

Loomis Sayles Inflation Protected Securities Fund
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bond	3.875	4/16/2050	233,634	0.10%
1,085,000	Aerie Pharmaceuticals, Inc.	1.500	10/1/2024	1,059,231	0.43%
915,000	Alibaba Group Holding Ltd.	3.150	2/9/2051	901,017	0.37%
960,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	1,011,840	0.41%
985,000	Ares Capital Corp.	2.875	6/15/2028	1,004,438	0.41%
435,000	Ashtead Capital, Inc.	2.450	8/12/2031	431,931	0.18%
105,000	Athene Holding Ltd.	3.500	1/15/2031	114,243	0.05%
200,000	Banco Santander S.A.	2.958	3/25/2031	207,213	0.08%
685,000	Bank of America Corp., (fixed rate to 4/22/2041, variable rate thereafter)	3.311	4/22/2042	738,575	0.30%
615,000	BlackRock TCP Capital Corp.	2.850	2/9/2026	629,487	0.26%
1,100,000	Blackstone Hddings Finance Co. LLC	2.000	1/30/2032	1,079,289	0.44%
965,000	Brixmor Operating Partnership LP	2.500	8/16/2031	970,090	0.39%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	15,010	0.01%
30,000	Cigna Corp.	2.400	3/15/2030	30,914	0.01%
890,000	Citigroup, Inc., SOFR + 0.770%	0.820	6/9/2027	893,899	0.36%
1,705,000	CNH Industrial Capital LLC	1.450	7/15/2026	1,704,630	0.69%
1,200,000	Comcast Corp.	2.987	11/1/2063	1,180,874	0.48%
640,000	Credit Suisse Group AG, (fixed rate to 9/03/2030, variable rate thereafter)	4.500		634,899	0.26%
100,000	Dell International LLC/EMC Corp.	6.200	7/15/2030	128,430	0.05%
535,000	Dell International LLC/EMC Corp.	8.350	7/15/2046	878,023	0.36%
305,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	3.729	1/14/2032	314,582	0.13%
200,000	Deutsche Bank AG, (fixed rate to 10/30/2025, variable rate thereafter)	6.000		209,106	0.08%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	5.882	7/8/2031	306,291	0.12%
1,000,000	Enbridge, Inc.	2.500	8/1/2033	1,009,754	0.41%
515,000	Enel Finance International NV	2.875	7/12/2041	505,115	0.21%
290,000	Enstar Group Ltd.	3.100	9/1/2031	289,509	0.12%
570,000	Ford Motor Co.	7.450	7/16/2031	750,069	0.30%
560,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2041, variable rate thereafter)	3.210	4/22/2042	591,867	0.24%
855,000	Intesa Sanpaolo SpA	4.950	6/1/2042	891,560	0.36%
955,000	JBS Finance Luxembourg S.a.r.l	3.625	1/15/2032	988,244	0.40%
1,170,000	Liberty Mutual Group, Inc., (fixed rate to 12/15/2026, variable rate thereafter)	4.125	12/15/2051	1,199,402	0.49%
1,200,000	Macy's Retail Holdings LLC	5.875	4/1/2029	1,311,120	0.53%
750,000	Moody's Corp.	2.000	8/19/2031	744,532	0.30%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	446,949	0.18%
305,000	Nordstrom, Inc.	4.250	8/1/2031	318,066	0.13%
1,120,000	Nordstrom, Inc.	4.375	4/1/2030	1,167,326	0.47%
120,000	Penn National Gaming, Inc.	4.125	7/1/2029	119,850	0.05%
1,170,000	Raytheon Technologies Corp.	1.900	9/1/2031	1,155,967	0.47%
205,000	Rockwell Automation, Inc.	1.750	8/15/2031	203,322	0.08%
895,000	Societe Generale S.A., (fixed rate to 6/09/2031, variable rate thereafter)	2.889	6/9/2032	912,723	0.37%
255,000	Starwood Property Trust, Inc.	3.625	7/15/2026	256,594	0.10%
545,000	Tencent Holdings Ltd.	3.840	4/22/2051	589,761	0.24%
735,000	Thermo Fisher Scientific, Inc.	2.800	10/15/2041	751,061	0.31%
20,067,838	U.S. Treasury Inflation Indexed Bond	0.250	2/15/2050	23,317,625	9.48%
4,533,480	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	6,250,477	2.54%
7,023,756	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	10,473,170	4.26%
41,399,524	U.S. Treasury Inflation Indexed Note	0.125	4/15/2025	44,676,447	18.16%
7,931,980	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	8,736,539	3.55%
13,544,631	U.S. Treasury Inflation Indexed Note	0.125	1/15/2030	15,098,560	6.14%
19,725,656	U.S. Treasury Inflation Indexed Note	0.125	7/15/2030	22,107,118	8.99%
7,904,598	U.S. Treasury Inflation Indexed Note	0.125	7/15/2031	8,863,133	3.60%
33,423,682	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	37,311,796	15.17%
24,696,892	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	27,496,516	11.18%
2,164,120	U.S. Treasury Inflation Indexed Note	0.750	7/15/2028	2,511,647	1.02%
1,070,000	UBS Group AG, (fixed rate to 8/10/2026, variable rate thereafter)	1.494	8/10/2027	1,068,802	0.43%
1,505,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	1,663,343	0.68%
1,240,000	Verizon Communications, Inc.	3.550	3/22/2051	1,347,260	0.55%
1,060,000	VMware, Inc.	2.200	8/15/2031	1,052,907	0.43%
	Total			240,855,777	97.91%
Short-Term Investments					
3,645,825	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	9/1/2021	3,645,825	1.48%

