

Loomis Sayles Global Bond Fund
Investments as of April 30, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
841,022	AASET Trust, Series 2017-1A, Class A	USD	3.967	5/16/2042	837,623	0.08%
1,405,000	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600	11/2/2047	1,322,560	0.13%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,684,357	0.26%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	3,661,334	0.35%
1,715,000	AIA Group Ltd.	USD	3.200	3/11/2025	1,638,786	0.16%
1,985,000	Alimentation Couche-Tard, Inc.	EUR	1.875	5/6/2026	2,448,901	0.24%
910,000	Alimentation Couche-Tard, Inc.	USD	3.550	7/26/2027	861,382	0.08%
580,000	Alimentation Couche-Tard, Inc.	USD	4.500	7/26/2047	555,047	0.05%
5,300,000	Allianz SE, (fixed rate to 7/07/2025, variable rate thereafter)	EUR	2.241	7/7/2045	6,522,063	0.63%
3,120,000	America Movil SAB de CV	USD	3.125	7/16/2022	3,056,860	0.29%
3,492,225	American Airlines Pass Through Certificates, Series 2017-1B, Class B	USD	4.950	8/15/2026	3,579,531	0.34%
2,285,000	Anadarko Petroleum Corp.	USD	3.450	7/15/2024	2,199,200	0.21%
3,000,000	Anadarko Petroleum Corp.	USD	5.550	3/15/2026	3,233,854	0.31%
2,325,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	2,394,846	0.23%
4,695,000	Asciano Finance Ltd.	USD	4.625	9/23/2020	4,781,032	0.46%
2,233,136	Asti RMBS S.r.l., Series 1, Class A, 3-month EURIBOR + 1.250%	EUR	0.921	12/27/2060	2,737,183	0.26%
2,350,000	AT&T, Inc.	USD	4.350	6/15/2045	2,068,319	0.20%
295,000	AT&T, Inc.	USD	4.800	6/15/2044	279,132	0.03%
285,000	Aviation Capital Group LLC	USD	3.500	11/1/2027	264,520	0.03%
2,855,000	Aviation Capital Group LLC	USD	4.875	10/1/2025	2,957,933	0.28%
4,770,000	Aviva PLC, (fixed rate to 12/04/2025, variable rate thereafter)	EUR	3.375	12/4/2045	6,069,656	0.58%
1,800,000	AXA S.A., EMTN, (fixed rate to 1/16/2034, variable rate thereafter)	GBP	5.625	1/16/2054	2,781,998	0.27%
3,500,000	Banco Popular Espanol S.A.	EUR	1.000	3/3/2022	4,350,599	0.42%
1,700,000	Banco Popular Espanol S.A., EMTN	EUR	0.875	9/28/2021	2,104,784	0.20%
1,500,000	Banco Santander S.A., EMTN	EUR	3.125	1/19/2027	1,953,665	0.19%
800,000	Banco Santander S.A.	USD	4.250	4/11/2027	790,263	0.08%
2,400,000	Banco Santander S.A.	USD	5.179	11/19/2025	2,477,208	0.24%
1,900,000	Bank of America Corp., MTN	USD	4.450	3/3/2026	1,909,764	0.18%
875,000	Bank of Ireland Mortgage Bank	EUR	1.750	3/19/2019	1,075,812	0.10%
2,495,000	Bank of Ireland Mortgage Bank, EMTN	EUR	3.625	10/2/2020	3,287,562	0.32%
2,625,000	Bank of Ireland Mortgage Bank, Series 47	EUR	0.500	1/20/2020	3,211,158	0.31%
1,020,000	Barclays PLC	USD	4.337	1/10/2028	995,622	0.10%
1,660,000	Barclays PLC	USD	4.375	1/12/2026	1,639,061	0.16%
1,300,000	Barclays PLC	USD	5.200	5/12/2026	1,299,269	0.12%
675,000	Barclays PLC, EMTN, (fixed rate to 11/11/2020, variable rate thereafter)	EUR	2.625	11/11/2025	843,097	0.08%
3,635,000	BAT Capital Corp.	USD	3.222	8/15/2024	3,453,921	0.33%
1,895,000	BAT Capital Corp.	USD	3.557	8/15/2027	1,772,954	0.17%
878,255	Bayview Opportunity Master Fund IIIa Trust, Series 2017-RN7, Class A1	USD	3.105	9/28/2032	874,020	0.08%
402,765	Bayview Opportunity Master Fund IIIa Trust, Series 2017-RN8, Class A1	USD	3.352	11/28/2032	400,855	0.04%
1,095,895	Bayview Opportunity Master Fund IV Trust, Series 2018-RN2, Class A1	USD	3.598	2/25/2033	1,090,732	0.10%
844,889	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	856,988	0.08%
2,511,316	Bayview Opportunity Master Fund IVa Trust, Series 2018-RN1, Class A1	USD	3.278	1/28/2033	2,493,647	0.24%
617,228	Bayview Opportunity Master Fund IVa Trust, Series 2018-RN3, Class A1	USD	3.672	3/28/2033	616,268	0.06%
545,791	Bayview Opportunity Master Fund IVb Trust, Series 2017-NPL2, Class A1	USD	2.981	10/28/2032	542,692	0.05%
1,190,000	Bayview Opportunity Master Fund Trust, Series 2018-RN5, Class A1	USD	3.820	4/28/2033	1,190,000	0.11%
662,131	Berica ABS S.r.l., Series 3, Class A, 3-month EURIBOR + 1.050%	EUR	0.721	6/30/2061	806,034	0.08%
656,016	Berica Residential S.r.l., Series 8, Class A, 6-month EURIBOR + 0.200%	EUR	0.000	3/31/2048	791,376	0.08%
1,250,000	BMW Canada Auto Trust, Series 2017-1A, Class A2	CAD	1.677	5/20/2020	967,999	0.09%
1,840,000	BNP Paribas S.A.	USD	4.375	5/12/2026	1,817,259	0.17%
29,712(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2023	8,822,277	0.85%
33,200(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	9,679,447	0.93%
4,400,000	Brazilian Government International Bond	USD	4.625	1/13/2028	4,237,200	0.41%
20,070,000	Bundesrepublik Deutschland	EUR	0.500	2/15/2025	24,739,579	2.38%
29,965,000	Bundesrepublik Deutschland	EUR	1.000	8/15/2025	38,150,971	3.66%
1,530,000	Bundesrepublik Deutschland	EUR	1.750	2/15/2024	2,027,827	0.19%
5,670,000	Canadian Government Bond	CAD	1.750	3/1/2023	4,341,649	0.42%

