,111,112	0.4%
375,000	O'Reilly Automotive, Inc.	5.750	11/20/2026	384,275	0.1%
185,000	ORIX Corp.	3.250	12/4/2024	181,669	0.1%
740,000	PACCAR Financial Corp., MTN	4.600	1/31/2029	745,384	0.3%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	171,485	0.1%
130,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	5.350	1/12/2027	130,747	0.0%
240,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	5.550	5/1/2028	244,246	0.1%
510,000	PepsiCo, Inc.	5.125	11/10/2026	519,514	0.2%
915,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	799,432	0.3%
275,000	Philip Morris International, Inc.	5.125	2/15/2030	279,531	0.1%
595,000	Philip Morris International, Inc.	5.500	9/7/2030	616,603	0.2%
540,000	Phillips 66 Co.	4.950	12/1/2027	544,151	0.2%
460,000	Pioneer Natural Resources Co.	5.100	3/29/2026	463,178	0.2%
506,913	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	495,079	0.2%
1,100,000	PNC Financial Services Group, Inc., (fixed rate to 6/12/2028, variable rate thereafter)	5.582	6/12/2029	1,122,862	0.4%
430,000	Prestige Auto Receivables Trust, Series 2021-1A, Class C	1.530	2/15/2028	408,478	0.1%
340,000	Prestige Auto Receivables Trust, Series 2023-1A, Class C	5.650	2/15/2028	339,147	0.1%
730,000	Prologis LP	5.000	3/15/2034	733,320	0.2%
550,000	Prosus NV	4.193	1/19/2032	474,348	0.2%
440,000	Protective Life Global Funding	1.646	1/13/2025	425,346	0.1%
370,000	Protective Life Global Funding	4.714	7/6/2027	370,286	0.1%
200,000	Qorvo, Inc.	1.750	12/15/2024	192,894	0.1%
1,160,000	Realty Income Corp.	5.125	2/15/2034	1,151,755	0.4%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	632,438	0.2%
415,000	Reliance Standard Life Global Funding II	5.243	2/2/2026	411,705	0.1%
325,000	Republic Services, Inc.	5.000	12/15/2033	327,996	0.1%
570,000	RGA Global Funding	2.700	1/18/2029	505,406	0.2%
475,000	RGA Global Funding	5.500	1/11/2031	476,477	0.2%
475,000	Royal Bank of Canada, GMTN	5.150	2/1/2034	476,089	0.2%
600,000	RTX Corp.	6.100	3/15/2034	651,200	0.2%
560,000	Santander Drive Auto Receivables Trust, Series 2022-4, Class B	4.420	11/15/2027	553,152	0.2%
115,000	Santander Drive Auto Receivables Trust, Series 2023-1, Class C	5.090	5/15/2030	114,285	0.0%
170,000	Santander Drive Auto Receivables Trust, Series 2023-3, Class C	5.770	11/15/2030	172,810	0.1%
540,000	Santander Drive Auto Receivables Trust, Series 2023-4, Class B	5.770	12/15/2028	547,683	0.2%
590,000	Santander Drive Auto Receivables Trust, Series 2023-5, Class B	6.160	12/17/2029	606,364	0.2%
840,000	Santander Holdings USA, Inc., (fixed rate to 1/09/2029, variable rate thereafter)	6.174	1/9/2030	844,810	0.3%
215,000	SBNA Auto Lease Trust, Series 2024-A, Class A3	5.390	11/20/2026	215,793	0.1%
302,837	SCF Equipment Leasing LLC, Series 2022-1A, Class A3	2.920	7/20/2029	297,269	0.1%
1,165,000	SCF Equipment Leasing LLC, Series 2023-1A, Class A2	6.560	1/22/2030	1,185,061	0.4%
465,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/15/2040	466,653	0.2%
155,000	Semptra	5.400	8/1/2026	156,865	0.1%
420,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class A3	5.470	10/20/2028	424,965	0.1%
54,222	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	53,488	0.0%
285,000	Sixth Street Specialty Lending, Inc.	6.125	3/1/2029	284,587	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
220,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	6.066	1/19/2035	220,875	0.1%
835,000	Southern California Edison Co.	5.200	6/1/2034	841,312	0.3%
980,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1 mo. USD SOFR + 1.550%	6.883	2/15/2039	960,322	0.3%
285,000	Standard Chartered plc, (fixed rate to 1/11/2034, variable rate thereafter)	6.097	1/11/2035	291,145	0.1%
705,000	Standard Chartered PLC, (fixed rate to 2/08/2029, variable rate thereafter)	7.018	2/8/2030	745,614	0.3%
825,000	State Street Corp., (fixed rate to 11/21/2028, variable rate thereafter)	5.684	11/21/2029	853,144	0.3%
650,000	Swedbank AB	6.136	9/12/2026	663,492	0.2%
560,000	Synchrony Bank	5.400	8/22/2025	555,766	0.2%
285,000	Synchrony Financial	4.875	6/13/2025	281,023	0.1%
835,000	Take-Two Interactive Software, Inc.	4.950	3/28/2028	841,238	0.3%
1,045,000	Tapestry, Inc.	7.700	11/27/2030	1,107,593	0.4%
340,000	Targa Resources Corp.	6.150	3/1/2029	355,332	0.1%
1,040,000	T-Mobile USA, Inc.	4.850	1/15/2029	1,042,027	0.4%
290,000	Toronto-Dominion Bank, MTN	5.523	7/17/2028	298,248	0.1%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	419,586	0.1%
370,000	Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3	5.160	4/17/2028	374,386	0.1%
420,000	Toyota Motor Credit Corp.	5.550	11/20/2030	441,071	0.1%
445,000	Toyota Motor Credit Corp., MTN	4.650	1/5/2029	446,844	0.2%
370,000	Toyota Motor Credit Corp., MTN	5.000	8/14/2026	373,815	0.1%
630,000	Truist Financial Corp., MTN, (fixed rate to 1/26/2033, variable rate thereafter)	5.122	1/26/2034	613,309	0.2%
525,000	Truist Financial Corp., MTN, (fixed rate to 10/30/2028, variable rate thereafter)	7.161	10/30/2029	566,982	0.2%
240,000	Trustage Financial Group, Inc.	4.625	4/15/2032	210,518	0.1%
3,635,000	U.S. Treasury Notes	2.750	7/31/2027	3,492,724	1.2%
5,200,000	U.S. Treasury Notes	3.250	6/30/2027	5,083,812	1.7%
6,850,000	U.S. Treasury Notes	3.625	3/31/2028	6,775,078	2.3%