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Total Investments	244,501,602	99.39%
Other assets less liabilities	1,509,963	0.61%
Net Assets	246,011,565	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
30 Year U.S. Treasury Bond	12/21/2021	(26)	\$ (4,230,224)	\$ (4,237,188)	\$ (6,964)
Ultra 10 Year U.S. Treasury Note	12/21/2021	(68)	(10,018,740)	(10,065,063)	(46,323)
Ultra Long U.S. Treasury Bond	12/21/2021	(26)	(5,094,726)	(5,129,312)	(34,586)
Total Futures Contracts					\$ (87,873)

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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.

3392610.1.1

Loomis Sayles Inflation Protected Securities Fund
Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bond	3.875	4/16/2050	232,746	0.10%
1,085,000	Aerie Pharmaceuticals, Inc.	1.500	10/1/2024	1,069,403	0.46%
960,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.500	4/20/2026	1,004,400	0.43%
105,000	Athene Holding Ltd.	3.500	1/15/2031	114,964	0.05%
200,000	Banco Santander S.A.	2.958	3/25/2031	209,082	0.09%
685,000	Bank of America Corp., (fixed rate to 4/22/2041, variable rate thereafter)	3.311	4/22/2042	736,205	0.32%
1,100,000	Blackstone Hddings Finance Co. LLC	2.000	1/30/2032	1,094,249	0.47%
340,000	British Airways Pass Through Trust, Series 2021-1A, Class PPT	2.900	9/15/2036	345,137	0.15%
15,000	Canadian Pacific Railway Co.	2.050	3/5/2030	15,143	0.01%
30,000	Cigna Corp.	2.400	3/15/2030	31,204	0.01%
890,000	Citigroup, Inc., SOFR + 0.770%	0.819	6/9/2027	893,869	0.38%
1,705,000	CNH Industrial Capital LLC	1.450	7/15/2026	1,715,198	0.74%
640,000	Credit Suisse Group AG, (fixed rate to 9/03/2030, variable rate thereafter)	4.500		635,712	0.27%
100,000	Dell International LLC/EMC Corp.	6.200	7/15/2030	129,583	0.06%
535,000	Dell International LLC/EMC Corp.	8.350	7/15/2046	875,767	0.38%
305,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	3.729	1/14/2032	313,933	0.14%
1,000,000	Deutsche Bank AG, (fixed rate to 10/30/2025, variable rate thereafter)	6.000		1,047,450	0.45%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	5.882	7/8/2031	307,224	0.13%
1,000,000	Enbridge, Inc.	2.500	8/1/2033	1,019,211	0.44%
1,025,000	Enel Finance International NV	2.875	7/12/2041	1,028,432	0.44%
355,000	FireEye, Inc.	0.875	6/1/2024	400,041	0.17%
570,000	Ford Motor Co.	7.450	7/16/2031	754,458	0.32%
560,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2041, variable rate thereafter)	3.210	4/22/2042	592,405	0.26%
