

Loomis Sayles Securitized Asset Fund

Investments as of March 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					
1,155,092	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	1,132,463	0.1%
840,000	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	839,541	0.1%
1,740,000	Affirm Asset Securitization Trust, Series 2023-B, Class 1A	6.820	9/15/2028	1,765,927	0.1%
380,299	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	382,240	0.0%
555,000	Affirm Asset Securitization Trust, Series 2024-A, Class A	5.610	2/15/2029	554,713	0.0%
1,482,446	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,375,780	0.1%
725,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	733,433	0.1%
3,185,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class B	4.810	4/18/2028	3,153,469	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,141,410	0.2%
7,418,204	APL Finance DAC, Series 2023-1A, Class A	7.000	7/21/2031	7,406,802	0.6%
510,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	512,526	0.0%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,642,969	0.3%
4,318,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-5A, Class A	5.780	4/20/2028	4,384,925	0.3%
1,255,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	6.020	2/20/2030	1,295,350	0.1%
2,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	2,224,323	0.2%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	3,300,326	0.3%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,158,014	0.2%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,542,311	0.1%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,130,877	0.2%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	643,893	0.1%
5,300,000	BANK, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,569,415	0.3%
1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	949,330	0.1%
4,045,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.581	10/15/2037	4,024,775	0.3%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,123,349	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,646,607	0.4%
371,760	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	370,505	0.0%
1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,832,464	0.1%
560,000	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	561,971	0.0%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,391,224	0.3%
2,235,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.223	4/15/2037	2,246,189	0.2%
3,620,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%	8.325	5/15/2039	3,635,837	0.3%
1,860,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.557	8/15/2039	1,864,584	0.1%
815,000	Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class A3	5.530	1/18/2028	817,772	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	7.165	1/17/2039	2,720,957	0.2%
2,627,350	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	2,378,064	0.2%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	454,972	0.0%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	493,810	0.0%

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1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,415,511	0.1%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,044,186	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	800,289	0.1%
872,204	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	827,904	0.1%
350,675	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	329,576	0.0%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,092,011	0.3%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,912,428	0.4%
820,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	812,067	0.1%
2,610,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	2,621,388	0.2%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,644,680	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	441,233	0.0%
2,597,875	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,338,371	0.2%
172,681	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	161,433	0.0%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/15/2032	545,970	0.0%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,146,246	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,290,919	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,088,374	0.2%
1,888,050	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	1,705,139	0.1%
451,434	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	396,494	0.0%
1,828,150	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,699,098	0.1%
2,520,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,490,032	0.2%
3,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,045,664	0.2%
394,694	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	387,821	0.0%
606,753	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	527,617	0.0%
198,951	CoreVest American Finance Ltd., Series 2019-2, Class A	2.835	6/15/2052	197,942	0.0%
1,217,215	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	1,189,314	0.1%
10,739	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	10,479	0.0%
4,270,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class B	7.020	5/16/2033	4,359,422	0.3%
380,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	385,222	0.0%
1,105,000	Credit Acceptance Auto Loan Trust, Series 2024-1A, Class A	5.680	3/15/2034	1,108,942	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,451,600	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,711,231	0.1%

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2,045,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	1,484,350	0.1%
1,454,760	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	4.037	9/27/2060	1,404,823	0.1%
2,405,000	CSALL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,104,592	0.2%
720,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	728,110	0.1%
2,420,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,473,816	0.2%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.590	10/15/2043	5,159,103	0.4%
229,166	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	227,181	0.0%
822,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	817,540	0.1%
1,107,784	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	989,311	0.1%
1,528,272	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	1,569,728	0.1%
1,635,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A3	5.500	4/22/2030	1,653,271	0.1%
450,000	Enterprise Fleet Financing LLC, Series 2024-1, Class A3	5.160	9/20/2030	449,038	0.0%
839,000	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	837,692	0.1%
840,038	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	799,433	0.1%
3,337,034	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.140	7/15/2038	3,333,905	0.3%
7,116,871	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,768,921	0.4%
1,484,057	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,202,954	0.1%
6,627,538	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,492,417	0.4%
1,940,698	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,606,415	0.1%
4,481,931	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,946,887	0.3%
7,653,490	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	6,854,516	0.5%
1,641,771	Federal Home Loan Mortgage Corp.	3.700	5/1/2037	1,487,231	0.1%
17,795,981	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	16,485,413	1.2%
159,962	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	22,077	0.0%
49,422	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	7,865	0.0%
344,177	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	3.621	5/15/2035	335,400	0.0%
2,299,358	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	1.767	5/15/2036	213,856	0.0%
689,501	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	1.187	10/15/2036	53,755	0.0%
747,927	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	0.817	2/15/2038	53,682	0.0%
268,826	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	2.391	2/15/2038	267,185	0.0%
252,619	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	3.570	2/15/2038	237,395	0.0%
827,925	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.580	6/15/2048	745,010	0.1%
317,459	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.979	12/15/2036	313,052	0.0%
995,416	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	1.067	10/15/2040	80,006	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.000	2/15/2041	114,825	0.0%
882,872	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	0.467	9/15/2041	56,787	0.0%
1,187,631	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	0.000	8/15/2040	1,089,463	0.1%

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816,214	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	0.717	8/15/2032	38,068	0.0%
4,304,943	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	0.717	11/15/2042	447,674	0.0%
2,505,076	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	0.000	6/15/2039	165,537	0.0%
1,081,217	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	191,537	0.0%
3,322,357	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	0.667	4/15/2047	247,652	0.0%
1,258,054	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	232,538	0.0%
2,933,771	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	454,126	0.0%
7,249,247	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.850	4/15/2042	1,190,619	0.1%
146,768	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.390	11/25/2044	29,242	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	283,378	0.0%
15,125,447	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.479	12/15/2048	1,080,775	0.1%
301,440	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.894	4/25/2052	11,587	0.0%
33,641,941	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K040, Class X1	0.646	9/25/2024	49,174	0.0%
65,889,007	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K047, Class X1	0.090	5/25/2025	73,410	0.0%
36,721,274	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K051, Class X1	0.492	9/25/2025	207,600	0.0%
15,652,703	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K052, Class X1	0.625	11/25/2025	126,560	0.0%
9,086,553	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K053, Class X1	0.868	12/25/2025	106,988	0.0%
15,685,267	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.146	1/25/2026	253,458	0.0%
6,857,879	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.334	3/25/2026	152,199	0.0%
26,061,329	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.160	7/25/2026	520,231	0.0%
8,035,479	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.907	8/25/2026	139,386	0.0%
24,065,158	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.298	9/25/2026	136,977	0.0%
87,332,245	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.060	10/25/2026	156,387	0.0%
18,286,467	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.639	11/25/2029	539,524	0.0%

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17,464,020	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.522	1/25/2030	1,223,407	0.1%
11,449,595	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.591	1/25/2030	846,823	0.1%
13,718,425	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.691	3/25/2030	1,095,128	0.1%
14,443,402	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.231	8/25/2030	877,575	0.1%
254,511,422	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.148	1/25/2032	2,722,509	0.2%
32,670,543	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	683,762	0.1%
79,170,309	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,602,328	0.1%
35,880,486	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.342	4/25/2055	855,818	0.1%
46,009,819	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.326	4/25/2032	1,081,935	0.1%
19,765,817	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.317	6/25/2055	451,256	0.0%
66,572,268	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.230	6/25/2054	1,188,248	0.1%
51,518,809	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.358	6/25/2032	1,361,127	0.1%
82,290,470	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.264	8/25/2032	1,728,429	0.1%
103,132,750	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,491,904	0.2%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.181	11/25/2032	1,594,170	0.1%
3,363,030	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.857	8/25/2034	193,531	0.0%
20,589,202	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.576	10/25/2034	876,647	0.1%
52,069,360	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.510	5/25/2035	5,922,057	0.4%
53,775,810	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.323	7/25/2035	5,440,445	0.4%
14,031,596	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.954	1/25/2031	665,422	0.1%