11,070,000	U.S. Treasury Notes	3.625	5/31/2028	10,948,922	3.7%
17,710,000	U.S. Treasury Notes	3.875	11/30/2027	17,667,800	5.9%
1,105,000	U.S. Treasury Notes	3.875	12/31/2027	1,102,842	0.4%
13,855,000	U.S. Treasury Notes	4.125	7/31/2028	13,986,514	4.7%
9,155,000	U.S. Treasury Notes	4.375	11/30/2028	9,355,981	3.1%
4,990,000	U.S. Treasury Notes	4.500	11/15/2033	5,210,652	1.8%
10,305,000	U.S. Treasury Notes	4.750	7/31/2025	10,353,305	3.5%
3,335,000	U.S. Treasury Notes	4.875	11/30/2025	3,369,653	1.1%
5,510,000	U.S. Treasury Notes	5.000	10/31/2025	5,572,633	1.9%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	554,194	0.2%
215,000	Union Pacific Corp.	3.646	2/15/2024	214,765	0.1%
320,000	United Auto Credit Securitization Trust, Series 2022-2, Class C	5.810	5/10/2027	318,481	0.1%
520,000	USAA Capital Corp.	3.375	5/1/2025	510,185	0.2%
475,000	Virginia Electric & Power Co.	5.000	1/15/2034	473,171	0.2%
730,000	Vistra Operations Co. LLC	5.125	5/13/2025	725,408	0.2%
840,000	Volkswagen Group of America Finance LLC	6.200	11/16/2028	883,514	0.3%
830,000	WEC Energy Group, Inc.	4.750	1/9/2026	828,062	0.3%
655,000	Wells Fargo & Co., MTN, (fixed rate to 4/25/2025, variable rate thereafter)	3.908	4/25/2026	643,904	0.2%
1,340,000	Wells Fargo & Co., MTN, (fixed rate to 7/25/2028, variable rate thereafter)	5.574	7/25/2029	1,369,502	0.5%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	193,045	0.1%

Loomis Sayles Intermediate Duration Bond 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>
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	400,250	0.1%
825,000	Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4	4.000	4/15/2055	774,526	0.3%
695,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class C	6.020	9/15/2028	704,380	0.2%
107,288	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	106,992	0.0%
785,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	787,682	0.3%
600,000	Williams Cos., Inc.	5.400	3/2/2026	606,159	0.2%
380,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A3	5.070	9/15/2026	380,046	0.1%
360,000	World Omni Select Auto Trust, Series 2021-A, Class B	0.850	8/16/2027	344,598	0.1%
	Total			289,926,902	97.6%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
4,651,548	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	4,651,548	1.6%
	Total Investments			294,578,450	99.2%
	Other assets less liabilities			2,492,092	0.8%
	Net Assets			297,070,542	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 5 Year U.S. Treasury Notes Futures	3/28/2024	67	\$ 7,150,806	\$ 7,262,172	\$111,366
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	125	14,190,372	14,609,375	419,003
Total Futures Contracts					\$530,369

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

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

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

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

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

Loomis Sayles Intermediate Duration Bond 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					
800,000	ABN AMRO Bank NV, (fixed rate to 9/18/2026, variable rate thereafter)	6.339	9/18/2027	817,457	0.2%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	507,978	0.2%
435,000	AES Corp.	3.300	7/15/2025	418,956	0.1%
125,000	Affirm Asset Securitization Trust, Series 2022-A, Class A	4.300	5/17/2027	123,210	0.0%
105,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	6.610	1/18/2028	105,604	0.0%
320,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	6.820	9/15/2028	325,034	0.1%
200,000	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	200,644	0.1%
700,000	AIB Group PLC, (fixed rate to 10/14/2025, variable rate thereafter)	7.583	10/14/2026	721,952	0.2%
200,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	6.608	9/13/2029	210,690	0.1%
360,000	Air Lease Corp.	1.875	8/15/2026	331,132	0.1%
555,000	Aircastle Ltd.	2.850	1/26/2028	495,074	0.1%
190,000	Aircastle Ltd.	6.500	7/18/2028	193,746	0.1%
255,000	Ally Auto Receivables Trust, Series 2022-3, Class A3	5.070	4/15/2027	254,904	0.1%
615,000	Ally Financial, Inc.	7.100	11/15/2027	639,200	0.2%
360,000	Ally Financial, Inc., (fixed rate to 1/03/2029, variable rate thereafter)	6.848	1/3/2030	369,862	0.1%
970,000	Altria Group, Inc.	6.200	11/1/2028	1,017,288	0.3%
335,000	Amcor Flexibles North America, Inc.	4.000	5/17/2025	329,040	0.1%
850,000	Ameren Corp.	5.000	1/15/2029	853,809	0.3%
6,094	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	6,083	0.0%
80,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	7.860	2/15/2029	80,994	0.0%
420,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class C	6.440	10/12/2029	425,279	0.1%
250,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	253,289	0.1%
755,000	American Electric Power Co., Inc.	5.200	1/15/2029	765,167	0.2%
800,000	American Electric Power Co., Inc.	5.699	8/15/2025	805,253	0.2%
310,000	American Express Co., (fixed rate to 10/30/2030, variable rate thereafter)	6.489	10/30/2031	336,185	0.1%
625,000	American Honda Finance Corp., GMTN	5.850	10/4/2030	666,186	0.2%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	207,755	0.1%