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1,560,000	Celgene Corp.	USD	4.625	5/15/2044	1,510,401	0.15%
1,055,000	Cemex SAB de CV	EUR	2.750	12/5/2024	1,266,208	0.12%
2,868,759	Centre Point Funding LLC, Series 2012-2A, Class 1	USD	2.610	8/20/2021	2,839,060	0.27%
720,000	Centrica PLC, (fixed rate to 4/10/2021, variable rate thereafter)	EUR	3.000	4/10/2076	897,730	0.09%
1,370,000	Channel Link Enterprises Finance PLC, Series A7, (fixed rate to 6/30/2022, variable rate thereafter)	EUR	1.761	6/30/2050	1,683,521	0.16%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/30/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,317,629	0.13%
2,930,000	Citigroup, Inc.	CAD	4.090	6/9/2025	2,313,763	0.22%
1,520,000	Citigroup, Inc.	USD	4.400	6/10/2025	1,518,559	0.15%
632,373	Claris Finance S.r.l., Series 2014-1, Class A1, 3-month EURIBOR + 1.150%	EUR	0.821	12/28/2061	769,369	0.07%
2,268,000	Co-Operative Bank PLC (The)	GBP	4.750	11/11/2021	3,366,438	0.32%
2,570,000	Commercial Mortgage Trust, Series 2013-GAM, Class A2	USD	3.367	2/10/2028	2,546,310	0.24%
2,800,000	Commercial Mortgage Trust, Series 2014-PAT, Class D, 1-month LIBOR + 2.150%	USD	4.045	8/13/2027	2,800,426	0.27%
2,554,008	Commercial Mortgage Trust, Series 2016-SAVA, Class A, 1-month LIBOR + 1.720%	USD	3.617	10/15/2034	2,557,210	0.25%
8,450,000	Commonwealth of Australia, Series 146	AUD	1.750	11/21/2020	6,300,918	0.61%
78,000	Continental Resources, Inc.	USD	5.000	9/15/2022	79,267	0.01%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	5,506,147	0.53%
5,420,000	Corp. Nacional del Cobre de Chile	USD	4.500	9/16/2025	5,542,158	0.53%
2,520,000	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class B	USD	2.940	10/15/2024	2,491,356	0.24%
1,270,000	Credit Acceptance Auto Loan Trust, Series 2018-1A, Class A	USD	3.010	2/16/2027	1,257,425	0.12%
484,088	Credit Suisse Mortgage Capital Certificates, Series 2009-13R, Class 3A1	USD	3.629	11/26/2036	484,106	0.05%
2,510,522	Credit Suisse Mortgage Trust, Series 2018-RPL2, Class A1	USD	3.750	8/25/2062	2,504,124	0.24%
2,255,000	CVS Health Corp.	USD	4.100	3/25/2025	2,246,885	0.22%
2,230,000	CVS Health Corp.	USD	4.300	3/25/2028	2,205,784	0.21%
705,000	CVS Health Corp.	USD	4.780	3/25/2038	697,151	0.07%
2,723,510	Delta Air Lines Pass Through Trust, Series 2015-1, Class B	USD	4.250	1/30/2025	2,750,745	0.26%
60,330,000	Denmark Government Bond	DKK	1.750	11/15/2025	10,827,659	1.04%
1,200,000	Deutsche Bank AG, EMTN	EUR	4.500	5/19/2026	1,591,861	0.15%
680,000	Diamond Offshore Drilling, Inc.	USD	4.875	11/1/2043	489,600	0.05%
2,680,000	DISH Network Corp.	USD	2.375	3/15/2024	2,312,467	0.22%
1,560,000	DP World Ltd.	USD	3.250	5/18/2020	1,550,593	0.15%
1,175,000	DP World Ltd., MTN	USD	3.250	5/18/2020	1,167,915	0.11%
1,040,000	EDP Finance BV	USD	3.625	7/15/2024	1,013,712	0.10%
3,625,000	EDP Finance BV	USD	4.125	1/15/2020	3,668,543	0.35%
550,000	EDP Finance BV	USD	4.900	10/1/2019	563,075	0.05%
3,595,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	3,756,775	0.36%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	1,842,015	0.18%
825,000	Enel SpA, EMTN	GBP	5.750	6/22/2037	1,501,287	0.14%
2,755,000	Energy Transfer Partners LP	USD	5.150	3/15/2045	2,507,084	0.24%
1,340,000	Energy Transfer Partners LP	USD	5.300	4/15/2047	1,250,760	0.12%
298,401	Eurosail PLC, Series 2007-1X, Class A3C, GBP 3-month LIBOR + 0.160%	GBP	0.764	3/13/2045	406,149	0.04%
150,343	Eurosail PLC, Series 2007-2X, Class A3C, GBP 3-month LIBOR + 0.150%	GBP	0.754	3/13/2045	203,734	0.02%
1,229,294	Exeter Automobile Receivables Trust, Series 2017-2A, Class A	USD	2.110	6/15/2021	1,225,177	0.12%
3,455,000	Export Development Canada	CAD	1.800	9/1/2022	2,629,589	0.25%
47,920,000	Export-Import Bank of Korea	NOK	3.000	5/22/2018	5,974,717	0.57%
2,300,000	FCE Bank PLC, EMTN	EUR	1.615	5/11/2023	2,858,143	0.27%
5,042,000	Federal National Mortgage Association, Series 2017-M8, Class A2	USD	3.061	5/25/2027	4,888,881	0.47%
303,715	FHLMC	USD	3.500	1/1/2048	301,825	0.03%
1,048,524	FHLMC	USD	4.000	12/1/2046	1,074,875	0.10%
3,274,280	FHLMC	USD	4.000	1/1/2048	3,349,914	0.32%
131,327	FHLMC	USD	4.500	8/1/2044	137,822	0.01%
1,276,699	FHLMC	USD	4.500	6/1/2047	1,330,148	0.13%
1,103,178	FHLMC	USD	4.500	3/1/2048	1,165,294	0.11%
4,440,000	FHLMC Multifamily Structured Pass Through Certificates, Series K057, Class A2	USD	2.570	7/25/2026	4,200,678	0.40%
3,665,000	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class A2	USD	2.653	8/25/2026	3,481,164	0.33%