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95,703,934	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.979	8/25/2036	7,873,821	0.6%
122,869,500	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.010	8/25/2033	514,799	0.0%
22,875,158	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.196	8/25/2025	63,018	0.0%
22,939,996	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.131	12/25/2026	67,973	0.0%
1,373,599	Federal National Mortgage Association	2.000	10/1/2050	1,056,807	0.1%
304,357	Federal National Mortgage Association	2.000	12/1/2050	234,155	0.0%
4,053,832	Federal National Mortgage Association	2.500	6/1/2050	3,396,139	0.3%
4,056,342	Federal National Mortgage Association	2.500	6/1/2050	3,384,473	0.3%
3,545,210	Federal National Mortgage Association	2.500	6/1/2050	2,968,935	0.2%
5,238,344	Federal National Mortgage Association	2.500	9/1/2050	4,394,397	0.3%
4,032,571	Federal National Mortgage Association	2.500	10/1/2050	3,357,935	0.3%
9,507,187	Federal National Mortgage Association	2.500	1/1/2052	7,889,067	0.6%
85,922,685	Federal National Mortgage Association	2.500	2/1/2052	71,199,916	5.3%
6,105,211	Federal National Mortgage Association	2.500	2/1/2052	5,057,980	0.4%
9,527,998	Federal National Mortgage Association	2.500	12/1/2061	7,622,891	0.6%
115,500,116	Federal National Mortgage Association	2.500	3/1/2062	92,441,599	6.9%
43,844,418	Federal National Mortgage Association	2.500	3/1/2062	35,077,875	2.6%
21,927,651	Federal National Mortgage Association	2.500	3/1/2062	17,543,226	1.3%
86,623,236	Federal National Mortgage Association	2.500	5/1/2062	69,302,961	5.2%
1,687,866	Federal National Mortgage Association	3.000	10/1/2047	1,481,190	0.1%
2,104,190	Federal National Mortgage Association	3.000	7/1/2049	1,836,904	0.1%
35,515,381	Federal National Mortgage Association	3.000	2/1/2052	30,781,811	2.3%
35,149,989	Federal National Mortgage Association	3.000	2/1/2052	30,487,916	2.3%
29,285,474	Federal National Mortgage Association	3.000	6/1/2052	25,224,766	1.9%
3,443,811	Federal National Mortgage Association	3.000	6/1/2063	2,877,354	0.2%
24,000,000	Federal National Mortgage Association	3.850	9/1/2037	21,646,634	1.6%
457,633	Federal National Mortgage Association	4.000	1/1/2052	421,147	0.0%
5,746,739	Federal National Mortgage Association	4.030	10/1/2033	5,440,275	0.4%
1,665,000	Federal National Mortgage Association	4.090	7/1/2034	1,576,816	0.1%
595,166	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	567,595	0.0%
848,770	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	4.492	6/25/2035	900,898	0.1%
727,616	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	4.272	6/25/2036	787,091	0.1%
31,304	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	1.865	8/25/2036	2,827	0.0%
201,508	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	5.826	8/25/2036	238,926	0.0%
541,840	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.507	8/25/2038	517,945	0.0%
143,727	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	4.021	11/25/2038	138,158	0.0%
576,704	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.455	3/25/2039	519,145	0.0%
83,074	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.153	12/25/2039	68,883	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.000	11/25/2040	239,342	0.0%
2,180,610	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	0.415	6/25/2041	173,029	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
1,216,022	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	1.065	3/25/2042	115,175	0.0%
892,376	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	0.515	3/25/2042	51,805	0.0%
2,756,328	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	0.565	9/25/2042	222,299	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	0.000	7/25/2043	306,057	0.0%
1,316,222	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	1.165	11/25/2043	128,685	0.0%
1,413,296	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	0.715	8/25/2042	87,547	0.0%
4,162,613	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	588,581	0.1%
9,894,863	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	0.615	4/25/2044	956,297	0.1%
800,617	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	0.615	5/25/2044	49,222	0.0%
319,550	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	0.000	5/25/2041	292,332	0.0%
6,455,058	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	0.665	4/25/2046	368,496	0.0%
1,238,832	Federal National Mortgage Association, Series 2016-26, Class KL, REMICS	0.000	11/25/2042	874,997	0.1%
6,995,734	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	0.665	10/25/2034	331,045	0.0%
8,631,306	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	0.665	9/25/2046	441,837	0.0%
5,641,013	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	0.665	9/25/2046	294,641	0.0%
3,544,355	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	0.665	11/25/2046	246,302	0.0%
3,663,806	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	0.665	11/25/2046	247,173	0.0%
4,133,821	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	1.215	12/25/2046	305,626	0.0%
5,776,553	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	0.715	4/25/2047	342,798	0.0%
35,883,085	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.000	8/25/2047	1,145,747	0.1%
23,055,860	Federal National Mortgage Association, Series 2019-M17, Class X	0.318	8/25/2034	366,519	0.0%
10,109,335	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,911,897	0.1%
2,944,860	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	605,557	0.1%
13,835,985	Federal National Mortgage Association, Series 2020-M33, Class X	0.000	6/25/2028	619,791	0.1%
16,173,665	Federal National Mortgage Association, Series 2020-M37, Class X	1.026	4/25/2032	735,821	0.1%
15,638,637	Federal National Mortgage Association, Series 2020-M43, Class X1	1.909	8/25/2034	1,087,049	0.1%
13,287,962	Federal National Mortgage Association, Series 2021-24, REMICS	1.123	3/25/2059	812,898	0.1%
213,217	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	28,375	0.0%
56,734	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	9,478	0.0%
223,376	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	32,555	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
145,464	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	20,719	0.0%
530,002	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	93,177	0.0%
218,986	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	38,787	0.0%
121,857	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	21,985	0.0%
278,729	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	51,779	0.0%
119,699	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	24,232	0.0%
129,545	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	22,249	0.0%
184,837	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	37,703	0.0%
160,093	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	26,033	0.0%
78,376	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	12,887	0.0%
105,276	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	18,568	0.0%
62,422	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	11,753	0.0%
18,608	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	3,399	0.0%
572,321	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	95,217	0.0%
199,236	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	38,497	0.0%
110,474	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	13,056	0.0%
136,616	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	8,761	0.0%
89,224	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	16,856	0.0%
14,802	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	3,253	0.0%
910,000	FirstKey Homes Trust, Series 2020-SFR1, Class B	1.740	8/17/2037	857,790	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,399,798	0.3%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,266,687	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	4,897,132	0.4%
385,684	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	382,485	0.0%
2,045,000	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	2,019,799	0.2%
1,740,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	3.340	7/15/2031	1,704,238	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	329,129	0.0%
435,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	449,331	0.0%
645,000	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	644,965	0.1%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,298,233	0.2%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,762,973	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	130,057	0.0%
324,175,394	FREMF Mortgage Trust, Series 2018-K156, Class X2A	0.100	7/25/2036	1,907,902	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
15,140,218	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.629	6/25/2041	347,403	0.0%
24,016,439	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.572	8/25/2041	648,391	0.1%
89,848,726	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.002	11/25/2041	819,456	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,444,902	0.2%
510,000	GLS Auto Receivables Issuer Trust, Series 2024-1A, Class A3	5.400	9/15/2027	509,233	0.0%
1,220,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class B	5.540	5/20/2027	1,216,168	0.1%
1,695,000	GM Financial Automobile Leasing Trust, Series 2024-1, Class A3	5.090	3/22/2027	1,695,529	0.1%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,703,603	0.1%
9	Government National Mortgage Association	5.470	11/20/2059	8	0.0%
2,952,853	Government National Mortgage Association, Series 2006-46	0.489	4/16/2046	29,131	0.0%
1,348,992	Government National Mortgage Association, Series 2006-51	0.940	8/16/2046	26,671	0.0%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,044,248	0.3%
290,232	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	286,995	0.0%
3,798,536	Government National Mortgage Association, Series 2009-114	0.004	10/16/2049	1	0.0%
369,532	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	365,037	0.0%
1,619,090	Government National Mortgage Association, Series 2010-124	1.018	12/16/2052	25,605	0.0%
226,930	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,824	0.0%
95,270	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	6.119	2/20/2060	93,986	0.0%
42,958	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	5.794	5/20/2059	42,335	0.0%
67,360	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.794	10/20/2060	67,168	0.0%
1,455,064	Government National Mortgage Association, Series 2011-119	0.178	8/16/2051	2,281	0.0%
3,205,600	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,255,979	0.2%
606,201	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	4,540	0.0%
82,637	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	5.944	12/20/2060	82,538	0.0%
31,756	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	5.944	3/20/2061	31,722	0.0%
31,006	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	6.044	10/20/2061	30,698	0.0%
70,352	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	5.500	10/20/2061	69,502	0.0%
17,234,391	Government National Mortgage Association, Series 2012-142	0.177	4/16/2054	49,719	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
3,599,088	Government National Mortgage Association, Series 2012-23	0.241	6/16/2053	23,322	0.0%
4,456,860	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	43	0.0%
585,106	Government National Mortgage Association, Series 2012-70	0.094	8/16/2052	246	0.0%
5,026,644	Government National Mortgage Association, Series 2012-79	0.352	3/16/2053	44,769	0.0%
19,293,576	Government National Mortgage Association, Series 2012-85	0.329	9/16/2052	151,451	0.0%
4,112	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,655	0.0%
290,964	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	285,792	0.0%
2,863	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	2,805	0.0%
103,855	Government National Mortgage Association, Series 2012-H24, Class HI	1.209	10/20/2062	6,997	0.0%
760,629	Government National Mortgage Association, Series 2013-175	0.164	5/16/2055	1,637	0.0%
106,592	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	5.764	1/20/2063	104,981	0.0%
27,186	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	25,815	0.0%
1,045,241	Government National Mortgage Association, Series 2013-H13, Class SI	1.300	6/20/2063	33,883	0.0%
2,715,981	Government National Mortgage Association, Series 2013-H16, Class AI	1.486	7/20/2063	60,968	0.0%
864,678	Government National Mortgage Association, Series 2013-H18, Class EI	1.879	7/20/2063	48,220	0.0%
372,315	Government National Mortgage Association, Series 2013-H18, Class JI	1.300	8/20/2063	6,823	0.0%
81,937	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	6.044	8/20/2063	81,122	0.0%
2,106,856	Government National Mortgage Association, Series 2014-101	0.577	4/16/2056	30,500	0.0%
9,609,547	Government National Mortgage Association, Series 2014-130, Class IB	0.208	8/16/2054	55,878	0.0%
7,701,245	Government National Mortgage Association, Series 2014-24, Class IX	0.124	1/16/2054	25,599	0.0%
4,978,879	Government National Mortgage Association, Series 2014-70	0.449	3/16/2049	62,730	0.0%
3,305,865	Government National Mortgage Association, Series 2014-86	0.439	4/16/2056	37,425	0.0%
4,074,397	Government National Mortgage Association, Series 2014-H24, Class HI	0.973	9/20/2064	79,523	0.0%
13,363,113	Government National Mortgage Association, Series 2015-120	0.613	3/16/2057	250,232	0.0%
9,408,585	Government National Mortgage Association, Series 2015-146, Class IB	0.184	7/16/2055	47,516	0.0%
2,802,267	Government National Mortgage Association, Series 2015-152, Class PI	4.000	10/20/2045	439,787	0.0%
5,458,239	Government National Mortgage Association, Series 2015-171	0.837	11/16/2055	158,147	0.0%
5,144,823	Government National Mortgage Association, Series 2015-189, Class IG	0.619	1/16/2057	134,610	0.0%
3,624,024	Government National Mortgage Association, Series 2015-21	0.703	7/16/2056	95,604	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
10,951,654	Government National Mortgage Association, Series 2015-32	0.576	9/16/2049	216,827	0.0%
6,964,007	Government National Mortgage Association, Series 2015-6	0.469	2/16/2051	71,266	0.0%
2,633,219	Government National Mortgage Association, Series 2015-68	0.332	7/16/2057	37,450	0.0%
10,998,689	Government National Mortgage Association, Series 2015-70	0.566	12/16/2049	205,523	0.0%
5,200,454	Government National Mortgage Association, Series 2015-73	0.442	11/16/2055	70,242	0.0%
9,758,636	Government National Mortgage Association, Series 2015-H01, Class XZ	4.498	10/20/2064	9,643,506	0.7%
188,212	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	181,475	0.0%
842,513	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	811,935	0.1%
8,994	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	5.724	5/20/2063	8,517	0.0%
10,007	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	5.644	4/20/2063	9,624	0.0%
345,240	Government National Mortgage Association, Series 2015-H28, Class JZ	5.002	3/20/2065	335,862	0.0%
1,354	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.144	10/20/2065	1,306	0.0%
146,476	Government National Mortgage Association, Series 2015-H29, Class HZ	4.571	9/20/2065	137,355	0.0%
2,675	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.124	8/20/2061	2,577	0.0%
16,603,905	Government National Mortgage Association, Series 2016-132	0.625	7/16/2056	367,547	0.0%
6,551,694	Government National Mortgage Association, Series 2016-143	0.949	10/16/2056	312,921	0.0%
1,444,312	Government National Mortgage Association, Series 2016-17, Class GT	0.000	8/20/2045	1,154,188	0.1%
401,588	Government National Mortgage Association, Series 2016-23, Class PA	5.553	7/20/2037	390,996	0.0%
8,686,985	Government National Mortgage Association, Series 2016-H01, Class AI	0.183	1/20/2066	239,436	0.0%
12,361,578	Government National Mortgage Association, Series 2016-H09, Class JI	0.040	4/20/2066	424,156	0.0%
91,430	Government National Mortgage Association, Series 2016-H14, Class JZ	4.418	8/20/2063	86,017	0.0%
276,789	Government National Mortgage Association, Series 2016-H19, Class CZ	4.759	8/20/2066	271,537	0.0%
12,524	Government National Mortgage Association, Series 2016-H19, Class EZ	4.895	6/20/2061	11,229	0.0%
4,252,260	Government National Mortgage Association, Series 2017-128	0.978	12/16/2056	212,524	0.0%
21,863,152	Government National Mortgage Association, Series 2017-168	0.544	12/16/2059	749,108	0.1%
4,152,160	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	539,225	0.0%
23,902,736	Government National Mortgage Association, Series 2017-90	0.723	1/16/2059	984,374	0.1%
1,613,751	Government National Mortgage Association, Series 2017-H05, Class AI	0.964	1/20/2067	65,558	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
7,396,184	Government National Mortgage Association, Series 2018-110	0.604	1/16/2060	316,593	0.0%
11,782,557	Government National Mortgage Association, Series 2018-129	0.618	7/16/2060	502,745	0.0%
4,296,245	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	280,682	0.0%
11,527,746	Government National Mortgage Association, Series 2018-143	0.495	10/16/2060	584,007	0.0%
10,690,087	Government National Mortgage Association, Series 2018-2	0.706	12/16/2059	456,467	0.0%
32,340,871	Government National Mortgage Association, Series 2018-82	0.483	5/16/2058	996,707	0.1%
19,096,248	Government National Mortgage Association, Series 2018-96	0.461	8/16/2060	626,529	0.1%
3,087	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.644	10/20/2064	2,989	0.0%
129,268	Government National Mortgage Association, Series 2018-H12, Class HZ	4.639	8/20/2068	120,444	0.0%
4,573,938	Government National Mortgage Association, Series 2018-H16, Class CZ	4.270	5/20/2068	4,160,120	0.3%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	213,903	0.0%
17,331,043	Government National Mortgage Association, Series 2019-116	0.622	12/16/2061	809,290	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	246,484	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	0.107	2/20/2044	886,029	0.1%
2,067,244	Government National Mortgage Association, Series 2019-44, Class BS	0.607	4/20/2049	147,401	0.0%
8,818,753	Government National Mortgage Association, Series 2019-70, Class SK	0.557	8/20/2043	925,242	0.1%
9,475,714	Government National Mortgage Association, Series 2019-75	0.855	12/16/2060	542,811	0.0%
6,978,172	Government National Mortgage Association, Series 2019-94	0.955	8/16/2061	419,065	0.0%
2,199,861	Government National Mortgage Association, Series 2019-H02, Class BZ	4.242	1/20/2069	1,979,943	0.2%
2,491,204	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,346,726	0.2%
45,457,139	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,588,539	0.2%
18,988,888	Government National Mortgage Association, Series 2020-128	0.914	10/16/2062	1,218,435	0.1%
32,582,107	Government National Mortgage Association, Series 2020-130	1.014	8/16/2060	2,176,420	0.2%
40,130,776	Government National Mortgage Association, Series 2020-136	1.014	8/16/2062	2,773,506	0.2%
2,277,974	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	387,862	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,002,434	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	887,418	0.1%
37,076,550	Government National Mortgage Association, Series 2020-172	1.151	9/16/2062	2,876,477	0.2%
15,796,983	Government National Mortgage Association, Series 2020-174	0.846	1/16/2063	972,660	0.1%
36,327,884	Government National Mortgage Association, Series 2020-179	1.009	9/16/2062	2,350,447	0.2%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
43,694,910	Government National Mortgage Association, Series 2020-197	0.948	10/16/2062	2,848,628	0.2%
34,374,083	Government National Mortgage Association, Series 2020-26	0.705	10/15/2061	1,598,254	0.1%
21,694,963	Government National Mortgage Association, Series 2020-34	5.000	12/20/2039	4,136,470	0.3%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,553,897	0.2%
9,129,466	Government National Mortgage Association, Series 2021-10	0.986	5/16/2063	649,370	0.1%
41,044,624	Government National Mortgage Association, Series 2021-106	0.859	4/16/2063	2,727,785	0.2%
40,372,327	Government National Mortgage Association, Series 2021-12	0.955	3/16/2063	2,590,652	0.2%
44,523,563	Government National Mortgage Association, Series 2021-128	1.001	6/16/2061	2,829,455	0.2%
54,482,958	Government National Mortgage Association, Series 2021-132, Class BI	0.923	4/16/2063	3,645,602	0.3%
52,407,740	Government National Mortgage Association, Series 2021-133	0.881	7/16/2063	3,480,136	0.3%
53,939,199	Government National Mortgage Association, Series 2021-144	0.825	4/16/2063	3,094,815	0.2%
11,133,153	Government National Mortgage Association, Series 2021-145	0.771	7/16/2061	662,768	0.1%
47,547,524	Government National Mortgage Association, Series 2021-151	0.917	4/16/2063	3,221,440	0.2%
50,472,013	Government National Mortgage Association, Series 2021-163	0.801	3/16/2064	2,945,431	0.2%
20,282,709	Government National Mortgage Association, Series 2021-180	0.912	11/16/2063	1,449,991	0.1%
56,231,504	Government National Mortgage Association, Series 2021-186	0.764	5/16/2063	3,199,747	0.2%
37,471,321	Government National Mortgage Association, Series 2021-20	1.149	8/16/2062	2,834,293	0.2%
34,154,291	Government National Mortgage Association, Series 2021-33	0.841	10/16/2062	2,130,678	0.2%
29,985,805	Government National Mortgage Association, Series 2021-40	0.825	2/16/2063	1,872,284	0.1%
45,563,943	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,494,876	0.2%
41,406,676	Government National Mortgage Association, Series 2021-H03	0.000	4/20/2070	118,592	0.0%
7,102,863	Government National Mortgage Association, Series 2021-H08, Class IA	0.008	1/20/2068	30,673	0.0%
2,310,324	Government National Mortgage Association, Series 2021-H17	0.031	3/20/2070	19,423	0.0%
49,316,193	Government National Mortgage Association, Series 2022-166	0.792	4/16/2065	3,158,919	0.2%
27,926,809	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,718,512	0.1%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	781,651	0.1%
360,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.322	9/10/2038	348,523	0.0%
3,690,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,802,883	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,669,041	0.4%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.696	6/10/2047	1,470,355	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,518,135	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,257,325	0.2%
712,556	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.638	5/19/2034	671,426	0.1%
480,000	Hardee's Funding LLC, Series 2024-1A, Class A2	7.253	3/20/2054	482,712	0.0%
565,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	573,719	0.0%
2,325,000	Hertz Vehicle Financing III LP, Series 2021-2A, Class A	1.680	12/27/2027	2,120,684	0.2%
1,901,179	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	1,811,040	0.1%
580,439	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	584,089	0.1%
1,417,046	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,175,560	0.1%
504,553	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	447,557	0.0%
633,552	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	628,562	0.1%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,505,738	0.4%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	785,563	0.1%
4,230,000	Hyundai Auto Receivables Trust, Series 2021-C, Class C	1.660	6/15/2028	3,938,547	0.3%
1,060,000	Hyundai Auto Receivables Trust, Series 2024-A, Class B	5.140	1/15/2031	1,057,362	0.1%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1 mo. USD SOFR + 1.364%	6.691	1/17/2038	5,981,259	0.5%
1,149,874	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.772	12/15/2047	1,055,674	0.1%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,816,991	0.2%
9,349,277	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.371	11/25/2048	111,381	0.0%
2,035,507	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,023,899	0.2%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	678,628	0.1%
337,344	JPMorgan Chase Bank N.A., Series 2021-1, Class B	0.875	9/25/2028	333,779	0.0%
1,272,113	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	1,183,078	0.1%
1,635,000	LAD Auto Receivables Trust, Series 2021-1A, Class C	2.350	4/15/2027	1,572,976	0.1%
2,655,000	LAD Auto Receivables Trust, Series 2023-2A, Class A3	5.420	2/15/2028	2,646,931	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,011,914	0.3%
840,271	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	759,622	0.1%
299,822	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	282,044	0.0%
561,515	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	500,928	0.0%
837,060	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	784,529	0.1%
3,134,955	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.390	11/15/2038	3,127,117	0.2%
2,575,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	2,591,763	0.2%
3,700,000	Mercury Financial Credit Card Master Trust, Series 2023-1A, Class A	8.040	9/20/2027	3,731,035	0.3%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
597,908	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	538,117	0.0%
728,900	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	695,764	0.1%
524,919	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	507,245	0.0%
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,509,129	0.1%
813,655	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	763,354	0.1%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	1.984	9/25/2057	3,750,697	0.3%
595,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	599,908	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	276,240	0.0%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.354	6/15/2047	874,251	0.1%
501,142	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.212	6/15/2044	465,719	0.0%
3,285,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,120,556	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,124,891	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,787,898	0.1%
16,231	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	6.118	7/25/2035	13,774	0.0%
490,542	Mosaic Solar Loans LLC, Series 2024-1A, Class A	5.500	9/20/2049	491,813	0.0%
1,161,298	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,034,628	0.1%
281,985	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	261,832	0.0%
875,540	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	841,702	0.1%
738,064	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	687,571	0.1%
646,323	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	593,771	0.1%
1,107,866	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,011,044	0.1%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,320,686	0.1%
1,111,286	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	1,002,023	0.1%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	787,399	0.1%
1,283,831	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	1,125,709	0.1%
1,044,717	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	913,092	0.1%
1,559,635	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	5.510	10/15/2071	1,567,358	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,349,519	0.1%
895,000	NextGear Floorplan Master Owner Trust, Series 2024-1A, Class A2	5.120	3/15/2029	894,211	0.1%
610,000	Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3	5.930	3/15/2028	620,446	0.1%
1,354,670	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	1,220,835	0.1%
747,192	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	682,766	0.1%
171,284	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	157,812	0.0%
71,326	OBX Trust, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	68,425	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
3,485,000	OneMain Direct Auto Receivables Trust, Series 2022-1A, Class A2, 30 day USD SOFR Average + 1.600%	6.919	3/14/2029	3,505,931	0.3%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	4,780,366	0.4%
3,860,640	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	3,496,203	0.3%
2,985,000	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	3,016,948	0.2%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,048,862	0.1%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,464,302	0.2%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,744,436	0.1%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,178,198	0.2%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	755,139	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,562,353	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	4,749,149	0.4%
284,689	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	273,056	0.0%
438,663	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	418,324	0.0%
1,210,000	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	1,150,904	0.1%
3,475,000	RBS Commercial Funding, Inc. Trust, Series 2013-SMV, Class C	3.584	3/11/2031	2,990,210	0.2%
2,745,000	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	2,549,674	0.2%
841	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	4/25/2024	474	0.0%
9,582	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	4/25/2024	5,064	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	4/25/2024	—	0.0%
853,094	Santander Bank Auto Credit-Linked Notes, Series 2022-A, Class B	5.281	5/15/2032	848,330	0.1%
381,996	Santander Bank Auto Credit-Linked Notes, Series 2022-B, Class B	5.721	8/16/2032	381,521	0.0%
575,000	SBNA Auto Lease Trust, Series 2024-A, Class A4	5.240	1/22/2029	573,406	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	199,962	0.0%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,573,959	0.1%
1,055,000	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	1,065,767	0.1%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	127,032	0.0%
264,515	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	254,064	0.0%
211,956	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	197,098	0.0%
639,585	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	635,616	0.1%
2,654,061	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,324,946	0.2%
361,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	8.000	6/15/2032	357,390	0.0%
68,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	8.000	6/15/2032	67,320	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
124,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.960	3/15/2033	122,760	0.0%
1,854,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.960	3/15/2033	1,835,460	0.1%
160,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.000	9/15/2032	158,400	0.0%
135,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	7.990	9/15/2032	133,650	0.0%
135,798	SMB Private Education Loan Trust, Series 2016-C, Class A2A	2.340	9/15/2034	133,153	0.0%
1,878,801	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	6.240	2/15/2036	1,872,350	0.1%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	107,625	0.0%
913,984	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	887,120	0.1%
2,609,624	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	2,531,711	0.2%
5,485,000	SMB Private Education Loan Trust, Series 2019-B, Class B	3.560	6/15/2043	4,943,812	0.4%
645,000	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	568,946	0.0%
537,686	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	482,970	0.0%
1,255,000	SMB Private Education Loan Trust, Series 2024-A, Class B	5.880	3/15/2056	1,255,220	0.1%
276,569	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	269,513	0.0%
3,045,607	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	2,861,606	0.2%
1,822,595	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	1,689,972	0.1%
1,700,120	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	1,242,559	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, Prime + 0.000%	8.500	11/15/2027	3,836,950	0.3%
1,269,051	Sunnova Helios XII Issuer LLC, Series 2023-B, Class A	5.300	8/22/2050	1,251,580	0.1%
1,226,729	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	1,201,485	0.1%
1,395,000	Synchrony Card Funding LLC, Series 2024-A1, Class A	5.040	3/15/2030	1,393,706	0.1%
400,000	Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, 1 mo. USD SOFR + 2.186%	7.511	5/15/2037	403,000	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,663,930	0.1%
421,000	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	393,558	0.0%
658,189	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	659,125	0.1%
1,522,867	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,379,139	0.1%
1,925,000	TIF Funding III LLC, Series 2024-1A, Class A	5.480	5/22/2034	1,936,452	0.2%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,303,699	0.4%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,660,045	0.3%