520,000	AmeriCredit Automobile Receivables Trust, Series 2021-3, Class C	1.410	8/18/2027	478,828	0.1%
335,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A3	4.380	4/18/2028	332,119	0.1%
870,000	AmeriCredit Automobile Receivables Trust, Series 2023-1, Class B	5.570	3/20/2028	880,159	0.3%
680,000	Ameriprise Financial, Inc.	5.700	12/15/2028	712,568	0.2%
800,000	Antares Holdings LP	3.750	7/15/2027	720,794	0.2%
325,000	ANZ New Zealand International Ltd.	5.355	8/14/2028	332,273	0.1%
268,837	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	240,154	0.1%
100,000	Ares Capital Corp.	2.875	6/15/2028	88,593	0.0%
50,000	Ares Capital Corp.	4.250	3/1/2025	48,878	0.0%
360,000	Ares Capital Corp.	7.000	1/15/2027	370,295	0.1%
355,000	ASB Bank Ltd., (fixed rate to 6/17/2027, variable rate thereafter)	5.284	6/17/2032	348,612	0.1%
280,000	AT&T, Inc.	5.400	2/15/2034	288,771	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
290,000	Athene Global Funding	2.500	3/24/2028	257,360	0.1%
595,000	Athene Holding Ltd.	5.875	1/15/2034	600,441	0.2%
345,000	AutoNation, Inc.	3.500	11/15/2024	337,660	0.1%
290,000	AutoNation, Inc.	4.500	10/1/2025	283,902	0.1%
525,000	AutoZone, Inc.	5.050	7/15/2026	528,214	0.2%
295,000	AutoZone, Inc.	6.250	11/1/2028	313,442	0.1%
170,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	170,837	0.1%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	224,641	0.1%
1,210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-3A, Class A	5.440	2/22/2028	1,219,969	0.4%
205,000	Avnet, Inc.	5.500	6/1/2032	202,820	0.1%
305,000	Avnet, Inc.	6.250	3/15/2028	315,921	0.1%
835,000	Avolon Holdings Funding Ltd.	6.375	5/4/2028	851,378	0.3%
545,000	Bain Capital Specialty Finance, Inc.	2.550	10/13/2026	491,954	0.1%
800,000	Banco Santander SA	6.938	11/7/2033	888,151	0.3%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	204,250	0.1%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	233,864	0.1%
870,000	BANK, Series 2021-BN37, Class A5	2.618	11/15/2064	730,782	0.2%
635,000	BANK, Series 2023-5YR3, Class A3	6.724	9/15/2056	676,679	0.2%
385,000	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	406,706	0.1%
265,000	Bank of America Corp., (fixed rate to 4/25/2033, variable rate thereafter)	5.288	4/25/2034	265,610	0.1%
840,000	Bank of America Corp., MTN, (fixed rate to 4/02/2025, variable rate thereafter)	3.384	4/2/2026	816,949	0.2%
315,000	Bank of Ireland Group PLC, (fixed rate to 9/16/2025, variable rate thereafter)	6.253	9/16/2026	318,323	0.1%
1,150,000	Bank of Montreal	5.717	9/25/2028	1,191,769	0.4%
570,000	Bank of New York Mellon Corp., (fixed rate to 4/26/2026, variable rate thereafter)	4.947	4/26/2027	570,170	0.2%
250,000	Bank of New Zealand	2.285	1/27/2027	231,342	0.1%
200,000	Barings BDC, Inc.	3.300	11/23/2026	182,361	0.1%
355,000	BAT Capital Corp.	6.343	8/2/2030	372,716	0.1%
1,165,000	Bayer U.S. Finance LLC	6.500	11/21/2033	1,203,930	0.4%
660,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.617	10/15/2037	652,323	0.2%
865,000	BBCMS Mortgage Trust, Series 2021-C12, Class A5	2.689	11/15/2054	734,986	0.2%
300,000	BBCMS Mortgage Trust, Series 2023-C20, Class A5	5.576	7/15/2056	312,641	0.1%
176,357	BB-UBS Trust, Series 2012-TFT, Class A	2.892	6/5/2030	155,501	0.0%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	246,034	0.1%
755,000	Benchmark Mortgage Trust, Series 2021-B31, Class A5	2.669	12/15/2054	635,157	0.2%
520,000	Benchmark Mortgage Trust, Series 2023-V2, Class A3	5.812	5/15/2055	532,775	0.2%
61,728	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	61,324	0.0%
430,000	Blackstone Private Credit Fund	2.625	12/15/2026	389,523	0.1%
275,000	Blackstone Private Credit Fund	7.300	11/27/2028	285,870	0.1%
490,000	Blackstone Secured Lending Fund	2.850	9/30/2028	424,238	0.1%
260,000	Blue Owl Capital Corp.	3.750	7/22/2025	249,033	0.1%
90,000	Blue Owl Capital Corp.	4.250	1/15/2026	86,959	0.0%
265,000	Blue Owl Capital Corp. II	8.450	11/15/2026	273,014	0.1%
490,000	Blue Owl Credit Income Corp.	7.950	6/13/2028	507,895	0.2%
175,000	Blue Owl Finance LLC	4.375	2/15/2032	152,685	0.0%
705,000	Blue Owl Technology Finance Corp.	4.750	12/15/2025	666,680	0.2%
560,000	BNP Paribas SA, (fixed rate to 12/05/2033, variable rate thereafter)	5.894	12/5/2034	585,631	0.2%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	345,557	0.1%
520,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	6.887	12/15/2038	494,628	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
360,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.260	4/15/2037	354,806	0.1%
1,185,000	Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class A3	6.510	11/15/2027	1,211,026	0.4%
780,000	Brighthouse Financial Global Funding	1.750	1/13/2025	749,126	0.2%
585,000	Bristol-Myers Squibb Co.	5.900	11/15/2033	637,374	0.2%
440,000	Broadcom, Inc.	4.000	4/15/2029	424,714	0.1%
240,000	Cabot Corp.	4.000	7/1/2029	227,596	0.1%
475,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	6.840	9/13/2034	501,320	0.1%
435,000	Canadian Imperial Bank of Commerce	6.092	10/3/2033	464,118	0.1%
310,000	Cantor Fitzgerald LP	7.200	12/12/2028	317,756	0.1%
605,000	Capital One Financial Corp., (fixed rate to 10/29/2026, variable rate thereafter)	7.149	10/29/2027	628,070	0.2%