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5,790,000	FHLMC Multifamily Structured Pass Through Certificates, Series K065, Class A2	USD	3.243	4/25/2027	5,717,074	0.55%
5,310,000	FHLMC Multifamily Structured Pass Through Certificates, Series K075, Class A2	USD	3.650	2/25/2028	5,390,208	0.52%
1,285,714	FNMA	USD	2.500	9/1/2046	1,198,782	0.12%
10,556,910	FNMA	USD	2.500	10/1/2046	9,842,855	0.95%
853,101	FNMA	USD	3.000	5/1/2046	827,614	0.08%
1,264,174	FNMA	USD	3.000	8/1/2046	1,221,413	0.12%
902,142	FNMA	USD	3.000	11/1/2046	871,608	0.08%
4,561,366	FNMA	USD	3.000	2/1/2057	4,363,915	0.42%
1,765,059	FNMA	USD	3.500	6/1/2045	1,761,930	0.17%
892,655	FNMA	USD	3.500	12/1/2046	889,160	0.09%
1,569,133	FNMA	USD	3.500	5/1/2047	1,559,863	0.15%
1,147,748	FNMA	USD	3.500	9/1/2047	1,131,335	0.11%
4,507,801	FNMA	USD	3.500	11/1/2047	4,481,212	0.43%
3,067,586	FNMA	USD	3.500	11/1/2047	3,047,591	0.29%
598,750	FNMA	USD	3.500	2/1/2048	590,190	0.06%
810,325	FNMA	USD	4.000	10/1/2047	826,531	0.08%
690,981	FNMA	USD	4.500	11/1/2043	728,847	0.07%
1,064,703	FNMA	USD	4.500	6/1/2046	1,120,958	0.11%
968,984	FNMA	USD	4.500	7/1/2046	1,019,797	0.10%
742,443	FNMA	USD	4.500	3/1/2047	774,787	0.07%
470,582	FNMA	USD	4.500	9/1/2047	494,911	0.05%
7,589,000	FNMA (TBA)	USD	4.000	6/1/2048	7,717,805	0.74%
1,020,000	Ford Auto Securitization Trust, Series 2017-R5A, Class A2	CAD	2.082	11/15/2021	791,452	0.08%
6,270,000	Ford Motor Credit Co. LLC	AUD	4.050	12/10/2018	4,758,580	0.46%
8,505,000	France Government Bond OAT	EUR	0.500	5/25/2026	10,257,304	0.99%
1,315,000	France Government Bond OAT	EUR	4.500	4/25/2041	2,554,796	0.25%
5,700,000	French Republic Government Bond OAT	EUR	3.250	5/25/2045	9,468,004	0.91%
128,123	GCAT LLC, Series 2017-3, Class A1	USD	3.352	4/25/2047	127,205	0.01%
309,396	GCAT LLC, Series 2017-4, Class A1	USD	3.228	5/25/2022	306,805	0.03%
1,007,298	GCAT LLC, Series 2017-5, Class A1	USD	3.228	7/25/2047	1,000,480	0.10%
50,000,000	General Electric Co., EMTN	SEK	4.208	12/6/2021	6,395,140	0.61%
3,900,000	General Motors Financial Co., Inc.	USD	4.000	1/15/2025	3,799,826	0.36%
2,330,000	Gilead Sciences, Inc.	USD	4.150	3/1/2047	2,219,065	0.21%
800,000	GMF Canada Leasing Trust, Series 2017-1A, Class A2	CAD	2.263	9/21/2020	622,330	0.06%
1,286,849	GNMA, 1-month LIBOR + 1.794%	USD	3.362	5/20/2064	1,325,311	0.13%
1,238,909	GNMA, 1-month LIBOR + 2.030%	USD	3.598	11/20/2064	1,314,193	0.13%
1,523,777	GNMA, 1-month LIBOR + 2.159%	USD	3.727	11/20/2064	1,616,979	0.16%
2,347,639	GNMA, 1-month LIBOR + 2.311%	USD	3.886	10/20/2063	2,505,552	0.24%
438,638	GNMA	USD	4.435	4/20/2065	463,824	0.04%
2,349,672	GNMA	USD	4.502	12/20/2061	2,372,577	0.23%
464,722	GNMA	USD	4.527	6/20/2062	470,355	0.05%
1,524,142	GNMA	USD	4.530	1/20/2063	1,558,605	0.15%
1,488,140	GNMA	USD	4.572	2/20/2065	1,570,019	0.15%
1,715,823	GNMA	USD	4.661	7/20/2064	1,821,180	0.17%
2,973,380	GNMA	USD	4.663	5/20/2064	3,131,510	0.30%
1,569,297	GNMA	USD	4.665	7/20/2064	1,660,923	0.16%
147,047	Great Hall Mortgages No. 1 PLC, Series 2006-1, Class A2A, GBP 3-month LIBOR + 0.150%	GBP	0.764	6/18/2038	200,183	0.02%
775,000	Gulfport Energy Corp.	USD	6.000	10/15/2024	736,250	0.07%
180,000	Gulfport Energy Corp.	USD	6.375	5/15/2025	172,744	0.02%
2,275,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	2,184,569	0.21%
460,000	HBOS PLC, EMTN, (fixed rate to 3/18/2025, variable rate thereafter)	EUR	4.500	3/18/2030	642,999	0.06%
225,000	HCA, Inc.	USD	4.750	5/1/2023	226,667	0.02%
4,175,000	HCA, Inc.	USD	5.000	3/15/2024	4,221,969	0.41%
2,100,000	HCA, Inc.	USD	5.250	4/15/2025	2,126,250	0.20%
868,911	Hilton Grand Vacations Trust, Series 2013-A, Class A	USD	2.280	1/25/2026	858,939	0.08%
363,500	Honor Automobile Trust Securitization, Series 2016-1A, Class A	USD	2.940	11/15/2019	363,538	0.03%
1,960,000	HSBC Holdings PLC, EMTN	GBP	5.750	12/20/2027	3,247,360	0.31%
1,400,000	Iberdrola Finanzas S.A., EMTN	EUR	1.000	3/7/2025	1,690,640	0.16%
700,000	Iberdrola International BV, EMTN	EUR	0.375	9/15/2025	803,328	0.08%
202,531,000,000	Indonesia Government International Bond	IDR	8.250	7/15/2021	15,285,358	1.47%
2,000,000	ING Groep NV, EMTN, (fixed rate to 9/26/2024, variable rate thereafter)	EUR	1.625	9/26/2029	2,391,579	0.23%
2,087,101	Institutional Mortgage Securities Canada, Inc., Series 2014-5A, Class A1	CAD	2.003	7/12/2047	1,623,597	0.16%
2,665,000	Inter-American Development Bank	CAD	4.400	1/26/2026	2,288,793	0.22%
650,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	636,236	0.06%
2,995,000	Intesa Sanpaolo SpA	USD	5.710	1/15/2026	3,005,475	0.29%

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870,000	Intesa Sanpaolo SpA, EMTN	EUR	3.928	9/15/2026	1,137,644	0.11%
3,810,000	INVISTA Finance LLC	USD	4.250	10/15/2019	3,814,762	0.37%
7,425,000	Italy Buoni Poliennali Del Tesoro	EUR	1.250	12/1/2026	8,760,522	0.84%
3,145,000	Italy Buoni Poliennali Del Tesoro	EUR	3.750	5/1/2021	4,215,746	0.40%
6,585,000	Italy Buoni Poliennali Del Tesoro	EUR	5.000	3/1/2022	9,369,098	0.90%
2,029,899,000(††)	Japan Government CPI Linked Bond, Series 20	JPY	0.100	3/10/2025	19,516,894	1.87%
192,600,000	Japan Government Ten Year Bond	JPY	1.200	12/20/2020	1,823,040	0.18%
480,200,000	Japan Government Thirty Year Bond	JPY	0.300	6/20/2046	3,925,543	0.38%
572,450,000	Japan Government Thirty Year Bond	JPY	1.700	12/20/2043	6,498,082	0.62%
1,688,950,000	Japan Government Thirty Year Bond	JPY	2.000	12/20/2033	19,373,332	1.86%
1,083,100,000	Japan Government Thirty Year Bond, Series 26	JPY	2.400	3/20/2037	13,317,216	1.28%
715,100,000	Japan Government Twenty Year Bond	JPY	1.500	6/20/2034	7,711,855	0.74%
1,072,200,000	Japan Government Twenty Year Bond	JPY	2.100	12/20/2030	12,157,583	1.17%
3,800,000	JPMorgan Chase Commercial Mortgage Securities Corp., Series 2014-PHH, Class A, 1-month LIBOR + 1.450%	USD	3.347	8/15/2027	3,800,001	0.37%
152,568	JPMorgan Resecuritization Trust, Series 2010-4, Class A2	USD	3.010	9/26/2035	152,105	0.01%
1,905,000	Kimco Realty Corp.	USD	3.300	2/1/2025	1,800,213	0.17%
75,000	Kimco Realty Corp.	USD	3.800	4/1/2027	71,315	0.01%
2,715,000	Kingdom of Saudi Arabia	USD	5.000	4/17/2049	2,603,658	0.25%
1,180,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,061,672	0.10%
785,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.250	10/1/2025	747,712	0.07%
635,000	Lennar Corp.	USD	4.500	4/30/2024	619,125	0.06%
335,000	Lennar Corp.	USD	4.750	5/30/2025	325,787	0.03%
3,105,000	Lennar Corp.	USD	4.750	11/29/2027	2,926,462	0.28%
385,000	Leonardo Spa, EMTN	EUR	1.500	6/7/2024	456,459	0.04%
850,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	1,028,500	0.10%
2,490,000	Lloyds Banking Group PLC	USD	3.750	1/11/2027	2,382,047	0.23%
800,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	USD	3.574	11/7/2028	745,222	0.07%
16,625,000	Malaysia Government Bond	MYR	3.795	9/30/2022	4,211,441	0.40%
745,153	Marriott Vacation Club Owner Trust, Series 2012-1A, Class B	USD	3.500	5/20/2030	741,594	0.07%
835,000	MetLife, Inc.	USD	6.400	12/15/2066	910,150	0.09%
437,144(†††)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	2,280,683	0.22%
2,080,000	Mexichem SAB de CV	USD	5.875	9/17/2044	1,991,600	0.19%
540,000	Mexico City Airport Trust	USD	5.500	10/31/2046	479,542	0.05%
2,030,000	Mexico City Airport Trust	USD	5.500	7/31/2047	1,804,162	0.17%
2,430,000	MPLX LP	USD	4.000	3/15/2028	2,337,987	0.22%
2,565,000	MPLX LP	USD	4.500	4/15/2038	2,480,573	0.24%
1,635,000	Netherlands Government Bond	EUR	2.750	1/15/2047	2,702,432	0.26%
12,600,000	New Zealand Government Bond, Series 0423	NZD	5.500	4/15/2023	10,147,611	0.97%
1,895,000	Newfield Exploration Co.	USD	5.375	1/1/2026	1,963,694	0.19%
2,215,000	Newfield Exploration Co.	USD	5.625	7/1/2024	2,347,900	0.23%
420,000	Noble Holding International Ltd.	USD	5.250	3/15/2042	277,200	0.03%
200,000	Noble Holding International Ltd.	USD	6.050	3/1/2041	139,000	0.01%
305,000	Noble Holding International Ltd.	USD	6.200	8/1/2040	213,500	0.02%
980,000	Noble Holding International Ltd.	USD	7.950	4/1/2025	877,100	0.08%
67,150,000	Nordic Investment Bank, GMTN	NOK	1.375	7/15/2020	8,384,815	0.81%
19,360,000	Norway Government Bond	NOK	2.000	5/24/2023	2,471,838	0.24%
3,188,123	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL1, Class A1	USD	3.000	6/25/2057	3,145,598	0.30%
1,653,238	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2, Class A1	USD	3.000	7/25/2057	1,637,216	0.16%
3,034,002	OneMain Financial Issuance Trust, Series 2016-2A, Class A	USD	4.100	3/20/2028	3,052,995	0.29%
3,920,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	USD	3.300	3/14/2029	3,910,187	0.38%
218,976	Orange Lake Timeshare Trust, Series 2012-AA, Class B	USD	4.870	3/10/2027	219,096	0.02%
163,802	OWS Structured Asset Trust, Series 2016-NPL1, Class A1	USD	3.750	7/25/2056	164,144	0.02%
2,855,000	Poland Government International Bond	PLN	3.250	7/25/2019	832,134	0.08%
5,195,000	Poland Government International Bond, Series 0421	PLN	2.000	4/25/2021	1,487,965	0.14%
328,186	Precise Mortgage Funding, Series 2014-1, Class A, GBP 3-month LIBOR + 0.800%	GBP	1.402	9/12/2047	452,435	0.04%
136,573	Precise Mortgage Funding PLC, Series 2015-1, Class A, GBP 3-month LIBOR + 0.950%	GBP	1.552	3/12/2048	188,661	0.02%
4,634,233	Preston Ridge Partners Mortgage LLC, Series 2017-2A, Class A1	USD	3.470	9/25/2022	4,607,091	0.44%
755,945	Preston Ridge Partners Mortgage LLC, Series 2017-3A, Class A1	USD	3.470	11/25/2022	752,953	0.07%
850,000,000	Procter & Gamble Co. (The)	JPY	0.275	5/8/2020	7,799,131	0.75%