855,000	Intesa Sanpaolo SpA	4.950	6/1/2042	890,970	0.38%
955,000	JBS Finance Luxembourg S.a.r.l	3.625	1/15/2032	961,503	0.41%
1,200,000	Macy's Retail Holdings LLC	5.875	4/1/2029	1,265,820	0.54%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	449,864	0.19%
305,000	Nordstrom, Inc.	4.250	8/1/2031	320,582	0.14%
1,120,000	Nordstrom, Inc.	4.375	4/1/2030	1,182,057	0.51%
120,000	Penn National Gaming, Inc.	4.125	7/1/2029	118,314	0.05%
895,000	Societe Generale S.A., (fixed rate to 6/9/2031, variable rate thereafter)	2.889	6/9/2032	914,679	0.39%
235,000	Standard Chartered PLC, (fixed rate to 1/14/2031, variable rate thereafter)	4.750		240,875	0.10%
255,000	Starwood Property Trust, Inc.	3.625	7/15/2026	259,144	0.11%
1,004,680	Treasury Inflation Protected Security	0.125	7/15/2031	1,142,366	0.49%
16,743,566	U.S. Treasury Inflation Indexed Bond	0.250	2/15/2050	19,722,089	8.46%
4,491,942	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	6,274,330	2.69%
6,959,358	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	10,544,651	4.52%
44,791,711	U.S. Treasury Inflation Indexed Note	0.125	4/15/2025	48,835,213	20.94%
2,806,900	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	3,125,637	1.34%
13,420,565	U.S. Treasury Inflation Indexed Note	0.125	1/15/2030	15,162,617	6.50%
19,544,855	U.S. Treasury Inflation Indexed Note	0.125	7/15/2030	22,201,734	9.52%
33,117,217	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	37,389,252	16.03%
24,470,471	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	27,551,902	11.81%
1,072,440	U.S. Treasury Inflation Indexed Note	0.750	7/15/2028	1,261,709	0.54%
1,505,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	1,662,332	0.71%
1,240,000	Verizon Communications, Inc.	3.550	3/22/2051	1,349,142	0.58%
1,060,000	VMware, Inc.	2.200	8/15/2031	1,058,260	0.45%
	Total			218,450,858	93.67%
Short-Term Investments					
2,129,529	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	8/2/2021	2,129,529	0.91%

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Total Investments	220,580,387	94.58%
Other assets less liabilities	12,642,212	5.42%
Net Assets	233,222,599	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
30 Year U.S. Treasury Bond	9/21/2021	(26)	\$ (4,228,197)	\$ (4,282,688)	\$ (54,491)
Ultra 10 Year U.S. Treasury Note	9/21/2021	(22)	(3,227,081)	(3,305,500)	(78,419)
Ultra Long U.S. Treasury Bond	9/21/2021	(19)	(3,649,148)	(3,791,093)	(141,945)
Total Futures Contracts					\$ (274,855)