385,000	Capital One Financial Corp., (fixed rate to 6/08/2028, variable rate thereafter)	6.312	6/8/2029	394,975	0.1%
280,000	Cargill, Inc.	4.500	6/24/2026	279,433	0.1%
170,000	Carmax Auto Owner Trust, Series 2023-3, Class A3	5.280	5/15/2028	172,116	0.1%
1,055,000	CarMax Auto Owner Trust, Series 2023-2, Class A3	5.050	1/18/2028	1,056,415	0.3%
73,487	Carvana Auto Receivables Trust, Series 2021-N4, Class C	1.720	9/11/2028	69,271	0.0%
363,344	Carvana Auto Receivables Trust, Series 2021-P4, Class A3	1.310	1/11/2027	352,272	0.1%
590,628	Carvana Auto Receivables Trust, Series 2023-N1, Class A	6.360	4/12/2027	592,004	0.2%
675,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	678,288	0.2%
480,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A3	6.160	10/10/2028	489,118	0.1%
640,000	Caterpillar Financial Services Corp.	5.150	8/11/2025	644,518	0.2%
410,000	Caterpillar Financial Services Corp., DMTN	4.350	5/15/2026	409,127	0.1%
570,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	522,331	0.2%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	472,962	0.1%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	344,141	0.1%
30,513	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	30,304	0.0%
375,219	Chesapeake Funding II LLC, Series 2023-1A, Class A1	5.650	5/15/2035	376,206	0.1%
1,700,000	Citibank NA	5.488	12/4/2026	1,730,596	0.5%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	944,532	0.3%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	477,138	0.1%
510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	495,674	0.1%
490,000	Citigroup, Inc., (fixed rate to 5/25/2033, variable rate thereafter)	6.174	5/25/2034	507,040	0.1%
705,000	Citizens Financial Group, Inc., (fixed rate to 5/21/2032, variable rate thereafter)	5.641	5/21/2037	649,143	0.2%
1,075,000	CNH Industrial Capital LLC	5.500	1/12/2029	1,107,887	0.3%
835,000	CNO Global Funding	2.650	1/6/2029	723,331	0.2%
421,033	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	366,531	0.1%
280,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	276,968	0.1%
280,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	271,389	0.1%
520,299	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	501,438	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,135,000	Conagra Brands, Inc.	5.300	10/1/2026	1,148,986	0.3%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	113,013	0.0%
435,000	Cooperatieve Rabobank UA, (fixed rate to 2/28/2028, variable rate thereafter)	5.564	2/28/2029	441,758	0.1%
205,000	Corebridge Global Funding	0.900	9/22/2025	190,285	0.1%
670,000	Corebridge Global Funding	5.750	7/2/2026	678,510	0.2%
1,498	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	1,477	0.0%
845,000	Credit Acceptance Auto Loan Trust, Series 2022-3A, Class A	6.570	10/15/2032	853,522	0.3%
710,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class A	6.480	3/15/2033	718,231	0.2%
465,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class B	6.610	7/15/2033	471,384	0.1%
130,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C	7.620	12/15/2033	133,532	0.0%
485,000	Credit Agricole SA, (fixed rate to 10/03/2028, variable rate thereafter)	6.316	10/3/2029	507,970	0.2%
335,000	Credit Suisse AG	5.000	7/9/2027	335,071	0.1%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	689,373	0.2%
405,000	Crown Castle, Inc.	5.800	3/1/2034	419,175	0.1%
29,188	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	28,616	0.0%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	415,190	0.1%
735,000	Daimler Truck Finance North America LLC	5.200	1/17/2025	734,537	0.2%
340,000	Daimler Truck Finance North America LLC	5.400	9/20/2028	346,587	0.1%
500,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	509,377	0.2%
800,000	Danske Bank AS, (fixed rate to 9/10/2024, variable rate thereafter)	0.976	9/10/2025	773,663	0.2%
855,000	Danske Bank AS, (fixed rate to 9/22/2025, variable rate thereafter)	6.259	9/22/2026	869,680	0.3%
335,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	345,543	0.1%
735,000	Dell Equipment Finance Trust, Series 2023-3, Class A3	5.930	4/23/2029	750,094	0.2%
665,000	Denso Corp.	1.239	9/16/2026	603,030	0.2%
430,000	Discover Financial Services, (fixed rate to 11/02/2033, variable rate thereafter)	7.964	11/2/2034	478,367	0.1%
645,000	DLLMT LLC, Series 2023-1A, Class A3	5.340	3/22/2027	645,281	0.2%
590,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	547,347	0.2%
115,901	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	114,180	0.0%
23,297	Drive Auto Receivables Trust, Series 2021-3, Class B	1.110	5/15/2026	23,248	0.0%
12,921	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	12,899	0.0%
410,000	DT Auto Owner Trust, Series 2021-4A, Class C	1.500	9/15/2027	394,480	0.1%
630,000	DT Auto Owner Trust, Series 2022-3A, Class B	6.740	7/17/2028	635,120	0.2%
345,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	343,244	0.1%
745,000	DTE Energy Co.	4.220	11/1/2024	736,316	0.2%
1,110,000	Edison International	4.700	8/15/2025	1,096,246	0.3%
535,000	EIDP, Inc.	4.500	5/15/2026	532,907	0.2%
275,000	Element Fleet Management Corp.	3.850	6/15/2025	267,205	0.1%
1,055,000	Element Fleet Management Corp.	6.319	12/4/2028	1,089,583	0.3%