Loomis Sayles Global Bond Fund

Investments as of April 30, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,400,000	Province of British Columbia	CAD	4.300	6/18/2042	6,944,456	0.67%
3,210,000	Province of Manitoba Canada, MTN	CAD	4.400	9/5/2025	2,751,032	0.26%
25,475,000	Queensland Treasury Corp., Series 20	AUD	6.250	2/21/2020	20,556,910	1.97%
1,500,000	Quicken Loans, Inc.	USD	5.250	1/15/2028	1,368,750	0.13%
515,000	Quicken Loans, Inc.	USD	5.750	5/1/2025	504,700	0.05%
1,060,000	Raizen Fuels Finance S.A.	USD	5.300	1/20/2027	1,065,300	0.10%
615,297	RCO Mortgage LLC, Series 2017-1, Class A1	USD	3.375	8/25/2022	611,916	0.06%
7,000,000	Republic of Brazil	BRL	8.500	1/5/2024	2,063,913	0.20%
4,751,000	Republic of Italy	USD	6.875	9/27/2023	5,485,505	0.53%
18,060,000	Republic of Poland Government Bond, Series 0726	PLN	2.500	7/25/2026	4,971,086	0.48%
19,680,000	Republic of Uruguay	UYU	8.500	3/15/2028	656,053	0.06%
60,830,000	Republic of Uruguay	UYU	9.875	6/20/2022	2,225,159	0.21%
325,941	Residential Mortgage Securities PLC, Series 28, Class A, GBP 3-month LIBOR + 1.150%	GBP	1.756	6/15/2046	451,911	0.04%
190,939	RMAC Securities No. 1 PLC, Series 2007-NS1X, Class A2A, GBP 3-month LIBOR + 0.150%	GBP	0.752	6/12/2044	256,150	0.02%
1,010,000	Romanian Government International Bond	EUR	2.875	5/26/2028	1,269,438	0.12%
8,135,000	Royal Bank of Scotland Group PLC	USD	5.125	5/28/2024	8,261,709	0.79%
185,000	Royal Bank of Scotland Group PLC	USD	6.000	12/19/2023	196,489	0.02%
445,000	Royal Bank of Scotland Group PLC	USD	6.100	6/10/2023	473,030	0.05%
425,000	Royal Bank of Scotland Group PLC, EMTN, (fixed rate to 3/25/2019, variable rate thereafter)	EUR	3.625	3/25/2024	526,527	0.05%
3,778,000	Santander UK Group Holdings PLC	USD	4.750	9/15/2025	3,771,079	0.36%
1,140,000	SCG Trust, Series 2013-SRP1, Class A, 1-month LIBOR + 1.650%	USD	3.547	11/15/2026	1,140,000	0.11%
660,000	Sigma Alimentos S.A. de CV	EUR	2.625	2/7/2024	837,584	0.08%
2,365,000	Sigma Alimentos S.A. de CV	USD	4.125	5/2/2026	2,246,750	0.22%
15,850,000	Singapore Government Bond	SGD	2.250	6/1/2021	12,014,204	1.15%
3,310,349	Siviglia SPV S.r.l., Series 2012-1, Class A, 3-month EURIBOR + 0.500%	EUR	0.172	10/25/2055	3,991,520	0.38%
3,245,000	Sky PLC	USD	3.750	9/16/2024	3,243,033	0.31%
315,000	Sky PLC, EMTN	EUR	2.500	9/15/2026	411,156	0.04%
1,340,000	Societe Generale S.A.	USD	4.000	1/12/2027	1,306,896	0.13%
3,040,000	Sofi Consumer Loan Program Trust, Series 2018-2, Class A1	USD	2.930	4/26/2027	3,041,958	0.29%
255,890,000	South Africa Government International Bond, Series R213	ZAR	7.000	2/28/2031	17,901,009	1.72%
5,165,000	Spain Government Bond	EUR	4.200	1/31/2037	8,468,866	0.81%
4,935,000	Spain Government Bond	EUR	5.850	1/31/2022	7,264,946	0.70%
2,700,173	Spirit Airlines Pass Through Certificates, Series 2015-1, Class B	USD	4.450	10/1/2025	2,691,803	0.26%
2,291,002	SpringCastle America Funding LLC, Series 2016-AA, Class A	USD	3.050	4/25/2029	2,284,558	0.22%
1,200,000	Standard Chartered PLC, EMTN	GBP	5.125	6/6/2034	1,766,869	0.17%
1,535,000	Standard Life Aberdeen PLC, EMTN, (fixed rate to 12/04/2022, variable rate thereafter)	GBP	5.500	12/4/2042	2,369,281	0.23%
2,205,000	State of Qatar	USD	5.103	4/23/2048	2,185,486	0.21%
39,605,000	Sweden Government Bond, Series 1057	SEK	1.500	11/13/2023	4,874,925	0.47%
100,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125	10/15/2024	101,651	0.01%
3,215,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	2,697,116	0.26%
2,070,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	1,649,928	0.16%
92,175,000	Thailand Government Bond	THB	2.125	12/17/2026	2,844,490	0.27%
1,505,000	Time Warner, Inc.	USD	3.600	7/15/2025	1,454,872	0.14%
1,240,000	Time Warner, Inc.	USD	3.800	2/15/2027	1,199,909	0.12%
26,229,700,000	Titulos De Tesoreria	COP	7.500	8/26/2026	10,077,969	0.97%
1,290,000	Towd Point Mortgage Funding PLC, Series 16-GR1A, Class B, GBP 3-month LIBOR + 1.400%	GBP	2.154	7/20/2046	1,789,134	0.17%
7,252,757	Trinity Rail Leasing LLC, Series 2010-1A, Class A	USD	5.194	10/16/2040	7,601,847	0.73%
2,315,000	U.S. Treasury Bond	USD	2.500	5/15/2046	2,056,100	0.20%
5,840,000	U.S. Treasury Bond	USD	2.875	5/15/2043	5,628,984	0.54%
20,227,917	U.S. Treasury Inflation Indexed Note	USD	0.125	4/15/2022	19,811,823	1.90%
20,910,000	U.S. Treasury Note	USD	2.000	1/31/2020	20,748,274	1.99%
26,055,000	U.S. Treasury Note	USD	2.375	1/31/2023	25,585,807	2.46%
3,570,000	UniCredit SpA	USD	3.750	4/12/2022	3,541,013	0.34%
1,350,000	UniCredit SpA, (fixed rate to 6/19/2027, variable rate thereafter)	USD	5.861	6/19/2032	1,347,934	0.13%
1,144,406	United Airlines Pass Through Trust, Series 2013-1, Class B	USD	5.375	2/15/2023	1,180,935	0.11%
1,280,000	United Airlines Pass Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	1,237,904	0.12%
1,564,983	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	1,504,825	0.14%