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
200,000	Abu Dhabi Government International Bond	3.875	4/16/2050	230,250	0.11%
680,000	Aerie Pharmaceuticals, Inc.	1.500	10/1/2024	669,823	0.33%
1,610,000	Amazon.com, Inc.	3.100	5/12/2051	1,691,197	0.84%
960,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	1,016,400	0.50%
105,000	Athene Holding Ltd.	3.500	1/15/2031	111,946	0.06%
200,000	Banco Santander S.A.	2.958	3/25/2031	206,074	0.10%
685,000	Bank of America Corp., (fixed rate to 4/22/2041, variable rate thereafter)			724,799	0.36%
15,000	Canadian Pacific Railway Co.	3.311	4/22/2042	14,929	0.01%
30,000	Cigna Corp.	2.050	3/5/2030	30,605	0.01%
890,000	Citigroup, Inc., SOFR + 0.770%	2.400	3/15/2030	889,842	0.44%
1,705,000	CNH Industrial Capital LLC	0.817	6/9/2027	1,693,861	0.84%
640,000	Credit Suisse Group AG, (fixed rate to 9/03/2030, variable rate thereafter)	1.450	7/15/2026	636,390	0.31%
100,000	Dell International LLC/EMC Corp.	4.500		128,585	0.06%
535,000	Dell International LLC/EMC Corp.	6.200	7/15/2030	875,048	0.43%
305,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	8.350	7/15/2046	310,378	0.15%
1,000,000	Deutsche Bank AG, (fixed rate to 10/30/2025, variable rate thereafter)	3.729	1/14/2032	1,062,220	0.53%
260,000	Deutsche Bank AG, (fixed rate to 4/08/2030, variable rate thereafter)	6.000		304,100	0.15%
1,000,000	Enbridge, Inc.	5.882	7/8/2031	1,000,095	0.49%
570,000	Ford Motor Co.	2.500	8/1/2033	749,550	0.37%
560,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2041, variable rate thereafter)	7.450	7/16/2031	585,886	0.29%
855,000	Intesa Sanpaolo SpA	3.210	4/22/2042	886,037	0.44%
955,000	JBS Finance Luxembourg S.a.r.l	4.950	6/1/2042	954,704	0.47%
1,200,000	Macy's Retail Holdings LLC	3.625	1/15/2032	1,290,516	0.64%
445,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	5.875	4/1/2029	445,200	0.22%
305,000	Nordstrom, Inc.	3.032	11/28/2035	317,657	0.16%
1,120,000	Nordstrom, Inc.	4.250	8/1/2031	1,167,042	0.58%
120,000	Penn National Gaming, Inc.	4.375	4/1/2030	119,850	0.06%
895,000	Societe Generale S.A., (fixed rate to 6/9/2031, variable rate thereafter)	4.125	7/1/2029	905,668	0.45%
235,000	Standard Chartered PLC, (fixed rate to 1/14/2031, variable rate thereafter)	2.889	6/9/2032	241,808	0.12%
255,000	Starwood Property Trust, Inc.	4.750		256,913	0.13%
320,000	Sunrun, Inc.	3.625	7/15/2026	286,208	0.14%
16,402,318	U.S. Treasury Inflation Indexed Bond	3.948	2/1/2026	18,552,346	9.17%
4,456,116	U.S. Treasury Inflation Indexed Bond	0.250	2/15/2050	5,996,319	2.97%
5,098,967	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	7,519,051	3.72%
44,434,894	U.S. Treasury Inflation Indexed Note	3.375	4/15/2032	47,956,706	23.72%
16,426,633	U.S. Treasury Inflation Indexed Note	0.125	4/15/2025	18,030,582	8.92%
19,389,006	U.S. Treasury Inflation Indexed Note	0.125	1/15/2030	21,387,487	10.58%
31,748,019	U.S. Treasury Inflation Indexed Note	0.125	7/15/2030	35,137,368	17.38%
19,781,154	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	21,965,838	10.86%
1,505,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	0.625	1/15/2026	1,640,964	0.81%
1,240,000	Verizon Communications, Inc.	5.459	6/30/2035	1,324,775	0.65%
	Total	3.550	3/22/2051	199,315,017	98.57%
Short-Term Investments					
1,845,284	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	1,845,284	0.91%
	Total Investments			201,160,301	99.48%
	Other assets less liabilities			1,046,765	0.52%
	Net Assets			202,207,066	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(22)	\$ (3,227,081)	\$ (3,238,469)	\$ (11,388)
Ultra Long U.S. Treasury Bond	9/21/2021	(19)	\$ (3,649,148)	\$ (3,661,062)	\$ (11,914)
Total Futures Contracts					\$ (23,302)

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