460,000	Enbridge, Inc.	5.700	3/8/2033	478,123	0.1%
605,000	Entergy Corp.	0.900	9/15/2025	562,564	0.2%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
137,901	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	136,374	0.0%
440,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A2	5.560	4/22/2030	440,997	0.1%
330,000	Equifax, Inc.	5.100	6/1/2028	332,733	0.1%
665,000	Eversource Energy	5.950	2/1/2029	696,424	0.2%
16,314	Exeter Automobile Receivables Trust, Series 2021-4A, Class B	1.050	5/15/2026	16,293	0.0%
680,000	Exeter Automobile Receivables Trust, Series 2022-5A, Class B	5.970	3/15/2027	678,644	0.2%
360,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class B	5.720	4/15/2027	359,551	0.1%
380,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class B	5.610	9/15/2027	378,317	0.1%
355,000	Exeter Automobile Receivables Trust, Series 2023-5A, Class A3	6.320	3/15/2027	358,116	0.1%
165,000	Expedia Group, Inc.	6.250	5/1/2025	166,580	0.0%
155,000	F&G Annuities & Life, Inc.	7.400	1/13/2028	159,834	0.0%
1,170,000	F&G Global Funding	5.150	7/7/2025	1,152,843	0.3%
462	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	451	0.0%
25,003	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.500%	5.928	5/1/2036	25,629	0.0%
13,439	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.225%	6.078	1/1/2035	13,747	0.0%
4	Federal Home Loan Mortgage Corp.	8.000	7/1/2025	4	0.0%
701,647	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K042, Class A2	2.670	12/25/2024	685,914	0.2%
914,938	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	872,989	0.3%
720,000	Federation des Caisses Desjardins du Quebec	5.700	3/14/2028	741,773	0.2%
460,000	Fifth Third Bancorp, (fixed rate to 7/27/2028, variable rate thereafter)	6.339	7/27/2029	478,942	0.1%
222,923	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	219,851	0.1%
490,000	Flagship Credit Auto Trust, Series 2022-4, Class A3	6.320	6/15/2027	494,879	0.1%
430,000	Flagship Credit Auto Trust, Series 2023-1, Class A3	5.010	8/16/2027	427,923	0.1%
450,000	Flagship Credit Auto Trust, Series 2023-2, Class C	5.810	5/15/2029	450,763	0.1%
355,000	Flex Ltd.	6.000	1/15/2028	366,552	0.1%
845,000	FMC Corp.	5.650	5/18/2033	841,860	0.2%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	582,701	0.2%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	526,850	0.2%
1,035,000	Ford Credit Auto Owner Trust, Series 2023-2, Class A	5.280	2/15/2036	1,062,065	0.3%
930,000	Ford Motor Credit Co. LLC	6.798	11/7/2028	973,120	0.3%
329,561	Foursight Capital Automobile Receivables Trust, Series 2022-1, Class A3	1.830	12/15/2026	323,781	0.1%
340,000	Foursight Capital Automobile Receivables Trust, Series 2022-2, Class A3	4.590	6/15/2027	336,144	0.1%
805,000	Fox Corp.	6.500	10/13/2033	871,369	0.3%
630,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	627,467	0.2%
435,000	FS KKR Capital Corp.	3.125	10/12/2028	379,097	0.1%
295,000	FS KKR Capital Corp.	7.875	1/15/2029	312,542	0.1%
995,000	GA Global Funding Trust	2.250	1/6/2027	903,197	0.3%
370,000	GATX Corp.	6.900	5/1/2034	407,156	0.1%
755,000	GE HealthCare Technologies, Inc.	5.550	11/15/2024	755,376	0.2%
380,000	GECU Auto Receivables Trust, Series 2023-1A, Class A3	5.630	8/15/2028	382,884	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
875,000	General Motors Financial Co., Inc.	6.050	10/10/2025	884,961	0.3%
1,180,000	General Motors Financial Co., Inc.	6.100	1/7/2034	1,214,938	0.4%
525,000	Global Payments, Inc.	1.500	11/15/2024	506,210	0.1%
10,795	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	10,772	0.0%
583,118	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class B	1.530	4/15/2026	577,710	0.2%
280,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class A3	5.050	7/20/2026	279,985	0.1%
1,650,000	Goldman Sachs Group, Inc., (fixed rate to 8/10/2025, variable rate thereafter)	5.798	8/10/2026	1,665,940	0.5%
660,000	Golub Capital BDC, Inc.	2.500	8/24/2026	598,163	0.2%
4,991	Government National Mortgage Association	3.890	5/20/2062	4,811	0.0%
5,024	Government National Mortgage Association	3.890	10/20/2062	4,849	0.0%
13,791	Government National Mortgage Association	4.015	4/20/2063	13,416	0.0%
14,856	Government National Mortgage Association	4.157	6/20/2066	14,396	0.0%
46,150	Government National Mortgage Association	4.257	11/20/2066	45,193	0.0%
37,179	Government National Mortgage Association	4.349	9/20/2066	36,296	0.0%
112,888	Government National Mortgage Association	4.394	10/20/2066	110,509	0.0%
1,376	Government National Mortgage Association	4.404	11/20/2064	1,349	0.0%
52,298	Government National Mortgage Association	4.411	10/20/2066	51,184	0.0%
51,825	Government National Mortgage Association	4.453	11/20/2066	50,736	0.0%
37,741	Government National Mortgage Association	4.471	8/20/2066	37,045	0.0%
118,048	Government National Mortgage Association	4.496	9/20/2066	115,955	0.0%
45,340	Government National Mortgage Association	4.578	10/20/2066	44,533	0.0%
250,617	Government National Mortgage Association	4.585	7/20/2067	246,013	0.1%
624,152	Government National Mortgage Association	4.639	4/20/2067	613,778	0.2%
391,481	Government National Mortgage Association	4.667	1/20/2067	385,285	0.1%