Loomis Sayles Global Bond Fund
Investments as of April 30, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
615,000	United Kingdom Gilt	GBP	0.750	7/22/2023	830,943	0.08%
1,245,000	United Kingdom Gilt	GBP	1.250	7/22/2018	1,716,767	0.16%
1,515,000	United Kingdom Gilt	GBP	2.250	9/7/2023	2,210,612	0.21%
3,385,000	United Kingdom Gilt	GBP	3.500	1/22/2045	6,276,260	0.60%
9,805,000	United Kingdom Gilt	GBP	4.250	12/7/2027	16,919,013	1.62%
1,845,000	United Kingdom Gilt	GBP	4.500	9/7/2034	3,537,777	0.34%
5,290,000	United Overseas Bank Ltd.	USD	3.200	4/23/2021	5,280,319	0.51%
170,000	Vale Overseas Ltd.	USD	6.250	8/10/2026	187,493	0.02%
868,416	Vela Home S.r.l., Series 4, Class A2, 3-month EURIBOR + 0.190%	EUR	0.000	10/25/2042	1,045,636	0.10%
2,045,000	Verizon Owner Trust, Series 2016-2A, Class A	USD	1.680	5/20/2021	2,021,331	0.19%
1,640,000	Virgin Media Secured Finance PLC	GBP	4.875	1/15/2027	2,217,093	0.21%
1,233,540	Voba N 3 S.r.l., Series 2011-3, Class A2, 3-month EURIBOR + 1.000%	EUR	0.671	11/23/2047	1,503,909	0.14%
487,058	VOLT LV LLC, Series 2017-NPL2, Class A1	USD	3.500	3/25/2047	486,032	0.05%
2,064,133	VOLT LVI LLC, Series 2017-NPL3, Class A1	USD	3.500	3/25/2047	2,061,551	0.20%
1,258,197	VOLT LVII LLC, Series 2017-NPL4, Class A1	USD	3.375	4/25/2047	1,254,297	0.12%
2,251,146	VOLT LXI LLC, Series 2017-NPL8, Class A1	USD	3.125	6/25/2047	2,236,895	0.21%
387,383	VOLT LXIII LLC, Series 2017-NP10, Class A1	USD	3.000	10/25/2047	384,004	0.04%
570,000,000	Walmart, Inc.	JPY	0.183	7/15/2022	5,223,733	0.50%
1,290,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	1,228,731	0.12%
520,000	Whiting Petroleum Corp.	USD	6.250	4/1/2023	534,794	0.05%
2,220,000	Wind Tre S.p.A.	EUR	3.125	1/20/2025	2,360,239	0.23%
2,095,000	Wind Tre S.p.A.	USD	5.000	1/20/2026	1,758,543	0.17%
2,475,000	Ziggo Bond Finance BV	USD	6.000	1/15/2027	2,314,125	0.22%
1,460,000	Zimmer Biomet Holdings, Inc.	EUR	2.425	12/13/2026	1,831,098	0.18%
	Total				1,002,956,387	96.30%
Short-Term Investments						
11,456,299	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.900	5/1/2018	11,456,299	1.10%
8,035,000	U.S. Treasury Bills		1.466-1.585(++++)	6/14/2018	8,018,821	0.77%
	Total				19,475,120	1.87%
	Total Investments				1,022,431,507	98.17%
	Other assets less liabilities				19,010,002	1.83%
	Net Assets				1,041,441,509	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
UBS AG	06/20/2018	AUD B	12,395,000	9,605,629	\$ 9,332,850	\$ (272,780)
UBS AG	06/20/2018	AUD S	5,195,000	4,066,074	3,911,590	154,485
Deutsche Bank AG	06/20/2018	BRL S	24,870,000	7,556,285	7,066,379	489,905
Deutsche Bank AG	06/20/2018	BRL S	31,085,000	8,825,951	8,832,264	(6,313)
Credit Suisse International	06/20/2018	COP S	28,480,000,000	10,291,203	10,132,723	158,480
Citibank N.A.	06/20/2018	EUR B	5,155,000	6,355,806	6,247,870	(107,935)
Citibank N.A.	06/20/2018	EUR S	10,190,000	12,699,399	12,350,300	349,099
Credit Suisse International	05/09/2018	JPY B	8,348,095,000	78,903,818	76,397,734	(2,506,084)
Credit Suisse International	05/09/2018	JPY S	554,190,000	5,253,982	5,071,679	182,303
UBS AG	06/20/2018	NZD S	13,480,000	9,834,604	9,483,390	351,213
Citibank N.A.	06/20/2018	ZAR S	217,635,000	18,247,407	17,349,179	898,229
Credit Suisse International	06/20/2018	KRW B	13,692,574,000	12,797,816	12,837,404	39,587
UBS AG	06/20/2018	SEK S	24,065,000	2,940,195	2,758,369	181,827
Credit Suisse International	06/20/2018	CHF B	5,805,000	6,162,721	5,882,184	(280,537)
Total						\$ (368,521)

Loomis Sayles Global Bond Fund

Investments as of April 30, 2018 (Unaudited)

Forward Cross Currency Contracts

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Credit Suisse International	6/20/2018	AUD 33,235,000	EUR 21,080,587	\$ 25,549,713	\$ 525,328
Morgan Stanley & Co.	6/20/2018	GBP 9,100,000	EUR 10,236,290	12,406,403	(150,986)
Credit Suisse International	6/05/2018	IDR 115,766,175,000	JPY 877,455,205	8,043,769	(247,974)
Morgan Stanley & Co.	6/20/2018	JPY 3,015,000,000	EUR 22,928,053	27,788,846	117,650
BNP Paribas S.A.	6/20/2018	SEK 44,475,000	EUR 4,379,207	5,307,608	209,813
Total					\$ 453,831

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
German Euro BOBL	6/7/2018	59	\$ 9,272,362	\$ 9,333,538	\$ 61,176
German Euro Bund	6/7/2018	73	13,797,225	13,993,689	196,465
UK Long Gilt	6/27/2018	18	2,986,089	3,029,675	43,585
Ultra Long U.S. Treasury Bond	6/20/2018	88	13,975,868	13,827,000	(148,869)
2 Year U.S. Treasury Note	6/29/2018	260	55,120,478	55,132,188	11,709
10 Year Japan Government Bond	6/13/2018	7	9,649,038	9,645,810	(3,227)
Total Long Position Contracts					\$ 160,839
Short Position Contracts:					
10 Year U.S. Treasury Note	6/20/2018	(198)	\$ (23,653,433)	\$ (23,685,750)	\$ (32,317)
30 Year U.S. Treasury Bond	6/20/2018	(147)	(21,062,202)	(21,145,031)	(82,829)
Total Short Position Contracts					\$ (115,146)
Total Futures Contracts					\$ 45,693