Loomis Sayles Securitized Asset Fund

Investments as of March 31, 2024 (Unaudited)

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613,893	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	590,387	0.1%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,925,834	0.2%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	4,923,072	0.4%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,515,595	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	3,935,316	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,176,430	0.1%
1,679,374	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,591,877	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,147,155	0.1%
4,075,996	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,683,787	0.3%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,234,597	0.1%
21,000,000	Uniform Mortgage-Backed Security, TBA, TBA	6.500	5/1/2054	21,444,138	1.6%
3,285,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,411,762	0.3%
105,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	105,255	0.0%
684,382	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.608	11/25/2036	584,367	0.1%
3,122,590	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,759,529	0.2%
601,989	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	585,595	0.1%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	3,969,618	0.3%
767,432	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	758,422	0.1%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,829,010	0.4%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,509,375	0.3%
3,475,000	Westlake Automobile Receivables Trust, Series 2022-3A, Class B	5.990	12/15/2027	3,482,910	0.3%
1,640,000	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	1,639,336	0.1%
753,245	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	700,868	0.1%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	749,717	0.1%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	495,487	0.0%
2,340,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	2,341,123	0.2%
2,877,755	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	2,585,715	0.2%
2,198,776	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	1,881,233	0.1%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	524,811	0.0%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,883,909	0.1%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,463,670	0.2%
500,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A4	5.040	7/17/2028	497,361	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of March 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>
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,469,083	0.1%
1,325,000	Ziply Fiber Issuer LLC, Series 2024-1A, Class A2	6.640	4/20/2054	1,324,458	0.1%
	Total			1,161,614,131	86.6%
Collateralized Loan Obligations					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	7.179	7/20/2034	2,225,076	0.2%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3 mo. USD SOFR + 1.562%	6.876	1/15/2033	3,001,590	0.2%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	7/20/2031	5,255,173	0.4%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.246	7/15/2031	595,065	0.0%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2031	3,835,671	0.3%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class BR, 3 mo. USD SOFR + 2.000%	7.328	4/20/2037	4,274,158	0.3%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.287	11/22/2031	1,565,715	0.1%
2,675,000	Greystone CRE Notes Ltd., Series 2021-HC2, Class A, 1 mo. USD SOFR + 1.914%	7.240	12/15/2039	2,640,530	0.2%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.059	4/20/2031	3,492,399	0.3%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	7.079	4/20/2031	2,986,466	0.2%
4,930,000	Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, 3 mo. USD SOFR + 2.012%	7.329	10/20/2029	4,933,540	0.4%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2034	2,346,738	0.2%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	7.226	7/15/2034	2,076,477	0.2%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	6.976	4/16/2033	2,551,124	0.2%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.128	1/17/2032	5,280,069	0.4%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.046	4/16/2031	2,040,707	0.1%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3 mo. USD SOFR + 1.862%	7.179	4/21/2034	4,046,444	0.3%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	7.229	7/2/2035	4,209,323	0.3%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	7.060	1/18/2034	5,298,675	0.4%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.276	5/21/2034	574,730	0.0%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	6.698	4/20/2035	3,801,087	0.3%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	6.979	4/20/2034	1,025,505	0.1%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	4/20/2034	7,651,431	0.6%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR2, 3 mo. USD SOFR + 1.900%	6.963	4/15/2033	5,900,000	0.4%
3,830,000	Verde CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.176	4/15/2032	3,824,424	0.3%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.259	10/18/2031	1,314,528	0.1%
	Total			86,746,645	6.5%

Loomis Sayles Securitized Asset Fund

Investments as of March 31, 2024 (Unaudited)

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Loan Participations					
1,325,706	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	1,179,039	0.1%
Short-Term Investments					
13,780,605	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	4/1/2024	13,780,605	1.0%
12,305,000	U.S. Treasury Bills	5.322(a)	4/25/2024	12,261,876	0.9%
12,600,000	U.S. Treasury Bills	5.213(a)	5/16/2024	12,517,645	1.0%
45,000,000	U.S. Treasury Bills	5.228(a)	5/9/2024	44,749,723	3.4%
7,000,000	U.S. Treasury Bills	5.227(a)	4/9/2024	6,991,846	0.5%
19,000,000	U.S. Treasury Bills	5.229(a)	5/30/2024	18,836,132	1.4%
	Total			109,137,827	8.2%
	Total Investments			1,358,677,642	101.4%
	Other assets less liabilities			(18,400,957)	(1.4)%
	Net Assets			1,340,276,685	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 10 Year U.S. Treasury Notes Futures	6/18/2024	1,440	\$158,549,428	\$159,547,500	\$ 998,072
CBOT U.S. Long Bond Futures	6/18/2024	140	16,504,170	16,861,250	357,080
CME Ultra Long Term U.S. Treasury Bond Futures	6/18/2024	188	23,673,555	24,252,000	578,445
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	535	60,693,552	61,316,016	622,464
Total Futures Contracts					\$2,556,061

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

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.

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Loomis Sayles Securitized Asset 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					
1,193,621	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	1,167,827	0.1%
1,740,000	Affirm Asset Securitization Trust, Series 2023-B, Class 1A	6.820	9/15/2028	1,765,039	0.1%
426,583	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	428,346	0.0%
555,000	Affirm Asset Securitization Trust, Series 2024-A, Class A	5.610	2/15/2029	553,606	0.0%
1,493,912	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,387,303	0.1%
725,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	733,400	0.1%
3,185,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class B	4.810	4/18/2028	3,151,911	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,140,043	0.2%
7,523,819	APL Finance DAC, Series 2023-1A, Class A	7.000	7/21/2031	7,516,777	0.6%
510,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	510,191	0.0%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,629,781	0.3%
4,318,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-5A, Class A	5.780	4/20/2028	4,361,953	0.3%
1,255,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	6.020	2/20/2030	1,294,802	0.1%
2,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	2,216,431	0.2%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	3,282,466	0.3%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,129,696	0.2%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,532,131	0.1%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,109,057	0.2%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	613,923	0.1%
5,300,000	BANK, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,540,108	0.4%
1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	943,719	0.1%
4,045,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.573	10/15/2037	4,019,719	0.3%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,096,426	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,619,318	0.4%
410,446	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	408,609	0.0%
1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,826,495	0.1%
2,008,661	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	1,964,872	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,369,505	0.3%
2,235,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.216	4/15/2037	2,241,908	0.2%
3,620,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%	8.318	5/15/2039	3,645,886	0.3%
1,860,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.550	8/15/2024	1,862,311	0.1%
815,000	Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class A3	5.530	1/18/2028	817,898	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	7.158	1/17/2039	2,719,758	0.2%
2,653,842	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	2,376,454	0.2%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	451,903	0.0%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	492,072	0.0%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,409,184	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of February 29, 2024 (Unaudited)

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3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,023,870	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	797,581	0.1%
908,249	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	860,078	0.1%
364,704	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	342,013	0.0%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,071,789	0.3%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,880,344	0.4%
820,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	811,887	0.1%
2,610,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	2,621,965	0.2%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,638,631	0.1%
2,597,875	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,338,229	0.2%
184,779	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	171,563	0.0%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/15/2032	544,383	0.0%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,139,167	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,299,472	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,091,707	0.2%
1,913,633	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	1,715,661	0.1%
456,853	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	401,253	0.0%
1,869,773	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,719,769	0.1%
2,520,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,484,204	0.2%
3,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,033,262	0.2%
417,544	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	409,862	0.0%
615,673	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	534,000	0.0%
254,084	CoreVest American Finance Ltd., Series 2019-2, Class A	2.835	6/15/2052	251,983	0.0%
1,232,579	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	1,202,237	0.1%
10,836	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	10,576	0.0%
4,270,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class B	7.020	5/16/2033	4,351,954	0.3%
380,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	383,623	0.0%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,420,802	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,819,904	0.1%
2,045,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	1,488,548	0.1%
1,472,165	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	4.036	9/27/2060	1,422,366	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,094,423	0.2%

Loomis Sayles Securitized Asset Fund

Investments as of February 29, 2024 (Unaudited)

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720,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	728,688	0.1%
2,420,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,480,567	0.2%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.583	10/15/2043	5,148,001	0.4%
282,876	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	280,240	0.0%
822,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	816,396	0.1%
1,129,011	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	1,007,643	0.1%
1,564,110	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	1,600,532	0.1%
1,635,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A3	5.500	4/22/2030	1,646,548	0.1%
450,000	Enterprise Fleet Financing LLC, Series 2024-1, Class A3	5.160	9/20/2030	448,612	0.0%
842,175	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	800,176	0.1%
3,340,965	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.133	7/15/2038	3,335,744	0.3%
7,131,232	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,746,893	0.4%
1,486,971	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,198,295	0.1%
6,641,003	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,472,254	0.4%
1,949,132	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,605,362	0.1%
4,489,445	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,907,955	0.3%
7,672,628	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	6,833,024	0.5%
1,644,321	Federal Home Loan Mortgage Corp.	3.700	5/1/2037	1,477,622	0.1%
17,862,873	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	16,443,055	1.3%
161,624	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	22,420	0.0%
50,215	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	8,015	0.0%
362,302	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	3.605	5/15/2035	352,421	0.0%
2,326,190	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	1.761	5/15/2036	214,641	0.0%
693,479	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	1.181	10/15/2036	53,907	0.0%
751,661	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	0.811	2/15/2038	53,392	0.0%
275,876	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	2.374	2/15/2038	272,904	0.0%
259,258	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	3.556	2/15/2038	242,734	0.0%
837,710	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.541	6/15/2048	753,748	0.1%
324,426	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.915	12/15/2036	319,713	0.0%
1,048,979	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	1.061	10/15/2040	81,325	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.000	2/15/2041	113,326	0.0%
891,733	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	0.461	9/15/2041	56,443	0.0%
1,198,371	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	0.000	8/15/2040	1,089,347	0.1%
826,120	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	0.711	8/15/2032	38,338	0.0%
4,322,366	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	0.711	11/15/2042	443,686	0.0%
2,533,622	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	0.000	6/15/2039	162,814	0.0%
1,088,007	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	192,039	0.0%