61,754	Government National Mortgage Association	4.700	5/20/2064	61,387	0.0%
83,462	Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614%	5.939	7/20/2064	83,037	0.0%
76,751	Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614%	5.937	7/20/2064	76,341	0.0%
178	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	160	0.0%
107,154	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	103,753	0.0%
252,214	Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 1.034%	6.357	2/20/2066	251,392	0.1%
756,082	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	725,278	0.2%
143,917	Government National Mortgage Association, Series 2019-H01, Class FL, 1 mo. USD SOFR + 0.564%	5.887	12/20/2068	143,436	0.0%
249,554	Government National Mortgage Association, Series 2019-H01, Class FT, 1 mo. USD SOFR + 0.514%	5.837	10/20/2068	248,774	0.1%
421,696	Government National Mortgage Association, Series 2019-H10, Class FM, 1 mo. USD SOFR + 0.514%	5.837	5/20/2069	418,165	0.1%
665,000	Great-West Lifeco U.S. Finance 2020 LP	0.904	8/12/2025	621,004	0.2%
365,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.322	9/10/2038	355,242	0.1%
605,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	448,251	0.1%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	337,858	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	213,841	0.1%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,292,782	0.4%
180,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	173,644	0.1%
815,000	Harley-Davidson Financial Services, Inc.	6.500	3/10/2028	845,997	0.3%
265,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A3	5.690	8/15/2028	268,800	0.1%
215,000	Harley-Davidson Motorcycle Trust, Series 2023-B, Class A4	5.780	4/15/2031	221,791	0.1%
505,000	Hercules Capital, Inc.	3.375	1/20/2027	459,506	0.1%
715,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	727,860	0.2%
265,000	Highwoods Realty LP	7.650	2/1/2034	285,883	0.1%
76,666	Hilton Grand Vacations Trust, Series 2022-2A, Class C	5.570	1/25/2037	74,692	0.0%
630,000	HSBC Holdings PLC, (fixed rate to 8/14/2026, variable rate thereafter)	5.887	8/14/2027	638,721	0.2%
520,000	HSBC USA, Inc.	3.750	5/24/2024	516,088	0.2%
525,000	HSBC USA, Inc.	5.625	3/17/2025	527,482	0.2%
485,000	Hudson Pacific Properties LP	5.950	2/15/2028	428,662	0.1%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	158,555	0.0%
332,646	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	297,702	0.1%
645,000	Humana, Inc.	5.750	12/1/2028	674,202	0.2%
515,000	Huntington Bancshares, Inc., (fixed rate to 8/21/2028, variable rate thereafter)	6.208	8/21/2029	531,032	0.2%
290,000	Huntington National Bank	5.650	1/10/2030	292,442	0.1%
400,000	Hyatt Hotels Corp.	5.750	1/30/2027	408,771	0.1%
370,000	Hyundai Auto Lease Securitization Trust, Series 2023-B, Class A3	5.150	6/15/2026	370,664	0.1%
325,000	Hyundai Capital America	2.100	9/15/2028	284,085	0.1%
255,000	Hyundai Capital America	5.950	9/21/2026	259,335	0.1%
495,000	Intesa Sanpaolo SpA	7.000	11/21/2025	507,251	0.2%
245,000	Intesa Sanpaolo SpA	7.200	11/28/2033	261,471	0.1%
225,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	179,046	0.1%
320,000	IQVIA, Inc.	5.700	5/15/2028	325,939	0.1%
380,000	IQVIA, Inc.	6.250	2/1/2029	396,700	0.1%
705,000	Jackson National Life Global Funding	1.750	1/12/2025	675,850	0.2%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	150,545	0.0%
680,000	JBS USA LUX SA/JBS USA Food Co./JBS Luxembourg SARL	6.750	3/15/2034	716,469	0.2%
530,000	Jefferies Financial Group, Inc.	5.875	7/21/2028	543,463	0.2%
575,000	JPMCC Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	517,782	0.2%
555,000	JPMorgan Chase & Co., (fixed rate to 10/23/2033, variable rate thereafter)	6.254	10/23/2034	601,613	0.2%
550,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	487,658	0.1%
820,000	JPMorgan Chase & Co., (fixed rate to 6/01/2033, variable rate thereafter)	5.350	6/1/2034	831,672	0.2%
1,685,000	JPMorgan Chase Bank NA	5.110	12/8/2026	1,700,119	0.5%
435,000	KeyBank NA	5.850	11/15/2027	434,682	0.1%
240,000	Kia Corp.	1.000	4/16/2024	236,738	0.1%
225,000	LAD Auto Receivables Trust, Series 2023-4A, Class B	6.390	10/16/2028	228,826	0.1%
470,000	LeasePlan Corp. NV	2.875	10/24/2024	459,291	0.1%
495,000	LKQ Corp.	5.750	6/15/2028	506,618	0.1%
245,000	Lloyds Banking Group PLC, (fixed rate to 8/07/2026, variable rate thereafter)	5.985	8/7/2027	249,300	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
455,000	M&T Equipment Notes, Series 2023-1A, Class A3	5.740	7/15/2030	459,800	0.1%
965,000	Macquarie Group Ltd., (fixed rate to 12/07/2033, variable rate thereafter)	6.255	12/7/2034	1,007,648	0.3%
370,000	Main Street Capital Corp.	3.000	7/14/2026	338,814	0.1%
40,525	Marlette Funding Trust, Series 2022-3A, Class A	5.180	11/15/2032	40,411	0.0%
720,000	Marriott International, Inc.	5.550	10/15/2028	742,513	0.2%
84,362	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	79,551	0.0%
776,275	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.427	11/15/2038	761,171	0.2%
340,000	Mercedes-Benz Finance North America LLC	4.800	3/30/2028	343,280	0.1%
515,000	Mercedes-Benz Finance North America LLC	5.100	8/3/2028	524,946	0.2%
760,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	769,108	0.2%