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.
 (††) Amount shown represents principal amount including inflation adjustments.
 (†††) Amount shown represents units. One unit represents a principal amount of 100.
 (††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
COP	Colombian Peso
DKK	Danish Krone
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
UYU	Uruguayan Peso
ZAR	South African Rand

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

Loomis Sayles Global Bond Fund
Investments as of March 31, 2018 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
847,938	AASET Trust, Series 2017-1A, Class A	USD	3.967	5/16/2042	845,250	0.08%
1,405,000	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600	11/2/2047	1,364,958	0.13%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,761,602	0.26%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	3,766,255	0.36%
1,715,000	AIA Group Ltd.	USD	3.200	3/11/2025	1,657,462	0.16%
2,370,000	Aircastle Ltd.	USD	4.125	5/1/2024	2,322,600	0.22%
1,985,000	Alimentation Couche-Tard, Inc.	EUR	1.875	5/6/2026	2,509,107	0.24%
910,000	Alimentation Couche-Tard, Inc.	USD	3.550	7/26/2027	873,808	0.08%
580,000	Alimentation Couche-Tard, Inc.	USD	4.500	7/26/2047	565,448	0.05%
6,500,000	Allianz SE, (fixed rate to 7/07/2025, variable rate thereafter), 3-month EURIBOR + 2.650%	EUR	2.241	7/7/2045	8,125,946	0.77%
3,120,000	America Movil SAB de CV	USD	3.125	7/16/2022	3,067,891	0.29%
3,492,225	American Airlines Pass Through Certificates, Series 2017-1B, Class B	USD	4.950	8/15/2026	3,588,261	0.34%
2,285,000	Anadarko Petroleum Corp.	USD	3.450	7/15/2024	2,218,371	0.21%
3,000,000	Anadarko Petroleum Corp.	USD	5.550	3/15/2026	3,274,945	0.31%
2,325,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	2,460,001	0.23%
4,695,000	Asciano Finance Ltd.	USD	4.625	9/23/2020	4,803,289	0.45%
2,233,136	Asti RMBS S.r.l., Series 1, Class A, 3-month EURIBOR + 1.250%	EUR	0.921	12/27/2060	2,789,725	0.26%
2,350,000	AT&T, Inc.	USD	4.350	6/15/2045	2,147,495	0.20%
1,055,000	AT&T, Inc.	USD	4.500	3/9/2048	980,553	0.09%
295,000	AT&T, Inc.	USD	4.800	6/15/2044	287,939	0.03%
285,000	Aviation Capital Group LLC	USD	3.500	11/1/2027	267,407	0.03%
2,855,000	Aviation Capital Group LLC	USD	4.875	10/1/2025	2,993,712	0.28%
4,770,000	Aviva PLC, (fixed rate to 12/04/2025, variable rate thereafter), 3-month EURIBOR + 3.550%	EUR	3.375	12/4/2045	6,191,537	0.58%
1,800,000	AXA S.A., EMTN, (fixed rate to 1/16/2034, variable rate thereafter), GBP 3-month LIBOR + 3.270%	GBP	5.625	1/16/2054	2,833,377	0.27%
3,500,000	Banco Popular Espanol S.A.	EUR	1.000	3/3/2022	4,435,681	0.42%
1,700,000	Banco Popular Espanol S.A., EMTN	EUR	0.875	9/28/2021	2,146,146	0.20%
800,000	Banco Santander S.A.	USD	4.250	4/11/2027	796,852	0.08%
1,800,000	Banco Santander S.A.	USD	5.179	11/19/2025	1,877,958	0.18%
1,900,000	Bank of America Corp., MTN	USD	4.450	3/3/2026	1,940,925	0.18%
875,000	Bank of Ireland Mortgage Bank	EUR	1.750	3/19/2019	1,098,312	0.10%
2,495,000	Bank of Ireland Mortgage Bank, EMTN	EUR	3.625	10/2/2020	3,363,176	0.32%
2,625,000	Bank of Ireland Mortgage Bank, Series 47	EUR	0.500	1/20/2020	3,276,764	0.31%
1,020,000	Barclays PLC	USD	4.337	1/10/2028	1,011,427	0.10%
1,660,000	Barclays PLC	USD	4.375	1/12/2026	1,661,721	0.16%
1,300,000	Barclays PLC	USD	5.200	5/12/2026	1,310,456	0.12%
675,000	Barclays PLC, EMTN, (fixed rate to 11/11/2020, variable rate thereafter), EUR 5-year Swap Rate + 2.450%	EUR	2.625	11/11/2025	857,614	0.08%
3,635,000	BAT Capital Corp.	USD	3.222	8/15/2024	3,504,591	0.33%
1,895,000	BAT Capital Corp.	USD	3.557	8/15/2027	1,815,100	0.17%
963,588	Bayview Opportunity Master Fund IIIa Trust, Series 2017-RN7, Class A1	USD	3.105	9/28/2032	959,767	0.09%
402,765	Bayview Opportunity Master Fund IIIa Trust, Series 2017-RN8, Class A1	USD	3.352	11/28/2032	401,508	0.04%
1,178,281	Bayview Opportunity Master Fund IV Trust, Series 2018-RN2, Class A1	USD	3.598	2/25/2033	1,176,209	0.11%
867,452	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	882,312	0.08%
2,711,825	Bayview Opportunity Master Fund IVa Trust, Series 2018-RN1, Class A1	USD	3.278	1/28/2033	2,697,221	0.25%
625,000	Bayview Opportunity Master Fund IVa Trust, Series 2018-RN3, Class A1	USD	3.672	3/28/2033	625,000	0.06%
581,485	Bayview Opportunity Master Fund IVb Trust, Series 2017-NPL2, Class A1	USD	2.981	10/28/2032	578,813	0.05%
662,131	Berica ABS S.r.l., Series 3, Class A, 3-month EURIBOR + 1.050%	EUR	0.721	6/30/2061	822,071	0.08%
656,016	Berica Residential S.r.l., Series 8, Class A, 6-month EURIBOR + 0.200%	EUR	0.066	3/31/2048	806,348	0.08%
1,250,000	BMW Canada Auto Trust, Series 2017-1A, Class A2	CAD	1.677	5/20/2020	964,907	0.09%
1,840,000	BNP Paribas S.A.	USD	4.375	5/12/2026	1,834,312	0.17%
33,200(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	10,390,777	0.98%
4,400,000	Brazilian Government International Bond	USD	4.625	1/13/2028	4,312,000	0.41%
18,770,000	Bundesrepublik Deutschland	EUR	0.500	2/15/2025	23,661,151	2.23%
27,540,000	Bundesrepublik Deutschland	EUR	1.000	8/15/2025	35,898,296	3.39%
1,530,000	Bundesrepublik Deutschland	EUR	1.750	2/15/2024	2,075,301	0.20%
5,670,000	Canadian Government Bond	CAD	1.750	3/1/2023	4,356,308	0.41%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,560,000	Celgene Corp.	USD	4.625	5/15/2044	1,555,736	0.15%
1,055,000	Cemex SAB de CV	EUR	2.750	12/5/2024	1,285,649	0.12%
2,918,792	Centre Point Funding LLC, Series 2012-2A, Class 1	USD	2.610	8/20/2021	2,892,319	0.27%
720,000	Centrica PLC, (fixed rate to 4/10/2021, variable rate thereafter), EUR 5-year Swap Rate + 2.687%	EUR	3.000	4/10/2076	910,849	0.09%
1,370,000	Channel Link Enterprises Finance PLC, Series A7, (fixed rate to 6/30/2022, variable rate thereafter), 6-month EURIBOR + 5.550%	EUR	1.761	6/30/2050	1,715,621	0.16%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/30/2027, variable rate thereafter), 6-month EURIBOR + 5.900%	EUR	2.706	6/30/2050	1,347,784	0.13%
2,930,000	Citigroup, Inc.	CAD	4.090	6/9/2025	2,333,720	0.22%
1,520,000	Citigroup, Inc.	USD	4.400	6/10/2025	1,547,187	0.15%
632,373	Clarix Finance S.r.l., Series 2014-1, Class A1, 3-month EURIBOR + 1.150%	EUR	0.821	12/28/2061	784,239	0.07%
2,268,000	Co-Operative Bank PLC (The)	GBP	4.750	11/11/2021	3,436,977	0.32%
5,420,000	CODELCO, Inc.	USD	4.500	9/16/2025	5,645,088	0.53%
2,570,000	Commercial Mortgage Trust, Series 2013-GAM, Class A2	USD	3.367	2/10/2028	2,557,437	0.24%
2,800,000	Commercial Mortgage Trust, Series 2014-PAT, Class D, 1-month LIBOR + 2.150%	USD	3.868	8/13/2027	2,798,877	0.26%
2,554,008	Commercial Mortgage Trust, Series 2016-SAVA, Class A, 1-month LIBOR + 1.720%	USD	3.460	10/15/2034	2,556,561	0.24%
8,450,000	Commonwealth of Australia, Series 146	AUD	1.750	11/21/2020	6,437,821	0.61%
85,541	Continental Airlines Pass Through Certificates, Series 2000-2, Class B	USD	8.307	10/2/2019	85,541	0.01%
5,300,000	Continental Airlines Pass Through Certificates, Series 2012-3, Class C	USD	6.125	4/29/2018	5,300,000	0.50%
78,000	Continental Resources, Inc.	USD	5.000	9/15/2022	79,073	0.01%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	5,664,546	0.54%
2,520,000	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class B	USD	2.940	10/15/2024	2,495,415	0.24%
1,270,000	Credit Acceptance Auto Loan Trust, Series 2018-1A, Class A	USD	3.010	2/16/2027	1,261,903	0.12%
525,369	Credit Suisse Mortgage Capital Certificates, Series 2009-13R, Class 3A1	USD	3.456	11/26/2036	525,498	0.05%
2,525,000	Credit Suisse Mortgage Trust, Series 2018-RPL2, Class A1	USD	4.030	8/25/2062	2,524,932	0.24%
2,255,000	CVS Health Corp.	USD	4.100	3/25/2025	2,270,898	0.21%
2,230,000	CVS Health Corp.	USD	4.300	3/25/2028	2,239,501	0.21%
705,000	CVS Health Corp.	USD	4.780	3/25/2038	714,539	0.07%
2,723,510	Delta Air Lines Pass Through Trust, Series 2015-1, Class B	USD	4.250	1/30/2025	2,764,363	0.26%
60,330,000	Denmark Government Bond	DKK	1.750	11/15/2025	11,066,601	1.04%
1,200,000	Deutsche Bank AG, EMTN	EUR	4.500	5/19/2026	1,622,253	0.15%
680,000	Diamond Offshore Drilling, Inc.	USD	4.875	11/1/2043	486,200	0.05%
2,680,000	DISH Network Corp.	USD	2.375	3/15/2024	2,369,900	0.22%
1,560,000	DP World Ltd.	USD	3.250	5/18/2020	1,558,284	0.15%
1,175,000	DP World Ltd., MTN	USD	3.250	5/18/2020	1,173,708	0.11%
1,285,000	EDP Finance BV	USD	3.625	7/15/2024	1,264,002	0.12%
3,625,000	EDP Finance BV	USD	4.125	1/15/2020	3,681,550	0.35%
550,000	EDP Finance BV	USD	4.900	10/1/2019	564,662	0.05%
3,595,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	3,687,104	0.35%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	1,879,089	0.18%
825,000	Enel SpA, EMTN	GBP	5.750	6/22/2037	1,541,217	0.15%
2,755,000	Energy Transfer Partners LP	USD	5.150	3/15/2045	2,517,692	0.24%
1,340,000	Energy Transfer Partners LP	USD	5.300	4/15/2047	1,258,096	0.12%
298,401	Eurosail PLC, Series 2007-1X, Class A3C, GBP 3-month LIBOR + 0.160%	GBP	0.764	3/13/2045	413,742	0.04%
150,343	Eurosail PLC, Series 2007-2X, Class A3C, GBP 3-month LIBOR + 0.150%	GBP	0.754	3/13/2045	205,580	0.02%
1,366,057	Exeter Automobile Receivables Trust, Series 2017-2A, Class A	USD	2.110	6/15/2021	1,361,709	0.13%
3,455,000	Export Development Canada	CAD	1.800	9/1/2022	2,627,849	0.25%
47,920,000	Export-Import Bank of Korea	NOK	3.000	5/22/2018	6,120,143	0.58%
2,300,000	FCE Bank PLC, EMTN	EUR	1.615	5/11/2023	2,893,922	0.27%
3,275,000	Federal National Mortgage Association, Series 2017-M8, Class A2	USD	3.061	5/25/2027	3,224,263	0.30%
304,882	FHLMC	USD	3.500	1/1/2048	305,772	0.03%
1,105,594	FHLMC	USD	4.000	12/1/2046	1,142,035	0.11%
3,279,292	FHLMC	USD	4.000	1/1/2048	3,380,820	0.32%
131,524	FHLMC	USD	4.500	8/1/2044	138,425	0.01%
1,278,381	FHLMC	USD	4.500	6/1/2047	1,338,959	0.13%
1,104,536	FHLMC	USD	4.500	3/1/2048	1,173,867	0.11%