Loomis Sayles Securitized Asset 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>
3,341,501	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	0.661	4/15/2047	250,356	0.0%
1,281,734	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	239,002	0.0%
2,953,775	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	460,552	0.0%
7,322,954	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.854	4/15/2042	1,209,374	0.1%
148,534	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.392	11/25/2044	29,776	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	284,549	0.0%
15,184,010	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.482	12/15/2048	1,093,265	0.1%
304,921	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.894	4/25/2052	11,783	0.0%
125,000	Federal Home Loan Mortgage Corp., Series 5214, Class BY, REMICS	3.000	4/25/2052	98,344	0.0%
5,360,328	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class X1	0.921	3/25/2024	270	0.0%
33,722,022	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K040, Class X1	0.647	9/25/2024	66,978	0.0%
66,032,081	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K047, Class X1	0.091	5/25/2025	83,049	0.0%
36,802,347	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K051, Class X1	0.493	9/25/2025	223,350	0.0%
15,687,885	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K052, Class X1	0.625	11/25/2025	135,246	0.0%
9,100,328	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K053, Class X1	0.869	12/25/2025	113,402	0.0%
15,715,093	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.146	1/25/2026	268,146	0.0%
6,919,873	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.335	3/25/2026	160,739	0.0%
26,108,774	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.161	7/25/2026	544,710	0.0%
8,070,687	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.908	8/25/2026	144,906	0.0%
24,111,103	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.298	9/25/2026	143,256	0.0%
87,501,736	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.062	10/25/2026	164,824	0.0%
18,292,707	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.639	11/25/2029	543,549	0.0%
17,470,695	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.522	1/25/2030	1,231,806	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
11,453,616	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.591	1/25/2030	849,675	0.1%
13,720,591	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.691	3/25/2030	1,101,105	0.1%
14,454,297	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.232	8/25/2030	876,182	0.1%
254,538,560	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.148	1/25/2032	2,733,744	0.2%
32,671,877	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	684,410	0.1%
79,178,466	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,604,552	0.1%
35,886,902	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.342	4/25/2055	854,159	0.1%
46,012,843	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.326	4/25/2032	1,079,222	0.1%
19,768,188	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.317	6/25/2055	450,250	0.0%
66,574,011	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.230	6/25/2054	1,189,012	0.1%
51,524,945	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.358	6/25/2032	1,360,722	0.1%
82,303,598	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.264	8/25/2032	1,728,540	0.1%
103,135,363	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,484,283	0.2%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.181	11/25/2032	1,609,750	0.1%
3,364,238	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.857	8/25/2034	192,595	0.0%
20,592,337	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.576	10/25/2034	870,170	0.1%
52,083,833	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.510	5/25/2035	5,862,244	0.5%
53,781,144	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.323	7/25/2035	5,387,687	0.4%
14,058,798	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.954	1/25/2031	665,598	0.1%
95,734,474	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.980	8/25/2036	7,788,660	0.6%

Loomis Sayles Securitized Asset 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>
122,921,429	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.009	8/25/2033	519,872	0.0%
22,911,437	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.196	8/25/2025	62,962	0.0%
22,981,149	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.132	12/25/2026	71,851	0.0%
1,376,647	Federal National Mortgage Association	2.000	10/1/2050	1,052,126	0.1%
305,053	Federal National Mortgage Association	2.000	12/1/2050	233,134	0.0%
4,063,782	Federal National Mortgage Association	2.500	6/1/2050	3,385,331	0.3%
4,076,340	Federal National Mortgage Association	2.500	6/1/2050	3,381,956	0.3%
3,553,173	Federal National Mortgage Association	2.500	6/1/2050	2,958,865	0.2%
5,250,006	Federal National Mortgage Association	2.500	9/1/2050	4,379,449	0.3%
4,041,268	Federal National Mortgage Association	2.500	10/1/2050	3,346,136	0.3%
9,549,781	Federal National Mortgage Association	2.500	1/1/2052	7,879,411	0.6%
86,279,144	Federal National Mortgage Association	2.500	2/1/2052	71,088,680	5.4%
6,116,755	Federal National Mortgage Association	2.500	2/1/2052	5,038,716	0.4%
9,570,624	Federal National Mortgage Association	2.500	12/1/2061	7,605,485	0.6%
115,834,086	Federal National Mortgage Association	2.500	3/1/2062	92,085,483	7.0%
44,070,069	Federal National Mortgage Association	2.500	3/1/2062	35,021,225	2.7%
22,091,577	Federal National Mortgage Association	2.500	3/1/2062	17,555,478	1.3%
87,123,699	Federal National Mortgage Association	2.500	5/1/2062	69,234,460	5.3%
1,704,297	Federal National Mortgage Association	3.000	10/1/2047	1,485,612	0.1%
2,109,013	Federal National Mortgage Association	3.000	7/1/2049	1,831,134	0.1%
35,719,558	Federal National Mortgage Association	3.000	2/1/2052	30,789,662	2.3%
35,222,431	Federal National Mortgage Association	3.000	2/1/2052	30,383,994	2.3%
29,349,578	Federal National Mortgage Association	3.000	6/1/2052	25,141,012	1.9%
3,463,775	Federal National Mortgage Association	3.000	6/1/2063	2,894,772	0.2%
24,000,000	Federal National Mortgage Association	3.850	9/1/2037	21,351,089	1.6%
458,320	Federal National Mortgage Association	4.000	1/1/2052	419,163	0.0%
5,755,461	Federal National Mortgage Association	4.030	10/1/2033	5,426,347	0.4%
1,665,000	Federal National Mortgage Association	4.090	7/1/2034	1,562,271	0.1%
596,074	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	568,080	0.1%
864,410	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	4.488	6/25/2035	913,214	0.1%
741,799	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	4.268	6/25/2036	798,189	0.1%
31,598	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	1.864	8/25/2036	2,853	0.0%
203,322	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	5.819	8/25/2036	240,022	0.0%
548,401	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.495	8/25/2038	523,755	0.0%
144,776	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.998	11/25/2038	136,220	0.0%
586,575	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.447	3/25/2039	527,259	0.0%
83,844	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.154	12/25/2039	69,436	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.000	11/25/2040	238,042	0.0%
2,192,826	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	0.414	6/25/2041	171,303	0.0%
1,221,024	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	1.064	3/25/2042	114,633	0.0%
898,889	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	0.514	3/25/2042	51,616	0.0%

Loomis Sayles Securitized Asset 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>
2,838,546	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	0.564	9/25/2042	225,442	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	0.000	7/25/2043	302,461	0.0%
1,353,581	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	1.164	11/25/2043	130,512	0.0%
1,439,325	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	0.714	8/25/2042	87,356	0.0%
4,251,479	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	608,698	0.1%
9,963,557	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	0.614	4/25/2044	947,950	0.1%
803,792	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	0.614	5/25/2044	49,658	0.0%
320,998	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	0.000	5/25/2041	292,263	0.0%
6,543,419	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	0.664	4/25/2046	367,615	0.0%
1,238,832	Federal National Mortgage Association, Series 2016-26, Class KL, REMICS	0.000	11/25/2042	866,218	0.1%
7,094,493	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	0.664	10/25/2034	343,040	0.0%
8,765,899	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	0.664	9/25/2046	456,432	0.0%
5,727,266	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	0.664	9/25/2046	303,929	0.0%
3,623,190	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	0.664	11/25/2046	246,783	0.0%
3,723,224	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	0.664	11/25/2046	246,486	0.0%
4,199,422	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	1.214	12/25/2046	307,359	0.0%
5,874,772	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	0.714	4/25/2047	341,364	0.0%
36,443,915	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.000	8/25/2047	1,168,283	0.1%
23,068,300	Federal National Mortgage Association, Series 2019-M17, Class X	0.318	8/25/2034	371,347	0.0%
10,211,314	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,938,933	0.2%
2,971,402	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	614,097	0.1%
13,851,927	Federal National Mortgage Association, Series 2020-M33, Class X	0.000	6/25/2028	638,365	0.1%
16,183,439	Federal National Mortgage Association, Series 2020-M37, Class X	1.026	4/25/2032	741,007	0.1%
15,665,901	Federal National Mortgage Association, Series 2020-M43, Class X1	1.913	8/25/2034	1,099,004	0.1%
13,305,149	Federal National Mortgage Association, Series 2021-24, REMICS	1.126	3/25/2059	819,414	0.1%
216,763	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	29,112	0.0%
57,325	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	9,673	0.0%
229,124	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	33,679	0.0%
147,683	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	21,213	0.0%
535,924	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	94,783	0.0%

Loomis Sayles Securitized Asset 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>
223,551	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	39,832	0.0%
124,537	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	22,593	0.0%
280,358	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	52,348	0.0%
121,244	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	24,645	0.0%
133,033	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	22,956	0.0%
187,150	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	38,391	0.0%
161,245	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	26,398	0.0%
78,966	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	13,072	0.0%
106,947	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	18,960	0.0%
63,154	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	11,944	0.0%
18,885	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	3,461	0.0%
577,274	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	96,468	0.0%
200,454	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	38,882	0.0%
114,343	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	13,598	0.0%
138,219	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	8,898	0.0%
89,734	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	17,021	0.0%
14,875	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	3,277	0.0%
910,000	FirstKey Homes Trust, Series 2020-SFR1, Class B	1.740	8/17/2037	855,110	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,391,309	0.3%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,260,809	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	4,883,746	0.4%
491,976	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	487,008	0.0%
2,045,000	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	2,016,217	0.2%
1,740,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	3.340	7/15/2031	1,701,956	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	326,248	0.0%
435,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	448,070	0.0%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,290,417	0.2%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,764,154	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	129,547	0.0%
324,270,990	FREMF Mortgage Trust, Series 2018-K156, Class X2A	0.100	7/25/2036	1,921,565	0.2%
15,162,472	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.629	6/25/2041	353,408	0.0%
24,048,087	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.572	8/25/2041	657,451	0.1%
89,987,618	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.001	11/25/2041	830,946	0.1%

Loomis Sayles Securitized Asset 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>
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,442,015	0.2%
510,000	GLS Auto Receivables Issuer Trust, Series 2024-1A, Class A3	5.400	9/15/2027	509,378	0.0%
1,220,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class B	5.540	5/20/2027	1,216,359	0.1%
1,695,000	GM Financial Automobile Leasing Trust, Series 2024-1, Class A3	5.090	3/22/2027	1,696,522	0.1%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,698,674	0.1%
8	Government National Mortgage Association	5.470	11/20/2059	8	0.0%
2,968,994	Government National Mortgage Association, Series 2006-46	0.489	4/16/2046	29,016	0.0%
1,355,296	Government National Mortgage Association, Series 2006-51	0.940	8/16/2046	26,925	0.0%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,041,856	0.3%
299,297	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	295,945	0.0%
3,808,967	Government National Mortgage Association, Series 2009-114	0.005	10/16/2049	1	0.0%
367,846	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	363,249	0.0%
1,623,549	Government National Mortgage Association, Series 2010-124	1.018	12/16/2052	25,526	0.0%
227,719	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,764	0.0%
96,705	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	6.131	2/20/2060	95,237	0.0%
42,958	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	5.813	5/20/2059	42,225	0.0%
69,681	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.813	10/20/2060	69,330	0.0%
1,459,200	Government National Mortgage Association, Series 2011-119	0.180	8/16/2051	2,332	0.0%
3,216,053	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,261,769	0.3%
608,382	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	4,528	0.0%
86,722	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	5.963	12/20/2060	86,415	0.0%
34,435	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	5.963	3/20/2061	34,326	0.0%
33,385	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	6.063	10/20/2061	32,981	0.0%
75,526	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	5.510	10/20/2061	74,625	0.0%
17,277,455	Government National Mortgage Association, Series 2012-142	0.178	4/16/2054	50,052	0.0%
3,608,174	Government National Mortgage Association, Series 2012-23	0.242	6/16/2053	23,313	0.0%
4,479,094	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	43	0.0%
599,171	Government National Mortgage Association, Series 2012-70	0.094	8/16/2052	257	0.0%

Loomis Sayles Securitized Asset 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>
5,048,658	Government National Mortgage Association, Series 2012-79	0.352	3/16/2053	44,920	0.0%
19,369,944	Government National Mortgage Association, Series 2012-85	0.329	9/16/2052	151,841	0.0%
4,105	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,648	0.0%
289,848	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	284,780	0.0%
2,841	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	2,771	0.0%
103,855	Government National Mortgage Association, Series 2012-H24, Class HI	1.205	10/20/2062	6,785	0.0%
762,479	Government National Mortgage Association, Series 2013-175	0.166	5/16/2055	1,680	0.0%
106,592	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	5.783	1/20/2063	104,585	0.0%
27,253	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	25,879	0.0%
1,089,873	Government National Mortgage Association, Series 2013-H13, Class SI	1.302	6/20/2063	33,872	0.0%
2,771,716	Government National Mortgage Association, Series 2013-H16, Class AI	1.482	7/20/2063	61,821	0.0%
1,001,627	Government National Mortgage Association, Series 2013-H18, Class EI	1.948	7/20/2063	52,990	0.0%
382,972	Government National Mortgage Association, Series 2013-H18, Class JI	1.312	8/20/2063	7,016	0.0%
82,154	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	6.063	8/20/2063	81,079	0.0%
2,111,687	Government National Mortgage Association, Series 2014-101	0.580	4/16/2056	26,532	0.0%
9,636,230	Government National Mortgage Association, Series 2014-130, Class IB	0.209	8/16/2054	56,061	0.0%
7,748,625	Government National Mortgage Association, Series 2014-24, Class IX	0.124	1/16/2054	25,844	0.0%
4,997,459	Government National Mortgage Association, Series 2014-70	0.449	3/16/2049	53,721	0.0%
3,314,017	Government National Mortgage Association, Series 2014-86	0.440	4/16/2056	32,969	0.0%
5,406,205	Government National Mortgage Association, Series 2014-H24, Class HI	0.990	9/20/2064	99,566	0.0%
13,391,738	Government National Mortgage Association, Series 2015-120	0.614	3/16/2057	222,530	0.0%
9,431,982	Government National Mortgage Association, Series 2015-146, Class IB	0.186	7/16/2055	51,450	0.0%
2,823,005	Government National Mortgage Association, Series 2015-152, Class PI	4.000	10/20/2045	440,417	0.0%
5,478,359	Government National Mortgage Association, Series 2015-171	0.837	11/16/2055	146,276	0.0%
5,407,699	Government National Mortgage Association, Series 2015-189, Class IG	0.620	1/16/2057	127,522	0.0%
3,632,795	Government National Mortgage Association, Series 2015-21	0.704	7/16/2056	86,188	0.0%
10,982,000	Government National Mortgage Association, Series 2015-32	0.577	9/16/2049	191,767	0.0%
6,989,379	Government National Mortgage Association, Series 2015-6	0.470	2/16/2051	71,343	0.0%
2,639,139	Government National Mortgage Association, Series 2015-68	0.332	7/16/2057	34,481	0.0%