960,000	Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A	2.500	9/21/2026	933,265	0.3%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	283,297	0.1%
350,000	Micron Technology, Inc.	6.750	11/1/2029	378,205	0.1%
230,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	230,196	0.1%
1,110,000	Morgan Stanley, (fixed rate to 7/20/2028, variable rate thereafter)	5.449	7/20/2029	1,131,036	0.3%
820,000	Morgan Stanley Bank NA	5.882	10/30/2026	843,145	0.2%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	124,961	0.0%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	469,847	0.1%
340,000	Morgan Stanley Direct Lending Fund	4.500	2/11/2027	327,625	0.1%
650,000	Mutual of Omaha Cos. Global Funding	5.450	12/12/2028	663,320	0.2%
47,759	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	44,684	0.0%
925,000	National Australia Bank Ltd.	4.900	6/13/2028	935,839	0.3%
1,155,000	National Bank of Canada	5.600	12/18/2028	1,184,074	0.4%
1,130,000	National Bank of Canada, (fixed rate to 6/09/2024, variable rate thereafter)	3.750	6/9/2025	1,119,864	0.3%
141,000	National Rural Utilities Cooperative Finance Corp., 3 mo. USD SOFR + 3.172%	8.562	4/30/2043	139,526	0.0%
685,000	National Rural Utilities Cooperative Finance Corp., MTN	5.600	11/13/2026	702,918	0.2%
495,000	Nationwide Building Society, (fixed rate to 10/18/2026, variable rate thereafter)	6.557	10/18/2027	512,342	0.2%
935,000	NatWest Markets PLC	1.600	9/29/2026	853,266	0.3%
46,592	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	41,707	0.0%
56,655	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	51,856	0.0%
250,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2023-1, Class A	6.180	8/25/2028	252,926	0.1%
845,000	New Economy Assets Phase 1 Sponsor LLC, Series 2021-1, Class A1	1.910	10/20/2061	739,450	0.2%
675,000	NextEra Energy Capital Holdings, Inc.	5.749	9/1/2025	681,386	0.2%
315,000	Nissan Motor Acceptance Co. LLC	7.050	9/15/2028	332,334	0.1%
545,000	Norfolk Southern Corp.	5.050	8/1/2030	557,980	0.2%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	194,128	0.1%
840,000	Northwestern Mutual Global Funding	4.900	6/12/2028	843,276	0.2%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	231,027	0.1%
1,135,000	OneMain Financial Issuance Trust, Series 2022-S1, Class A	4.130	5/14/2035	1,108,801	0.3%
375,000	O'Reilly Automotive, Inc.	5.750	11/20/2026	383,984	0.1%
185,000	ORIX Corp.	3.250	12/4/2024	181,326	0.1%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	171,151	0.1%
240,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	5.550	5/1/2028	243,682	0.1%
510,000	PepsiCo, Inc.	5.125	11/10/2026	520,780	0.2%
915,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	797,358	0.2%
275,000	Philip Morris International, Inc.	5.125	2/15/2030	279,488	0.1%
595,000	Philip Morris International, Inc.	5.500	9/7/2030	616,649	0.2%
540,000	Phillips 66 Co.	4.950	12/1/2027	544,536	0.2%
460,000	Pioneer Natural Resources Co.	5.100	3/29/2026	463,353	0.1%
506,913	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	494,573	0.1%
1,100,000	PNC Financial Services Group, Inc., (fixed rate to 6/12/2028, variable rate thereafter)	5.582	6/12/2029	1,123,465	0.3%
430,000	Prestige Auto Receivables Trust, Series 2021-1A, Class C	1.530	2/15/2028	409,395	0.1%
340,000	Prestige Auto Receivables Trust, Series 2023-1A, Class C	5.650	2/15/2028	338,582	0.1%
550,000	Prosus NV	4.193	1/19/2032	474,413	0.1%
440,000	Protective Life Global Funding	1.646	1/13/2025	423,001	0.1%
765,000	Protective Life Global Funding	4.714	7/6/2027	760,327	0.2%
200,000	Qorvo, Inc.	1.750	12/15/2024	191,891	0.1%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	629,388	0.2%
415,000	Reliance Standard Life Global Funding II	5.243	2/2/2026	410,904	0.1%
325,000	Republic Services, Inc.	5.000	12/15/2033	331,832	0.1%
570,000	RGA Global Funding	2.700	1/18/2029	505,593	0.1%
335,000	RGA Global Funding	6.000	11/21/2028	347,332	0.1%
600,000	RTX Corp.	6.100	3/15/2034	651,147	0.2%
625,000	Ryder System, Inc.	6.300	12/1/2028	662,667	0.2%
560,000	Santander Drive Auto Receivables Trust, Series 2022-4, Class B	4.420	11/15/2027	552,984	0.2%
285,000	Santander Drive Auto Receivables Trust, Series 2022-5, Class B	4.430	3/15/2027	281,622	0.1%
115,000	Santander Drive Auto Receivables Trust, Series 2023-1, Class C	5.090	5/15/2030	114,066	0.0%
170,000	Santander Drive Auto Receivables Trust, Series 2023-3, Class C	5.770	11/15/2030	172,153	0.1%
540,000	Santander Drive Auto Receivables Trust, Series 2023-4, Class B	5.770	12/15/2028	547,382	0.2%
590,000	Santander Drive Auto Receivables Trust, Series 2023-5, Class B	6.160	12/17/2029	604,958	0.2%
480,000	Santander Holdings USA, Inc., (fixed rate to 11/09/2030, variable rate thereafter)	7.660	11/9/2031	519,409	0.2%
363,097	SCF Equipment Leasing LLC, Series 2022-1A, Class A3	2.920	7/20/2029	353,969	0.1%
1,165,000	SCF Equipment Leasing LLC, Series 2023-1A, Class A2	6.560	1/22/2030	1,176,653	0.3%
465,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/15/2040	467,097	0.1%
155,000	Sempra	5.400	8/1/2026	157,029	0.0%
420,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class A3	5.470	10/20/2028	424,269	0.1%