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3,660,000	FHLMC Multifamily Structured Pass Through Certificates, Series K057, Class A2	USD	2.570	7/25/2026	3,502,071	0.33%
3,665,000	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class A2	USD	2.653	8/25/2026	3,521,523	0.33%
5,790,000	FHLMC Multifamily Structured Pass Through Certificates, Series K065, Class A2	USD	3.243	4/25/2027	5,795,841	0.55%
1,289,591	FNMA	USD	2.500	9/1/2046	1,216,208	0.12%
10,624,879	FNMA	USD	2.500	10/1/2046	10,020,025	0.95%
855,182	FNMA	USD	3.000	5/1/2046	838,904	0.08%
1,266,790	FNMA	USD	3.000	8/1/2046	1,236,640	0.12%
909,538	FNMA	USD	3.000	11/1/2046	887,880	0.08%
4,648,652	FNMA	USD	3.000	2/1/2057	4,496,744	0.42%
1,768,404	FNMA	USD	3.500	6/1/2045	1,779,082	0.17%
900,715	FNMA	USD	3.500	12/1/2046	905,312	0.09%
1,571,783	FNMA	USD	3.500	5/1/2047	1,576,873	0.15%
1,149,569	FNMA	USD	3.500	9/1/2047	1,147,055	0.11%
4,514,460	FNMA	USD	3.500	11/1/2047	4,529,125	0.43%
3,072,085	FNMA	USD	3.500	11/1/2047	3,079,907	0.29%
625,205	FNMA	USD	3.500	2/1/2048	623,838	0.06%
843,280	FNMA	USD	4.000	10/1/2047	866,500	0.08%
692,296	FNMA	USD	4.500	11/1/2043	733,445	0.07%
1,083,817	FNMA	USD	4.500	6/1/2046	1,145,884	0.11%
1,008,275	FNMA	USD	4.500	7/1/2046	1,068,862	0.10%
743,410	FNMA	USD	4.500	3/1/2047	779,631	0.07%
471,209	FNMA	USD	4.500	9/1/2047	498,063	0.05%
7,589,000	FNMA (TBA)	USD	4.000	5/1/2048	7,774,491	0.73%
1,020,000	Ford Auto Securitization Trust, Series 2017-R5A, Class A2	CAD	2.082	11/15/2021	789,802	0.07%
6,270,000	Ford Motor Credit Co. LLC	AUD	4.050	12/10/2018	4,860,804	0.46%
8,505,000	France Government Bond OAT	EUR	0.500	5/25/2026	10,510,267	0.99%
1,315,000	France Government Bond OAT	EUR	4.500	4/25/2041	2,636,854	0.25%
5,700,000	French Republic Government Bond OAT	EUR	3.250	5/25/2045	9,794,694	0.92%
131,642	GCAT LLC, Series 2017-3, Class A1	USD	3.352	4/25/2047	130,866	0.01%
315,037	GCAT LLC, Series 2017-4, Class A1	USD	3.228	5/25/2022	312,873	0.03%
1,100,219	GCAT LLC, Series 2017-5, Class A1	USD	3.228	7/25/2047	1,093,808	0.10%
50,000,000	General Electric Co., EMTN	SEK	4.208	12/6/2021	6,720,221	0.63%
3,900,000	General Motors Financial Co., Inc.	USD	4.000	1/15/2025	3,844,917	0.36%
2,330,000	Gilead Sciences, Inc.	USD	4.150	3/1/2047	2,281,485	0.22%
800,000	GMF Canada Leasing Trust, Series 2017-1A, Class A2	CAD	2.263	9/21/2020	620,900	0.06%
1,283,254	GNMA, 1-month LIBOR + 1.794%	USD	3.358	5/20/2064	1,322,978	0.13%
1,235,205	GNMA, 1-month LIBOR + 2.030%	USD	3.594	11/20/2064	1,312,348	0.12%
1,520,087	GNMA, 1-month LIBOR + 2.159%	USD	3.723	11/20/2064	1,615,651	0.15%
2,399,551	GNMA, 1-month LIBOR + 2.318%	USD	3.882	10/20/2063	2,567,582	0.24%
437,023	GNMA	USD	4.435	4/20/2065	466,082	0.04%
2,485,193	GNMA	USD	4.510	12/20/2061	2,512,849	0.24%
497,116	GNMA	USD	4.526	6/20/2062	503,845	0.05%
1,526,140	GNMA	USD	4.530	1/20/2063	1,565,285	0.15%
1,482,529	GNMA	USD	4.572	2/20/2065	1,576,576	0.15%
1,709,273	GNMA	USD	4.661	7/20/2064	1,827,981	0.17%
3,124,939	GNMA	USD	4.665	5/20/2064	3,313,099	0.31%
1,563,721	GNMA	USD	4.665	7/20/2064	1,667,590	0.16%
147,047	Great Hall Mortgages No. 1 PLC, Series 2006-1, Class A2A, GBP 3-month LIBOR + 0.150%	GBP	0.764	6/18/2038	203,953	0.02%
775,000	Gulfport Energy Corp.	USD	6.000	10/15/2024	735,281	0.07%
180,000	Gulfport Energy Corp.	USD	6.375	5/15/2025	172,350	0.02%
2,275,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	2,161,250	0.20%
460,000	HBOS PLC, EMTN, (fixed rate to 3/18/2025, variable rate thereafter), 3-month EURIBOR + 1.365%	EUR	4.500	3/18/2030	658,567	0.06%
225,000	HCA, Inc.	USD	4.750	5/1/2023	227,531	0.02%
4,175,000	HCA, Inc.	USD	5.000	3/15/2024	4,216,750	0.40%
2,100,000	HCA, Inc.	USD	5.250	4/15/2025	2,146,620	0.20%
906,062	Hilton Grand Vacations Trust, Series 2013-A, Class A	USD	2.280	1/25/2026	896,224	0.08%
448,259	Honor Automobile Trust Securitization, Series 2016-1A, Class A	USD	2.940	11/15/2019	448,413	0.04%
1,960,000	HSBC Holdings PLC, EMTN	GBP	5.750	12/20/2027	3,303,342	0.31%
1,400,000	Iberdrola Finanzas S.A., EMTN	EUR	1.000	3/7/2025	1,725,644	0.16%
700,000	Iberdrola International BV, EMTN	EUR	0.375	9/15/2025	819,293	0.08%
202,531,000,000	Indonesia Government International Bond	IDR	8.250	7/15/2021	15,703,784	1.48%
2,000,000	ING Groep NV, EMTN	EUR	1.625	9/26/2029	2,425,103	0.23%
2,181,563	Institutional Mortgage Securities Canada, Inc., Series 2014-5A, Class A1	CAD	2.003	7/12/2047	1,690,794	0.16%
2,665,000	Inter-American Development Bank	CAD	4.400	1/26/2026	2,312,480	0.22%
650,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	641,126	0.06%