Loomis Sayles Securitized Asset 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>
11,032,666	Government National Mortgage Association, Series 2015-70	0.566	12/16/2049	180,390	0.0%
5,221,563	Government National Mortgage Association, Series 2015-73	0.430	11/16/2055	64,662	0.0%
10,286,671	Government National Mortgage Association, Series 2015-H01, Class XZ	4.508	10/20/2064	10,164,567	0.8%
209,713	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	202,516	0.0%
926,884	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	894,487	0.1%
9,064	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	5.743	5/20/2063	8,583	0.0%
10,591	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	5.663	4/20/2063	10,156	0.0%
362,600	Government National Mortgage Association, Series 2015-H28, Class JZ	5.003	3/20/2065	353,238	0.0%
1,364	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.163	10/20/2065	1,312	0.0%
145,920	Government National Mortgage Association, Series 2015-H29, Class HZ	4.573	9/20/2065	136,595	0.0%
2,665	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.143	8/20/2061	2,554	0.0%
16,660,164	Government National Mortgage Association, Series 2016-132	0.628	7/16/2056	337,432	0.0%
6,566,692	Government National Mortgage Association, Series 2016-143	0.949	10/16/2056	308,586	0.0%
1,444,312	Government National Mortgage Association, Series 2016-17, Class GT	0.000	8/20/2045	1,144,780	0.1%
412,273	Government National Mortgage Association, Series 2016-23, Class PA	5.563	7/20/2037	401,293	0.0%
8,721,594	Government National Mortgage Association, Series 2016-H01, Class AI	0.177	1/20/2066	232,360	0.0%
12,537,513	Government National Mortgage Association, Series 2016-H09, Class JI	0.040	4/20/2066	416,824	0.0%
91,099	Government National Mortgage Association, Series 2016-H14, Class JZ	4.419	8/20/2063	85,701	0.0%
276,789	Government National Mortgage Association, Series 2016-H19, Class CZ	4.758	8/20/2066	271,375	0.0%
12,473	Government National Mortgage Association, Series 2016-H19, Class EZ	4.895	6/20/2061	11,180	0.0%
4,274,210	Government National Mortgage Association, Series 2017-128	0.978	12/16/2056	196,091	0.0%
21,900,330	Government National Mortgage Association, Series 2017-168	0.544	12/16/2059	707,059	0.1%
4,241,831	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	554,629	0.0%
23,942,479	Government National Mortgage Association, Series 2017-90	0.723	1/16/2059	899,761	0.1%
1,625,710	Government National Mortgage Association, Series 2017-H05, Class AI	0.959	1/20/2067	64,849	0.0%
7,411,936	Government National Mortgage Association, Series 2018-110	0.604	1/16/2060	311,539	0.0%
11,798,440	Government National Mortgage Association, Series 2018-129	0.618	7/16/2060	476,072	0.0%
4,303,306	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	275,145	0.0%

Loomis Sayles Securitized Asset 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>
11,542,717	Government National Mortgage Association, Series 2018-143	0.495	10/16/2060	564,624	0.0%
10,708,577	Government National Mortgage Association, Series 2018-2	0.705	12/16/2059	432,475	0.0%
32,395,787	Government National Mortgage Association, Series 2018-82	0.482	5/16/2058	987,621	0.1%
19,130,859	Government National Mortgage Association, Series 2018-96	0.461	8/16/2060	614,502	0.1%
3,364	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.663	10/20/2064	3,261	0.0%
128,770	Government National Mortgage Association, Series 2018-H12, Class HZ	4.641	8/20/2068	119,552	0.0%
4,557,720	Government National Mortgage Association, Series 2018-H16, Class CZ	4.271	5/20/2068	4,165,007	0.3%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	212,441	0.0%
17,354,398	Government National Mortgage Association, Series 2019-116	0.622	12/16/2061	792,367	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	244,752	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	0.116	2/20/2044	876,147	0.1%
2,070,651	Government National Mortgage Association, Series 2019-44, Class BS	0.616	4/20/2049	146,638	0.0%
8,894,544	Government National Mortgage Association, Series 2019-70, Class SK	0.566	8/20/2043	920,211	0.1%
9,488,134	Government National Mortgage Association, Series 2019-75	0.855	12/16/2060	520,033	0.0%
6,985,686	Government National Mortgage Association, Series 2019-94	0.955	8/16/2061	399,717	0.0%
2,192,112	Government National Mortgage Association, Series 2019-H02, Class BZ	4.246	1/20/2069	1,967,545	0.2%
2,535,579	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,387,353	0.2%
38,734,021	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,190,583	0.2%
19,020,606	Government National Mortgage Association, Series 2020-128	0.914	10/16/2062	1,179,304	0.1%
40,201,910	Government National Mortgage Association, Series 2020-136	1.014	8/16/2062	2,779,455	0.2%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,008,738	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	890,730	0.1%
37,138,088	Government National Mortgage Association, Series 2020-172	1.151	9/16/2062	2,848,339	0.2%
15,819,160	Government National Mortgage Association, Series 2020-174	0.846	1/16/2063	941,596	0.1%
36,384,156	Government National Mortgage Association, Series 2020-179	1.009	9/16/2062	2,294,942	0.2%
43,776,654	Government National Mortgage Association, Series 2020-197	0.948	10/16/2062	2,778,351	0.2%
34,428,632	Government National Mortgage Association, Series 2020-26	0.705	10/15/2061	1,563,404	0.1%
21,861,703	Government National Mortgage Association, Series 2020-34	5.000	12/20/2039	4,206,386	0.3%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,569,463	0.2%
9,145,199	Government National Mortgage Association, Series 2021-10	0.986	5/16/2063	636,359	0.1%

Loomis Sayles Securitized Asset 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>
41,110,276	Government National Mortgage Association, Series 2021-106	0.859	4/16/2063	2,663,576	0.2%
40,441,307	Government National Mortgage Association, Series 2021-12	0.955	3/16/2063	2,540,321	0.2%
44,600,769	Government National Mortgage Association, Series 2021-128	1.001	6/16/2061	2,807,948	0.2%
54,573,508	Government National Mortgage Association, Series 2021-132, Class BI	0.923	4/16/2063	3,563,082	0.3%
52,486,350	Government National Mortgage Association, Series 2021-133	0.881	7/16/2063	3,394,345	0.3%
54,031,185	Government National Mortgage Association, Series 2021-144	0.825	4/16/2063	3,041,902	0.2%
11,150,745	Government National Mortgage Association, Series 2021-145	0.771	7/16/2061	652,430	0.1%
47,617,066	Government National Mortgage Association, Series 2021-151	0.917	4/16/2063	3,155,631	0.2%
50,550,190	Government National Mortgage Association, Series 2021-163	0.801	3/16/2064	2,910,680	0.2%
20,316,796	Government National Mortgage Association, Series 2021-180	0.912	11/16/2063	1,414,069	0.1%
56,328,590	Government National Mortgage Association, Series 2021-186	0.764	5/16/2063	3,182,695	0.2%
37,536,914	Government National Mortgage Association, Series 2021-20	1.149	8/16/2062	2,776,305	0.2%
34,213,940	Government National Mortgage Association, Series 2021-33	0.841	10/16/2062	2,058,010	0.2%
30,039,717	Government National Mortgage Association, Series 2021-40	0.824	2/16/2063	1,842,366	0.1%
45,643,355	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,410,229	0.2%
42,275,225	Government National Mortgage Association, Series 2021-H03	0.000	4/20/2070	108,691	0.0%
7,163,197	Government National Mortgage Association, Series 2021-H08, Class IA	0.008	1/20/2068	30,373	0.0%
2,407,229	Government National Mortgage Association, Series 2021-H17	0.029	3/20/2070	19,112	0.0%
49,366,189	Government National Mortgage Association, Series 2022-166	0.792	4/16/2065	3,137,616	0.2%
27,974,454	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,720,605	0.1%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	778,343	0.1%
360,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.322	9/10/2038	348,017	0.0%
3,690,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,781,714	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,593,100	0.4%
220,912	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	214,285	0.0%
222,012	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	221,677	0.0%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.683	6/10/2047	1,461,899	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,421,475	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,192,333	0.2%
717,447	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.640	5/19/2034	673,348	0.1%

Loomis Sayles Securitized Asset 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>
565,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	572,636	0.1%
2,325,000	Hertz Vehicle Financing III LP, Series 2021-2A, Class A	1.680	12/27/2027	2,112,474	0.2%
1,955,929	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	1,856,981	0.1%
598,847	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	602,075	0.1%
1,417,046	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,174,780	0.1%
509,510	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	450,670	0.0%
781,343	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	774,982	0.1%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,489,266	0.4%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	783,126	0.1%
4,230,000	Hyundai Auto Receivables Trust, Series 2021-C, Class C	1.660	6/15/2028	3,924,124	0.3%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1 mo. USD SOFR + 1.364%	6.683	1/17/2038	5,982,194	0.5%
1,261,774	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.772	12/15/2047	1,154,523	0.1%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,808,099	0.2%
9,372,147	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.372	11/25/2048	111,131	0.0%
2,405,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,383,109	0.2%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	676,987	0.1%
421,738	JPMorgan Chase Bank N.A, Series 2021-1, Class B	0.875	9/25/2028	416,597	0.0%
1,282,441	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	1,142,266	0.1%
1,635,000	LAD Auto Receivables Trust, Series 2021-1A, Class C	2.350	4/15/2027	1,565,298	0.1%
2,655,000	LAD Auto Receivables Trust, Series 2023-2A, Class A3	5.420	2/15/2028	2,646,570	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,001,187	0.3%
848,995	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	741,839	0.1%
336,667	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	315,263	0.0%
566,835	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	504,044	0.0%
853,051	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	800,155	0.1%
3,134,955	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.383	11/15/2038	3,111,442	0.2%
2,575,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	2,593,985	0.2%
3,700,000	Mercury Financial Credit Card Master Trust, Series 2023-1A, Class A	8.040	9/20/2027	3,737,263	0.3%
634,654	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	615,766	0.1%
728,900	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	695,808	0.1%
531,570	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	514,349	0.0%
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,508,080	0.1%

Loomis Sayles Securitized Asset 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>
822,377	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	774,102	0.1%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.705	9/25/2057	3,752,010	0.3%
595,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	594,437	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	273,584	0.0%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.350	6/15/2047	906,113	0.1%
511,453	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	457,379	0.0%
3,285,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,108,589	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,096,076	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,718,359	0.1%
16,231	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	6.120	7/25/2035	13,741	0.0%
495,000	Mosaic Solar Loan Trust, Series 2024-1, Class A	5.500	9/20/2049	490,559	0.0%
1,167,110	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,038,322	0.1%
291,280	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	269,068	0.0%
903,375	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	868,447	0.1%
753,649	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	702,580	0.1%
660,260	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	605,670	0.1%
1,137,629	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,032,997	0.1%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,319,218	0.1%
1,135,447	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	1,018,612	0.1%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	766,123	0.1%
1,307,866	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	1,147,661	0.1%
1,061,980	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	923,098	0.1%
1,579,431	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	5.510	10/15/2071	1,572,543	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,344,688	0.1%
610,000	Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3	5.930	3/15/2028	619,745	0.1%
1,360,027	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	1,222,864	0.1%
171,925	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	157,401	0.0%
72,392	OBX Trust, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	69,549	0.0%
3,485,000	OneMain Direct Auto Receivables Trust, Series 2022-1A, Class A2, 30 day USD SOFR Average + 1.600%	6.925	3/14/2029	3,505,169	0.3%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	4,734,153	0.4%
467,734	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	454,213	0.0%
3,870,720	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	3,510,488	0.3%
2,985,000	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	3,016,993	0.2%

Loomis Sayles Securitized Asset 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>
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,043,734	0.1%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,458,163	0.2%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,738,380	0.1%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,170,445	0.2%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	753,131	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,558,271	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	4,677,246	0.4%
291,948	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	271,023	0.0%
442,876	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	422,880	0.0%
3,475,000	RBS Commercial Funding, Inc. Trust, Series 2013-SMV, Class C	3.584	3/11/2031	2,956,026	0.2%
2,745,000	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	2,518,412	0.2%
849	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	3/25/2024	477	0.0%
9,612	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	3/25/2024	5,083	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	3/25/2024	—	0.0%
928,733	Santander Bank Auto Credit-Linked Notes, Series 2022-A, Class B	5.281	5/15/2032	922,376	0.1%
427,102	Santander Bank Auto Credit-Linked Notes, Series 2022-B, Class B	5.721	8/16/2032	425,882	0.0%
575,000	SBNA Auto Lease Trust, Series 2024-A, Class A4	5.240	1/22/2029	573,276	0.1%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,570,532	0.1%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	126,737	0.0%
274,217	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	263,058	0.0%
219,808	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	204,076	0.0%
664,250	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	659,260	0.1%
2,670,727	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,334,674	0.2%
386,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	8.000	6/15/2032	394,187	0.0%
68,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	7.980	6/15/2032	69,086	0.0%
131,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.960	3/15/2033	134,049	0.0%
1,962,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.960	3/15/2033	2,007,669	0.2%
210,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	7.990	9/15/2032	214,182	0.0%
135,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.020	9/15/2032	137,688	0.0%

Loomis Sayles Securitized Asset 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>
150,478	SMB Private Education Loan Trust, Series 2016-C, Class A2A	2.340	9/15/2034	147,376	0.0%
1,950,693	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	6.232	2/15/2036	1,943,309	0.2%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	107,346	0.0%
946,367	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	919,248	0.1%
2,701,443	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	2,619,639	0.2%
5,485,000	SMB Private Education Loan Trust, Series 2019-B, Class B	3.560	6/15/2043	4,945,830	0.4%
655,217	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	578,280	0.1%
548,422	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	493,242	0.0%
291,121	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	283,499	0.0%
3,118,410	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	2,929,622	0.2%
1,870,291	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	1,727,334	0.1%
1,700,120	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	1,242,788	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, Prime + 0.000%	8.500	11/15/2027	3,836,950	0.3%
1,272,706	Sunnova Helios XII Issuer LLC, Series 2023-B, Class A	5.300	8/22/2050	1,252,713	0.1%
1,253,000	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	1,226,027	0.1%
400,000	Taubman Centers Commercial Mortgage Trust, Series 2022-DPM, Class A, 1 mo. USD SOFR + 2.186%	7.504	5/15/2037	401,000	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,670,713	0.1%
426,891	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	397,308	0.0%
685,000	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	683,857	0.1%
1,537,000	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,384,853	0.1%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,300,058	0.4%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,661,024	0.3%
621,870	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	597,377	0.1%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,925,087	0.2%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	4,987,373	0.4%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,500,335	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	3,970,489	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,171,242	0.1%
1,679,374	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,589,581	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,143,994	0.1%
4,098,429	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,692,295	0.3%