56,241	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	53,179	0.0%
980,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1 mo. USD SOFR + 1.550%	6.912	2/15/2039	949,769	0.3%
940,000	Standard Chartered PLC, (fixed rate to 2/08/2029, variable rate thereafter)	7.018	2/8/2030	991,996	0.3%
825,000	State Street Corp., (fixed rate to 11/21/2028, variable rate thereafter)	5.684	11/21/2029	853,048	0.3%
505,000	Svenska Handelsbanken AB	5.500	6/15/2028	513,977	0.2%
360,000	Swedbank AB	5.472	6/15/2026	364,843	0.1%
850,000	Swedbank AB	6.136	9/12/2026	866,797	0.3%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
560,000	Synchrony Bank	5.400	8/22/2025	551,622	0.2%
285,000	Synchrony Financial	4.875	6/13/2025	280,132	0.1%
250,000	Take-Two Interactive Software, Inc.	4.950	3/28/2028	251,852	0.1%
1,330,000	Tapestry, Inc.	7.700	11/27/2030	1,400,097	0.4%
340,000	Targa Resources Corp.	6.150	3/1/2029	355,537	0.1%
305,000	Textron, Inc.	6.100	11/15/2033	325,300	0.1%
530,000	Thermo Fisher Scientific, Inc.	5.000	1/31/2029	544,017	0.2%
290,000	Toronto-Dominion Bank, MTN	5.523	7/17/2028	298,567	0.1%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	418,045	0.1%
370,000	Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3	5.160	4/17/2028	374,277	0.1%
420,000	Toyota Motor Credit Corp.	5.550	11/20/2030	442,482	0.1%
370,000	Toyota Motor Credit Corp., MTN	5.000	8/14/2026	374,429	0.1%
325,000	Toyota Motor Credit Corp., MTN	5.250	9/11/2028	336,524	0.1%
630,000	Truist Financial Corp., MTN, (fixed rate to 1/26/2033, variable rate thereafter)	5.122	1/26/2034	610,031	0.2%
525,000	Truist Financial Corp., MTN, (fixed rate to 10/30/2028, variable rate thereafter)	7.161	10/30/2029	567,017	0.2%
240,000	Trustage Financial Group, Inc.	4.625	4/15/2032	209,022	0.1%
3,635,000	U.S. Treasury Notes	2.750	7/31/2027	3,489,316	1.0%
5,200,000	U.S. Treasury Notes	3.250	6/30/2027	5,081,578	1.5%
30,555,000	U.S. Treasury Notes	3.500	4/30/2028	30,069,223	8.9%
11,235,000	U.S. Treasury Notes	3.625	3/31/2028	11,112,556	3.3%
13,355,000	U.S. Treasury Notes	3.625	5/31/2028	13,213,625	3.9%
17,710,000	U.S. Treasury Notes	3.875	11/30/2027	17,672,643	5.2%
1,105,000	U.S. Treasury Notes	3.875	12/31/2027	1,103,187	0.3%
160,000	U.S. Treasury Notes	3.875	8/15/2033	159,800	0.0%
13,855,000	U.S. Treasury Notes	4.125	7/31/2028	13,997,880	4.2%
9,155,000	U.S. Treasury Notes	4.375	11/30/2028	9,368,140	2.8%
9,830,000	U.S. Treasury Notes	4.500	11/15/2033	10,319,964	3.1%
3,290,000	U.S. Treasury Notes	4.625	6/30/2025	3,297,839	1.0%
10,305,000	U.S. Treasury Notes	4.750	7/31/2025	10,351,695	3.1%
3,335,000	U.S. Treasury Notes	4.875	11/30/2025	3,369,523	1.0%
5,510,000	U.S. Treasury Notes	5.000	10/31/2025	5,572,848	1.7%
815,000	UBS AG	5.650	9/11/2028	845,280	0.3%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	549,926	0.2%
215,000	Union Pacific Corp.	3.646	2/15/2024	214,409	0.1%
320,000	United Auto Credit Securitization Trust, Series 2022-2, Class C	5.810	5/10/2027	318,202	0.1%
520,000	USAA Capital Corp.	3.375	5/1/2025	509,033	0.2%
730,000	Vistra Operations Co. LLC	5.125	5/13/2025	724,138	0.2%
840,000	Volkswagen Group of America Finance LLC	6.200	11/16/2028	881,217	0.3%
830,000	WEC Energy Group, Inc.	4.750	1/9/2026	826,741	0.2%
655,000	Wells Fargo & Co., MTN, (fixed rate to 4/25/2025, variable rate thereafter)	3.908	4/25/2026	642,003	0.2%
1,340,000	Wells Fargo & Co., MTN, (fixed rate to 7/25/2028, variable rate thereafter)	5.574	7/25/2029	1,368,232	0.4%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	192,167	0.1%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	400,216	0.1%
825,000	Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4	4.000	4/15/2055	764,295	0.2%
2,836	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	2,832	0.0%
1,050,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class C	1.580	1/15/2027	1,018,440	0.3%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
695,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class C	6.020	9/15/2028	698,668	0.2%
252,431	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	251,348	0.1%
2	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	2	0.0%
785,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	787,202	0.2%
135,000	Whirlpool Corp.	5.500	3/1/2033	137,438	0.0%
600,000	Williams Cos., Inc.	5.400	3/2/2026	605,995	0.2%
14,975	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	14,933	0.0%
380,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A3	5.070	9/15/2026	379,912	0.1%
360,000	World Omni Select Auto Trust, Series 2021-A, Class B	0.850	8/16/2027	343,833	0.1%
	Total			329,865,355	97.9%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Short-Term Investments					
4,033,455	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	4,033,455	1.2%
	Total Investments			333,898,810	99.1%
	Other assets less liabilities			3,008,875	0.9%
	Net Assets			336,907,685	100.0%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	67	\$ 7,150,806	\$ 7,287,820	\$137,014
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	125	14,190,371	14,751,953	561,582
Total Futures Contracts					\$698,596

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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