Loomis Sayles Securitized Asset 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>
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,224,058	0.1%
21,000,000	Uniform Mortgage-Backed Security, TBA	6.500	4/1/2054	21,354,057	1.6%
3,285,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,397,809	0.3%
687,366	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.608	11/25/2036	583,530	0.1%
3,147,935	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,728,223	0.2%
622,585	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	603,843	0.1%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	3,954,897	0.3%
845,656	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	834,803	0.1%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,800,352	0.4%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,380,398	0.3%
3,475,000	Westlake Automobile Receivables Trust, Series 2022-3A, Class B	5.990	12/15/2027	3,484,496	0.3%
762,871	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	710,977	0.1%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	747,890	0.1%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	482,502	0.0%
2,340,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	2,342,118	0.2%
2,896,662	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	2,576,981	0.2%
2,207,986	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	1,884,397	0.2%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	522,872	0.0%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,876,482	0.1%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,453,168	0.2%
455,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A4	5.040	7/17/2028	452,621	0.0%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,463,077	0.1%
	Total			1,143,428,802	87.0%
Collateralized Loan Obligations					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	7.179	7/20/2034	2,225,220	0.2%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3 mo. USD SOFR + 1.562%	6.876	1/15/2033	3,002,931	0.2%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	7/20/2031	5,255,673	0.4%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.246	7/15/2031	595,029	0.0%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2031	3,827,353	0.3%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.812%	7.129	1/20/2034	4,275,556	0.3%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.287	11/22/2031	1,565,432	0.1%
2,675,000	Greystone CRE Notes Ltd., Series 2021-HC2, Class A, 1 mo. USD SOFR + 1.914%	7.232	12/15/2039	2,643,275	0.2%

Loomis Sayles Securitized Asset Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.059	4/20/2031	3,490,565	0.3%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	7.079	4/20/2031	2,952,139	0.2%
4,930,000	Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, 3 mo. USD SOFR + 2.012%	7.329	10/20/2029	4,937,720	0.4%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2034	2,349,829	0.2%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	7.226	7/15/2034	2,075,419	0.2%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	6.976	4/16/2033	2,532,065	0.2%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.128	1/17/2032	5,280,290	0.4%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.046	4/16/2031	2,029,816	0.2%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3 mo. USD SOFR + 1.862%	7.179	4/21/2034	4,051,023	0.3%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	7.229	7/2/2035	4,206,278	0.3%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	7.060	1/18/2034	5,300,387	0.4%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.276	5/21/2034	575,271	0.0%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	6.698	4/20/2035	3,800,072	0.3%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	6.979	4/20/2034	1,031,860	0.1%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	4/20/2034	7,651,652	0.6%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3 mo. USD SOFR + 1.962%	7.276	4/15/2033	5,913,275	0.4%
3,830,000	Verde CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.176	4/15/2032	3,829,801	0.3%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.259	10/18/2031	1,312,445	0.1%
	Total			86,710,376	6.6%
Loan Participations					
32,642,568	Government National Mortgage Association, Series 2020-130	1.014	8/16/2060	2,094,572	0.1%
1,327,129	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	1,168,273	0.1%
	Total			3,262,845	0.2%
Short-Term Investments					
6,263,103	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	6,263,103	0.5%
14,965,000	U.S. Treasury Bills	5.322(a)	4/25/2024	14,844,157	1.1%
12,600,000	U.S. Treasury Bills	5.213(a)	5/16/2024	12,460,696	1.0%

Loomis Sayles Securitized Asset 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>
45,000,000	U.S. Treasury Bills	5.228(a)	5/9/2024	44,546,972	3.4%
19,000,000	U.S. Treasury Bills	5.229(a)	5/30/2024	18,751,456	1.4%
	Total			96,866,384	7.4%
	Total Investments			1,330,268,407	101.2%
	Other assets less liabilities			(15,553,144)	(1.2)%
	Net Assets			1,314,715,263	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 10 Year U.S. Treasury Notes Futures	6/18/2024	1,440	\$158,549,428	\$159,030,000	\$ 480,572
CBOT U.S. Long Bond Futures	6/18/2024	140	16,504,170	16,695,000	190,830
CME Ultra Long Term U.S. Treasury Bond Futures	6/18/2024	188	23,673,555	24,040,500	366,945
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	535	60,693,552	61,081,953	388,401
Total Futures Contracts					\$1,426,748

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

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.

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Loomis Sayles Securitized Asset 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					
1,229,939	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	1,204,251	0.1%
1,740,000	Affirm Asset Securitization Trust, Series 2023-B, Class 1A	6.820	9/15/2028	1,777,722	0.1%
469,729	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	471,609	0.0%
1,502,046	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,411,121	0.1%
725,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	736,377	0.1%
3,185,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class B	4.810	4/18/2028	3,167,042	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,170,289	0.2%
7,686,855	APL Finance DAC, Series 2023-1A, Class A	7.000	7/21/2031	7,702,360	0.6%
510,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	512,855	0.0%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,638,866	0.3%
4,318,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-5A, Class A	5.780	4/20/2028	4,407,236	0.3%
1,255,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	6.020	2/20/2030	1,305,884	0.1%
2,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	2,243,538	0.2%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	3,254,347	0.3%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,178,793	0.2%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,556,572	0.1%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,159,224	0.2%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	625,362	0.1%
5,300,000	BANK, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,638,409	0.4%
1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	946,934	0.1%
4,045,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.589	10/15/2037	4,024,775	0.3%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,144,251	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,698,106	0.4%
2,042,119	BHG Securitization Trust, Series 2021-A, Class A	1.420	11/17/2033	1,930,573	0.2%
450,109	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	447,636	0.0%
1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,841,217	0.1%
2,033,886	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	1,984,076	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,320,023	0.3%
2,235,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.231	4/15/2037	2,232,193	0.2%
1,860,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.565	8/15/2024	1,858,805	0.1%
815,000	Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class A3	5.530	1/18/2028	817,789	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	7.173	1/17/2039	2,718,525	0.2%
2,680,333	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	2,422,860	0.2%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	458,649	0.0%
800,000	Carmax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	804,133	0.1%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	490,432	0.0%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,407,700	0.1%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,040,594	0.2%

Loomis Sayles Securitized Asset 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>
943,694	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	893,904	0.1%
378,913	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	355,884	0.0%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,078,426	0.3%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,893,781	0.4%
820,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	818,108	0.1%
2,610,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	2,628,016	0.2%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,654,665	0.1%
2,618,076	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,336,661	0.2%
186,821	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	174,081	0.0%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/15/2032	542,879	0.0%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,134,749	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,299,939	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,119,958	0.2%
1,215,000	Citizens Auto Receivables Trust, Series 2024-1, Class A4	5.030	10/15/2030	1,222,296	0.1%
1,939,217	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	1,751,901	0.1%
465,135	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	412,613	0.0%
3,910	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	3.416	10/15/2045	3,480	0.0%
1,896,506	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,724,499	0.1%
51,651	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	51,561	0.0%
2,520,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,478,286	0.2%
3,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,027,519	0.2%
437,706	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	429,863	0.0%
624,398	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	545,880	0.0%
267,413	CoreVest American Finance Ltd., Series 2019-2, Class A	2.835	6/15/2052	264,363	0.0%
1,245,369	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	1,213,383	0.1%
10,923	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	10,665	0.0%
4,270,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class B	7.020	5/16/2033	4,385,918	0.3%
380,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	386,393	0.0%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,575,875	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,805,595	0.1%
2,045,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	1,523,809	0.1%

Loomis Sayles Securitized Asset 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>
1,483,876	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	1,442,206	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,128,132	0.2%
720,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	737,585	0.1%
2,420,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,512,505	0.2%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.598	10/15/2043	5,116,869	0.4%
342,498	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	338,387	0.0%
745,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	741,813	0.1%
1,169,823	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	1,054,312	0.1%
645,979	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	573,801	0.0%
1,621,705	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	1,672,379	0.1%
1,635,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A3	5.500	4/22/2030	1,659,564	0.1%
450,000	Enterprise Fleet Financing LLC, Series 2024-1, Class A3	5.160	9/20/2030	454,293	0.0%
842,175	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	803,512	0.1%
3,343,657	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.148	7/15/2038	3,310,220	0.3%
7,145,514	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,894,375	0.5%
1,489,874	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,228,988	0.1%
6,656,491	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,611,635	0.4%
1,957,567	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,649,548	0.1%
4,495,911	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	4,010,455	0.3%
7,717,549	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	7,028,432	0.5%
1,646,438	Federal Home Loan Mortgage Corp.	3.700	5/1/2037	1,509,700	0.1%
17,928,897	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	16,880,911	1.3%
10	Federal Home Loan Mortgage Corp., Series 1673, Class SE, REMICS, REMICS	8.390	2/15/2024	10	0.0%
165,283	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	23,141	0.0%
50,851	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	8,223	0.0%
408	Federal Home Loan Mortgage Corp., Series 2725, Class SC, REMICS	0.891	11/15/2033	395	0.0%
385,483	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	3.546	5/15/2035	377,952	0.0%
2,351,246	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	1.740	5/15/2036	237,382	0.0%
723,504	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	1.160	10/15/2036	61,135	0.0%
759,873	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	0.790	2/15/2038	60,777	0.0%
282,939	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	2.314	2/15/2038	287,839	0.0%
265,909	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	3.507	2/15/2038	254,918	0.0%
860,019	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.556	6/15/2048	781,442	0.1%
337,126	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.911	12/15/2036	333,849	0.0%
1,053,041	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	1.040	10/15/2040	90,163	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.000	2/15/2041	121,703	0.0%
895,010	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	0.440	9/15/2041	64,806	0.0%

Loomis Sayles Securitized Asset 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>
1,218,902	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	0.000	8/15/2040	1,177,049	0.1%
835,970	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	0.690	8/15/2032	44,642	0.0%
4,383,972	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	0.690	11/15/2042	497,974	0.0%
2,558,136	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	0.000	6/15/2039	165,270	0.0%
1,091,857	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	192,002	0.0%
3,353,311	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	0.640	4/15/2047	277,437	0.0%
1,286,586	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	202,789	0.0%
2,983,496	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	467,618	0.0%
7,399,866	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.861	4/15/2042	1,229,779	0.1%
150,240	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.395	11/25/2044	30,335	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	288,640	0.0%
15,244,598	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.485	12/15/2048	1,105,496	0.1%
307,035	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.895	4/25/2052	11,892	0.0%
125,000	Federal Home Loan Mortgage Corp., Series 5214, Class BY, REMICS	3.000	4/25/2052	101,093	0.0%
9,821,811	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class X1	1.194	3/25/2024	6,860	0.0%
33,793,405	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K040, Class X1	0.783	9/25/2024	83,103	0.0%
66,160,347	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K047, Class X1	0.215	5/25/2025	86,977	0.0%
36,873,775	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K051, Class X1	0.628	9/25/2025	236,213	0.0%
15,719,277	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K052, Class X1	0.760	11/25/2025	140,954	0.0%
9,112,394	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K053, Class X1	1.007	12/25/2025	119,166	0.0%
15,741,104	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.286	1/25/2026	281,518	0.0%
6,934,468	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.470	3/25/2026	167,841	0.0%
26,150,259	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.295	7/25/2026	567,934	0.0%
8,085,952	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	1.036	8/25/2026	150,486	0.0%
24,152,161	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.419	9/25/2026	148,385	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
88,057,642	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.184	10/25/2026	167,929	0.0%
18,298,214	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.757	11/25/2029	555,827	0.0%
17,474,822	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.644	1/25/2030	1,259,603	0.1%
11,552,750	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.708	1/25/2030	876,461	0.1%
13,721,898	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.810	3/25/2030	1,125,648	0.1%
14,464,131	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.331	8/25/2030	894,958	0.1%
254,563,264	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.251	1/25/2032	2,784,922	0.2%
32,672,247	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.407	2/25/2032	697,520	0.1%
79,181,269	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.403	3/25/2032	1,635,410	0.1%
35,892,551	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.450	4/25/2055	867,056	0.1%
46,015,572	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.436	4/25/2032	1,095,258	0.1%
19,770,271	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.430	6/25/2055	456,873	0.0%
66,575,558	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.352	6/25/2054	1,211,143	0.1%
51,530,355	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.488	6/25/2032	1,386,630	0.1%
82,314,655	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.403	8/25/2032	1,760,464	0.1%
103,137,473	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.446	9/25/2032	2,528,838	0.2%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.330	11/25/2032	1,636,170	0.1%
3,365,249	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.991	8/25/2034	194,371	0.0%
20,595,119	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.699	10/25/2034	886,435	0.1%
52,096,813	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.628	5/25/2035	5,968,471	0.5%

Loomis Sayles Securitized Asset 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>
53,785,933	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.436	7/25/2035	5,485,842	0.4%
14,082,430	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	1.099	1/25/2031	679,890	0.1%
95,762,102	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	1.095	8/25/2036	7,735,845	0.6%
122,965,561	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.156	8/25/2033	522,800	0.0%
22,951,544	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.306	8/25/2025	65,724	0.0%
23,017,518	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.381	12/25/2026	74,134	0.0%
1,379,755	Federal National Mortgage Association	2.000	10/1/2050	1,081,565	0.1%
305,748	Federal National Mortgage Association	2.000	12/1/2050	239,663	0.0%
4,093,471	Federal National Mortgage Association	2.500	6/1/2050	3,473,960	0.3%
4,072,590	Federal National Mortgage Association	2.500	6/1/2050	3,470,069	0.3%
3,560,936	Federal National Mortgage Association	2.500	6/1/2050	3,033,007	0.2%
5,263,058	Federal National Mortgage Association	2.500	9/1/2050	4,490,365	0.3%
4,050,090	Federal National Mortgage Association	2.500	10/1/2050	3,430,414	0.3%
9,588,161	Federal National Mortgage Association	2.500	1/1/2052	8,085,899	0.6%
86,806,196	Federal National Mortgage Association	2.500	2/1/2052	73,173,008	5.6%
6,128,466	Federal National Mortgage Association	2.500	2/1/2052	5,164,858	0.4%
9,665,576	Federal National Mortgage Association	2.500	12/1/2061	7,864,921	0.6%
116,251,751	Federal National Mortgage Association	2.500	3/1/2062	94,630,320	7.2%
44,421,974	Federal National Mortgage Association	2.500	3/1/2062	36,146,420	2.8%
22,166,601	Federal National Mortgage Association	2.500	3/1/2062	18,037,032	1.4%
87,510,366	Federal National Mortgage Association	2.500	5/1/2062	71,207,462	5.4%
1,717,280	Federal National Mortgage Association	3.000	10/1/2047	1,530,712	0.1%
2,113,893	Federal National Mortgage Association	3.000	7/1/2049	1,876,749	0.1%
35,782,052	Federal National Mortgage Association	3.000	2/1/2052	31,577,386	2.4%
35,669,026	Federal National Mortgage Association	3.000	2/1/2052	31,499,819	2.4%
29,418,619	Federal National Mortgage Association	3.000	6/1/2052	25,767,037	2.0%
24,000,000	Federal National Mortgage Association	3.850	9/1/2037	21,852,770	1.7%
459,004	Federal National Mortgage Association	4.000	1/1/2052	429,354	0.0%
5,762,533	Federal National Mortgage Association	4.030	10/1/2033	5,538,732	0.4%
1,665,000	Federal National Mortgage Association	4.090	7/1/2034	1,596,102	0.1%
617,799	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	595,546	0.1%
888,835	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	4.403	6/25/2035	970,584	0.1%
763,867	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	4.183	6/25/2036	851,673	0.1%
31,898	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	1.841	8/25/2036	3,167	0.0%
209,177	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	5.704	8/25/2036	256,732	0.0%
556,481	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.489	8/25/2038	537,141	0.0%
147,248	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	4.013	11/25/2038	140,921	0.0%
598,009	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.445	3/25/2039	544,364	0.0%
84,400	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.636	12/25/2039	69,826	0.0%

Loomis Sayles Securitized Asset 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>
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.000	11/25/2040	247,272	0.0%
2,207,622	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	0.391	6/25/2041	196,515	0.0%
1,229,544	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	1.041	3/25/2042	128,219	0.0%
905,830	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	0.491	3/25/2042	59,510	0.0%
2,888,448	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	0.541	9/25/2042	251,407	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	0.000	7/25/2043	324,084	0.0%
1,406,058	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	1.141	11/25/2043	143,477	0.0%
1,458,913	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	0.691	8/25/2042	100,491	0.0%
4,338,201	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	630,631	0.1%
9,993,862	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	0.591	4/25/2044	1,087,241	0.1%
806,837	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	0.591	5/25/2044	57,299	0.0%
322,338	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	0.000	5/25/2041	304,067	0.0%
6,620,615	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	0.641	4/25/2046	430,201	0.0%
1,238,832	Federal National Mortgage Association, Series 2016-26, Class KL, REMICS	0.000	11/25/2042	923,728	0.1%
7,221,152	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	0.641	10/25/2034	401,915	0.0%
8,880,751	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	0.641	9/25/2046	528,822	0.0%
5,824,107	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	0.641	9/25/2046	353,052	0.0%
3,658,156	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	0.641	11/25/2046	285,035	0.0%
3,772,129	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	0.641	11/25/2046	287,260	0.0%
4,284,599	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	1.191	12/25/2046	348,574	0.0%
5,965,438	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	0.691	4/25/2047	445,730	0.0%
36,443,915	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.000	8/25/2047	1,321,566	0.1%
23,079,169	Federal National Mortgage Association, Series 2019-M17, Class X	0.417	8/25/2034	363,926	0.0%
10,326,334	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,970,383	0.2%
3,006,275	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	627,225	0.1%
13,866,032	Federal National Mortgage Association, Series 2020-M33, Class X	1.904	6/25/2028	659,190	0.1%
16,191,925	Federal National Mortgage Association, Series 2020-M37, Class X	1.116	4/25/2032	758,543	0.1%
15,792,871	Federal National Mortgage Association, Series 2020-M43, Class X1	2.022	8/25/2034	1,129,726	0.1%
13,325,687	Federal National Mortgage Association, Series 2021-24, REMICS	1.128	3/25/2059	831,027	0.1%
219,568	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	29,650	0.0%

Loomis Sayles Securitized Asset 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>
57,955	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	9,888	0.0%
231,979	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	34,363	0.0%
149,680	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	21,622	0.0%
545,366	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	100,862	0.0%
225,162	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	40,256	0.0%
125,532	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	22,891	0.0%
282,029	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	52,911	0.0%
123,000	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	25,069	0.0%
133,792	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	23,239	0.0%
188,186	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	38,853	0.0%
163,083	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	26,800	0.0%
80,230	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	13,337	0.0%
107,579	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	19,163	0.0%
63,519	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	12,034	0.0%
19,086	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	3,502	0.0%
583,497	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	100,234	0.0%
201,628	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	39,417	0.0%
117,576	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	14,105	0.0%
139,533	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	9,026	0.0%
90,239	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	17,315	0.0%
15,039	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	3,334	0.0%
910,000	FirstKey Homes Trust, Series 2020-SFR1, Class B	1.740	8/17/2037	857,443	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,406,436	0.3%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,271,164	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	4,931,550	0.4%
583,134	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	576,335	0.1%
1,740,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	3.340	7/15/2031	1,701,983	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	328,915	0.0%
435,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	453,628	0.0%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,287,728	0.2%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,781,264	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	130,708	0.0%
324,352,323	FREMF Mortgage Trust, Series 2018-K156, Class X2A	0.100	7/25/2036	1,961,261	0.2%

Loomis Sayles Securitized Asset 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>
15,182,137	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.731	6/25/2041	360,485	0.0%
24,076,266	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.681	8/25/2041	669,660	0.1%
90,112,868	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.103	11/25/2041	843,042	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,474,016	0.2%
1,220,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class B	5.540	5/20/2027	1,222,951	0.1%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,693,498	0.1%
9	Government National Mortgage Association	5.470	11/20/2059	9	0.0%
2,985,055	Government National Mortgage Association, Series 2006-46	0.489	4/16/2046	29,473	0.0%
1,361,570	Government National Mortgage Association, Series 2006-51	0.940	8/16/2046	27,172	0.0%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,076,536	0.3%
308,322	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	304,767	0.0%
3,819,350	Government National Mortgage Association, Series 2009-114	0.006	10/16/2049	37	0.0%
366,168	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	366,349	0.0%
1,627,986	Government National Mortgage Association, Series 2010-124	1.019	12/16/2052	26,327	0.0%
228,505	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,910	0.0%
97,020	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	6.150	2/20/2060	95,505	0.0%
54,791	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	5.810	5/20/2059	53,920	0.0%
69,969	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.810	10/20/2060	69,591	0.0%
1,463,321	Government National Mortgage Association, Series 2011-119	0.183	8/16/2051	2,392	0.0%
3,226,466	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,304,108	0.3%
610,554	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	4,546	0.0%
88,375	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	5.960	12/20/2060	88,040	0.0%
36,414	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	5.960	3/20/2061	36,291	0.0%
36,521	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	6.060	10/20/2061	36,076	0.0%
83,708	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	5.860	10/20/2061	82,717	0.0%
1	Government National Mortgage Association, Series 2012-100, Class IC	0.000	9/16/2050	—	0.0%
1	Government National Mortgage Association, Series 2012-111, Class IC	0.000	9/16/2050	—	0.0%
17,320,416	Government National Mortgage Association, Series 2012-142	0.178	4/16/2054	50,721	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of January 31, 2024 (Unaudited)

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3,617,228	Government National Mortgage Association, Series 2012-23	0.242	6/16/2053	23,618	0.0%
4,501,259	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	44	0.0%
613,198	Government National Mortgage Association, Series 2012-70	0.094	8/16/2052	266	0.0%
5,070,615	Government National Mortgage Association, Series 2012-79	0.353	3/16/2053	45,553	0.0%
19,446,123	Government National Mortgage Association, Series 2012-85	0.329	9/16/2052	153,517	0.0%
4,099	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,680	0.0%
288,737	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	284,570	0.0%
2,841	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	2,778	0.0%
103,855	Government National Mortgage Association, Series 2012-H24, Class HI	1.203	10/20/2062	6,808	0.0%
764,323	Government National Mortgage Association, Series 2013-175	0.167	5/16/2055	1,741	0.0%
108,204	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	5.780	1/20/2063	106,123	0.0%
27,268	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	26,099	0.0%
1,116,541	Government National Mortgage Association, Series 2013-H13, Class SI	1.303	6/20/2063	35,249	0.0%
2,847,081	Government National Mortgage Association, Series 2013-H16, Class AI	1.487	7/20/2063	68,661	0.0%
1,296,908	Government National Mortgage Association, Series 2013-H18, Class EI	1.936	7/20/2063	65,075	0.0%
412,623	Government National Mortgage Association, Series 2013-H18, Class JI	1.306	8/20/2063	7,528	0.0%
82,724	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	6.060	8/20/2063	81,621	0.0%
2,116,501	Government National Mortgage Association, Series 2014-101	0.582	4/16/2056	27,169	0.0%
9,662,826	Government National Mortgage Association, Series 2014-130, Class IB	0.210	8/16/2054	58,340	0.0%
7,795,854	Government National Mortgage Association, Series 2014-24, Class IX	0.124	1/16/2054	26,663	0.0%
5,015,980	Government National Mortgage Association, Series 2014-70	0.450	3/16/2049	54,782	0.0%
3,322,141	Government National Mortgage Association, Series 2014-86	0.442	4/16/2056	33,845	0.0%
6,293,070	Government National Mortgage Association, Series 2014-H24, Class HI	0.998	9/20/2064	114,902	0.0%
13,420,278	Government National Mortgage Association, Series 2015-120	0.615	3/16/2057	227,547	0.0%
9,455,309	Government National Mortgage Association, Series 2015-146, Class IB	0.189	7/16/2055	53,514	0.0%
2,835,833	Government National Mortgage Association, Series 2015-152, Class PI	4.000	10/20/2045	438,626	0.0%
5,498,418	Government National Mortgage Association, Series 2015-171	0.838	11/16/2055	149,471	0.0%
5,419,969	Government National Mortgage Association, Series 2015-189, Class IG	0.620	1/16/2057	130,220	0.0%
3,641,537	Government National Mortgage Association, Series 2015-21	0.705	7/16/2056	87,852	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of January 31, 2024 (Unaudited)

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11,012,258	Government National Mortgage Association, Series 2015-32	0.577	9/16/2049	196,088	0.0%
7,014,674	Government National Mortgage Association, Series 2015-6	0.471	2/16/2051	72,444	0.0%
2,645,043	Government National Mortgage Association, Series 2015-68	0.333	7/16/2057	35,474	0.0%
11,066,543	Government National Mortgage Association, Series 2015-70	0.567	12/16/2049	184,505	0.0%
5,738,199	Government National Mortgage Association, Series 2015-73	0.431	11/16/2055	72,474	0.0%
11,208,252	Government National Mortgage Association, Series 2015-H01, Class XZ	4.505	10/20/2064	11,082,551	0.9%
235,511	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	228,227	0.0%
1,023,067	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	990,659	0.1%
9,043	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	5.740	5/20/2063	8,571	0.0%
10,581	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	5.660	4/20/2063	10,146	0.0%
361,883	Government National Mortgage Association, Series 2015-H28, Class JZ	5.003	3/20/2065	354,319	0.0%
1,376	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.160	10/20/2065	1,326	0.0%
145,366	Government National Mortgage Association, Series 2015-H29, Class HZ	4.575	9/20/2065	138,538	0.0%
2,744	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.140	8/20/2061	2,636	0.0%
16,865,400	Government National Mortgage Association, Series 2016-132	0.629	7/16/2056	348,833	0.0%
6,581,646	Government National Mortgage Association, Series 2016-143	0.949	10/16/2056	314,711	0.0%
1,444,312	Government National Mortgage Association, Series 2016-17, Class GT	0.000	8/20/2045	1,201,118	0.1%
420,984	Government National Mortgage Association, Series 2016-23, Class PA	5.583	7/20/2037	415,782	0.0%
8,858,051	Government National Mortgage Association, Series 2016-H01, Class AI	0.086	1/20/2066	250,140	0.0%
12,591,937	Government National Mortgage Association, Series 2016-H09, Class JI	0.040	4/20/2066	450,559	0.0%
91,003	Government National Mortgage Association, Series 2016-H14, Class JZ	4.417	8/20/2063	86,408	0.0%
275,949	Government National Mortgage Association, Series 2016-H19, Class CZ	4.757	8/20/2066	270,523	0.0%
12,477	Government National Mortgage Association, Series 2016-H19, Class EZ	4.899	6/20/2061	11,285	0.0%
4,282,266	Government National Mortgage Association, Series 2017-128	0.978	12/16/2056	199,721	0.0%
21,937,406	Government National Mortgage Association, Series 2017-168	0.544	12/16/2059	723,004	0.1%
4,321,014	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	571,750	0.0%
23,982,103	Government National Mortgage Association, Series 2017-90	0.723	1/16/2059	919,133	0.1%
1,685,884	Government National Mortgage Association, Series 2017-H05, Class AI	0.157	1/20/2067	70,777	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of January 31, 2024 (Unaudited)

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7,427,638	Government National Mortgage Association, Series 2018-110	0.604	1/16/2060	318,629	0.0%
11,814,272	Government National Mortgage Association, Series 2018-129	0.618	7/16/2060	485,990	0.0%
4,310,345	Government National Mortgage Association, Series 2018-133	1.113	6/16/2058	276,918	0.0%
11,557,641	Government National Mortgage Association, Series 2018-143	0.494	10/16/2060	561,967	0.0%
10,744,797	Government National Mortgage Association, Series 2018-2	0.705	12/16/2059	442,161	0.0%
32,754,963	Government National Mortgage Association, Series 2018-82	0.482	5/16/2058	1,018,421	0.1%
19,165,362	Government National Mortgage Association, Series 2018-96	0.461	8/16/2060	612,237	0.1%
3,829	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.660	10/20/2064	3,707	0.0%
128,275	Government National Mortgage Association, Series 2018-H12, Class HZ	4.642	8/20/2068	121,802	0.0%
4,541,555	Government National Mortgage Association, Series 2018-H16, Class CZ	4.271	5/20/2068	4,353,325	0.3%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	218,516	0.0%
17,377,620	Government National Mortgage Association, Series 2019-116	0.622	12/16/2061	787,032	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	251,705	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	0.099	2/20/2044	1,005,501	0.1%
2,124,910	Government National Mortgage Association, Series 2019-44, Class BS	0.599	4/20/2049	165,919	0.0%
8,950,991	Government National Mortgage Association, Series 2019-70, Class SK	0.549	8/20/2043	1,027,653	0.1%
9,500,513	Government National Mortgage Association, Series 2019-75	0.855	12/16/2060	530,389	0.0%
6,993,176	Government National Mortgage Association, Series 2019-94	0.955	8/16/2061	407,225	0.0%
2,184,383	Government National Mortgage Association, Series 2019-H02, Class BZ	4.246	1/20/2069	1,999,069	0.2%
2,528,398	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,408,235	0.2%
38,806,075	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,235,544	0.2%
19,052,253	Government National Mortgage Association, Series 2020-128	0.914	10/16/2062	1,202,471	0.1%
40,272,890	Government National Mortgage Association, Series 2020-136	1.014	8/16/2062	2,836,170	0.2%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,038,167	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	902,411	0.1%
37,199,489	Government National Mortgage Association, Series 2020-172	1.151	9/16/2062	2,905,689	0.2%
15,841,275	Government National Mortgage Association, Series 2020-174	0.846	1/16/2063	959,820	0.1%
36,440,286	Government National Mortgage Association, Series 2020-179	1.009	9/16/2062	2,337,101	0.2%
43,858,217	Government National Mortgage Association, Series 2020-197	0.948	10/16/2062	2,832,087	0.2%
34,483,032	Government National Mortgage Association, Series 2020-26	0.705	10/15/2061	1,593,561	0.1%

Loomis Sayles Securitized Asset 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>
22,047,261	Government National Mortgage Association, Series 2020-34	5.000	12/20/2039	4,255,126	0.3%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,603,346	0.2%
9,160,898	Government National Mortgage Association, Series 2021-10	0.986	5/16/2063	648,069	0.1%
41,175,525	Government National Mortgage Association, Series 2021-106	0.859	4/16/2063	2,666,609	0.2%
40,510,139	Government National Mortgage Association, Series 2021-12	0.955	3/16/2063	2,549,911	0.2%
44,677,795	Government National Mortgage Association, Series 2021-128	1.001	6/16/2061	2,861,434	0.2%
54,663,852	Government National Mortgage Association, Series 2021-132, Class BI	0.923	4/16/2063	3,633,299	0.3%
52,564,638	Government National Mortgage Association, Series 2021-133	0.881	7/16/2063	3,395,045	0.3%
54,122,966	Government National Mortgage Association, Series 2021-144	0.825	4/16/2063	3,058,705	0.2%
11,168,297	Government National Mortgage Association, Series 2021-145	0.771	7/16/2061	663,620	0.1%
47,686,339	Government National Mortgage Association, Series 2021-151	0.917	4/16/2063	3,159,888	0.2%
50,628,076	Government National Mortgage Association, Series 2021-163	0.801	3/16/2064	2,967,676	0.2%
20,350,812	Government National Mortgage Association, Series 2021-180	0.912	11/16/2063	1,438,151	0.1%
56,425,473	Government National Mortgage Association, Series 2021-186	0.764	5/16/2063	3,243,517	0.3%
37,602,355	Government National Mortgage Association, Series 2021-20	1.149	8/16/2062	2,777,460	0.2%
34,273,296	Government National Mortgage Association, Series 2021-33	0.841	10/16/2062	2,098,694	0.2%
30,093,513	Government National Mortgage Association, Series 2021-40	0.824	2/16/2063	1,875,518	0.1%
45,722,591	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,461,046	0.2%
42,868,947	Government National Mortgage Association, Series 2021-H03	0.000	4/20/2070	227,013	0.0%
7,372,449	Government National Mortgage Association, Series 2021-H08, Class IA	0.008	1/20/2068	49,748	0.0%
2,571,807	Government National Mortgage Association, Series 2021-H17	0.027	3/20/2070	23,407	0.0%
49,416,035	Government National Mortgage Association, Series 2022-166	0.792	4/16/2065	3,189,385	0.2%
28,021,997	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,755,895	0.1%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	776,627	0.1%
360,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.466	9/10/2038	350,567	0.0%
3,690,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,758,459	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	4,523,788	0.4%
355,179	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	333,186	0.0%
508,367	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	507,485	0.0%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.839	6/10/2047	1,538,568	0.1%

Loomis Sayles Securitized Asset 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>
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,497,040	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,230,431	0.2%
722,051	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.618	5/19/2034	681,650	0.1%
565,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	575,194	0.1%
2,325,000	Hertz Vehicle Financing III LP, Series 2021-2A, Class A	1.680	12/27/2027	2,122,816	0.2%
2,015,467	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	1,923,868	0.2%
621,048	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	630,974	0.1%
1,417,046	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,183,994	0.1%
513,585	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	455,967	0.0%
1,023,920	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,013,652	0.1%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,416,582	0.4%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	781,378	0.1%
4,230,000	Hyundai Auto Receivables Trust, Series 2021-C, Class C	1.660	6/15/2028	3,938,690	0.3%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1 mo. USD SOFR + 1.364%	6.699	1/17/2038	5,967,250	0.5%
1,279,885	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.898	12/15/2047	1,145,497	0.1%
9,631,814	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.372	11/25/2048	115,785	0.0%
2,405,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,375,241	0.2%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	674,169	0.1%
508,221	JPMorgan Chase Bank N.A, Series 2021-1, Class B	0.875	9/25/2028	500,223	0.0%
1,296,381	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	1,158,605	0.1%
2,655,000	LAD Auto Receivables Trust, Series 2023-2A, Class A3	5.420	2/15/2028	2,657,021	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,052,533	0.3%
863,629	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	754,600	0.1%
344,269	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	321,880	0.0%
571,977	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	511,432	0.0%
868,167	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	821,445	0.1%
3,134,955	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.398	11/15/2038	3,103,605	0.2%
2,575,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	2,605,740	0.2%
3,700,000	Mercury Financial Credit Card Master Trust, Series 2023-1A, Class A	8.040	9/20/2027	3,744,649	0.3%
651,069	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	615,425	0.1%
728,900	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	701,622	0.1%
540,168	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	525,084	0.0%

Loomis Sayles Securitized Asset 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>
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,517,667	0.1%
836,732	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	789,781	0.1%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.599	9/25/2057	3,792,169	0.3%
595,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	595,950	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	272,031	0.0%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.510	6/15/2047	896,798	0.1%
520,673	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.385	6/15/2044	467,079	0.0%
3,285,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.828	2/5/2035	3,102,550	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,159,785	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,753,337	0.1%
16,231	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	6.121	7/25/2035	13,770	0.0%
1,187,823	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,056,046	0.1%
301,676	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	278,920	0.0%
930,641	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	898,433	0.1%
771,033	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	722,191	0.1%
674,683	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	624,107	0.1%
1,163,390	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,064,998	0.1%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,349,490	0.1%
1,158,738	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	1,047,823	0.1%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	780,254	0.1%
1,333,217	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	1,177,198	0.1%
1,080,219	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	946,722	0.1%
1,600,311	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	5.510	10/15/2071	1,608,094	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,368,176	0.1%
610,000	Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3	5.930	3/15/2028	623,834	0.1%
1,385,000	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	1,264,475	0.1%
177,128	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	162,072	0.0%
73,098	OBX Trust, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	70,620	0.0%
3,485,000	OneMain Direct Auto Receivables Trust, Series 2022-1A, Class A2, 30 day USD SOFR Average + 1.600%	6.946	3/14/2029	3,503,783	0.3%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	4,796,604	0.4%
485,167	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	472,226	0.0%
3,870,720	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	3,497,524	0.3%

Loomis Sayles Securitized Asset 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>
2,985,000	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	3,031,008	0.2%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,046,829	0.1%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,461,746	0.2%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,744,833	0.1%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,186,412	0.2%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	754,557	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,560,924	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	4,704,055	0.4%
295,157	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	275,605	0.0%
445,000	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	427,069	0.0%
3,475,000	RBS Commercial Funding, Inc. Trust, Series 2013-SMV, Class C	3.704	3/11/2031	2,955,711	0.2%
2,745,000	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	2,527,475	0.2%
855	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	2/25/2024	478	0.0%
9,642	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	2/25/2024	5,099	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	2/25/2024	—	0.0%
1,007,278	Santander Bank Auto Credit-Linked Notes, Series 2022-A, Class B	5.281	5/15/2032	1,000,414	0.1%
474,002	Santander Bank Auto Credit-Linked Notes, Series 2022-B, Class B	5.721	8/16/2032	472,354	0.0%
575,000	SBNA Auto Lease Trust, Series 2024-A, Class A4	5.240	1/22/2029	578,235	0.1%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,564,020	0.1%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	127,392	0.0%
285,381	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	274,120	0.0%
228,132	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	212,648	0.0%
691,412	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	693,655	0.1%
2,687,392	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,362,890	0.2%
386,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	7.980	6/15/2032	394,837	0.0%
68,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	7.920	6/15/2032	69,207	0.0%
131,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.950	3/15/2033	134,157	0.0%
1,962,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.950	3/15/2033	2,009,282	0.2%
210,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.020	9/15/2032	214,395	0.0%

Loomis Sayles Securitized Asset 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>
135,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.020	9/15/2032	137,825	0.0%
167,412	SMB Private Education Loan Trust, Series 2016-C, Class A2A	2.340	9/15/2034	163,781	0.0%
2,027,612	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	6.248	2/15/2036	2,015,164	0.2%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	108,687	0.0%
979,233	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	956,422	0.1%
2,797,170	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	2,715,008	0.2%
5,485,000	SMB Private Education Loan Trust, Series 2019-B, Class B	3.560	6/15/2043	5,014,206	0.4%
666,222	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	590,570	0.1%
558,039	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	506,453	0.0%
307,892	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	299,675	0.0%
3,196,867	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	3,018,273	0.2%
1,916,298	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	1,779,375	0.1%
1,700,120	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	1,243,213	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B	8.500	11/15/2027	4,044,300	0.3%
1,275,410	Sunnova Helios XII Issuer LLC, Series 2023-B, Class A	5.300	8/22/2050	1,269,159	0.1%
815,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	826,183	0.1%
433,376	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	406,032	0.0%
1,551,133	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,398,754	0.1%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,344,901	0.4%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,689,304	0.3%
629,739	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	607,181	0.1%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,934,712	0.2%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,058,844	0.4%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,547,125	0.4%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	3,991,887	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,183,604	0.1%
1,679,374	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,599,538	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,152,103	0.1%
4,120,087	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,766,860	0.3%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,239,671	0.1%
21,000,000	Uniform Mortgage-Backed Security, TBA	6.500	3/13/2054	21,488,763	1.6%
3,285,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,427,777	0.3%

Loomis Sayles Securitized Asset 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>
691,363	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.610	11/25/2036	591,243	0.1%
3,199,485	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,734,591	0.2%
641,702	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	621,411	0.1%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	3,939,232	0.3%
915,616	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	903,112	0.1%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,867,683	0.4%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,455,909	0.3%
3,475,000	Westlake Automobile Receivables Trust, Series 2022-3A, Class B	5.990	12/15/2027	3,492,888	0.3%
771,682	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	719,183	0.1%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	745,683	0.1%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	480,897	0.0%
2,340,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	2,347,993	0.2%
2,909,883	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	2,604,066	0.2%
2,213,461	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	1,902,631	0.2%
3,065,000	World Financial Network Credit Card Master Trust, Series 2023-A, Class A	5.020	3/15/2030	3,073,849	0.2%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	520,549	0.0%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,876,090	0.1%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,459,331	0.2%
905,000	World Omni Auto Receivables Trust, Series 2023-D, Class A4	5.850	8/15/2029	939,687	0.1%
455,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A4	5.040	7/17/2028	455,220	0.0%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,458,360	0.1%
	Total			1,156,273,371	88.0%
Collateralized Loan Obligations					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	7.179	7/20/2034	2,225,443	0.2%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3 mo. USD SOFR + 1.562%	6.876	1/15/2033	3,001,743	0.2%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	7/20/2031	5,256,992	0.4%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.246	7/15/2031	595,000	0.0%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2031	3,822,655	0.3%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.812%	7.129	1/20/2034	4,276,141	0.3%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.333	11/22/2031	1,564,998	0.1%
2,675,000	Greystone CRE Notes Ltd., Series 2021-HC2, Class A, 1 mo. USD SOFR + 1.914%	7.253	12/15/2039	2,621,401	0.2%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.059	4/20/2031	3,476,239	0.3%

Loomis Sayles Securitized Asset 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>
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	7.079	4/20/2031	2,951,406	0.2%
4,930,000	Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, 3 mo. USD SOFR + 2.012%	7.329	10/20/2029	4,926,214	0.4%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2034	2,349,911	0.2%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	7.226	7/15/2034	2,075,940	0.2%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	6.976	4/16/2033	2,532,116	0.2%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.128	1/17/2032	5,278,104	0.4%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.046	4/16/2031	2,032,962	0.2%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3 mo. USD SOFR + 1.862%	7.179	4/21/2034	4,050,635	0.3%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	7.229	7/2/2035	4,207,443	0.3%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	7.060	1/18/2034	5,300,837	0.4%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.329	5/21/2034	575,040	0.0%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	6.698	4/20/2035	3,801,528	0.3%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	6.979	4/20/2034	1,025,582	0.1%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	4/20/2034	7,650,834	0.6%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3 mo. USD SOFR + 1.962%	7.276	4/15/2033	5,874,223	0.4%
3,830,000	Verde CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.176	4/15/2032	3,814,347	0.3%
2,835,965	Vibrant CLO X Ltd., Series 2018-10A, Class A1, 3 mo. USD SOFR + 1.462%	6.779	10/20/2031	2,835,396	0.2%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.259	10/18/2031	1,312,370	0.1%
	Total			89,435,500	6.8%
Loan Participations					
32,702,893	Government National Mortgage Association, Series 2020-130	1.014	8/16/2060	2,136,313	0.2%
1,356,593	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	1,178,646	0.1%
	Total			3,314,959	0.3%
Short-Term Investments					
44,626,145	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	44,626,145	3.4%
240,000	U.S. Treasury Bills	5.337(a)	4/18/2024	237,329	0.0%
15,365,000	U.S. Treasury Bills	5.322(a)	4/25/2024	15,178,388	1.2%
12,600,000	U.S. Treasury Bills	5.212(a)	5/16/2024	12,409,512	0.9%
	Total			72,451,374	5.5%
	Total Investments			1,321,475,204	100.6%
	Other assets less liabilities			(7,997,077)	(0.6)%
	Net Assets			1,313,478,127	100.0%

Loomis Sayles Securitized Asset Fund
Investments as of January 31, 2024 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	1,222	\$134,027,745	\$137,264,969	\$3,237,224
CBOT U.S. Long Bond Futures	3/19/2024	140	16,293,279	17,128,125	834,846
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	188	23,047,776	24,293,125	1,245,349
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	535	61,278,440	62,528,125	1,249,685
Total Futures Contracts					\$6,567,104

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

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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