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2,995,000	Intesa Sanpaolo SpA	USD	5.710	1/15/2026	3,005,680	0.28%
870,000	Intesa Sanpaolo SpA, EMTN	EUR	3.928	9/15/2026	1,150,313	0.11%
3,810,000	INVISTA Finance LLC	USD	4.250	10/15/2019	3,804,666	0.36%
7,425,000	Italy Buoni Poliennali Del Tesoro	EUR	1.250	12/1/2026	8,914,566	0.84%
3,145,000	Italy Buoni Poliennali Del Tesoro	EUR	3.750	5/1/2021	4,309,756	0.41%
6,585,000	Italy Buoni Poliennali Del Tesoro	EUR	5.000	3/1/2022	9,578,076	0.90%
2,029,899,000(††)	Japan Government CPI Linked Bond, Series 20	JPY	0.100	3/10/2025	20,107,995	1.90%
192,600,000	Japan Government Ten Year Bond	JPY	1.200	12/20/2020	1,875,173	0.18%
480,200,000	Japan Government Thirty Year Bond	JPY	0.300	6/20/2046	4,033,851	0.38%
572,450,000	Japan Government Thirty Year Bond	JPY	1.700	12/20/2043	6,689,980	0.63%
1,688,950,000	Japan Government Thirty Year Bond	JPY	2.000	12/20/2033	19,989,625	1.89%
1,083,100,000	Japan Government Thirty Year Bond, Series 26	JPY	2.400	3/20/2037	13,700,469	1.29%
715,100,000	Japan Government Twenty Year Bond	JPY	1.500	6/20/2034	7,952,022	0.75%
1,072,200,000	Japan Government Twenty Year Bond	JPY	2.100	12/20/2030	12,528,935	1.18%
3,800,000	JPMorgan Chase Commercial Mortgage Securities Corp., Series 2014-PHH, Class A, 1-month LIBOR + 1.450%	USD	3.227	8/15/2027	3,799,993	0.36%
183,516	JPMorgan Resecuritization Trust, Series 2010-4, Class A2	USD	3.001	9/26/2035	182,896	0.02%
1,905,000	Kimco Realty Corp.	USD	3.300	2/1/2025	1,833,268	0.17%
75,000	Kimco Realty Corp.	USD	3.800	4/1/2027	72,206	0.01%
2,135,000	Kraft Heinz Foods Co.	USD	3.000	6/1/2026	1,970,687	0.19%
1,180,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,082,043	0.10%
1,335,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.250	10/1/2025	1,264,913	0.12%
635,000	Lennar Corp.	USD	4.500	4/30/2024	622,300	0.06%
400,000	Lennar Corp.	USD	4.750	5/30/2025	394,000	0.04%
3,040,000	Lennar Corp.	USD	4.750	11/29/2027	2,910,800	0.27%
1,145,000	Leonardo SpA, EMTN	EUR	1.500	6/7/2024	1,367,361	0.13%
850,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	1,037,000	0.10%
2,490,000	Lloyds Banking Group PLC	USD	3.750	1/11/2027	2,408,645	0.23%
800,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	USD	3.574	11/7/2028	755,077	0.07%
16,625,000	Malaysia Government Bond	MYR	3.795	9/30/2022	4,315,722	0.41%
777,871	Marriott Vacation Club Owner Trust, Series 2012-1A, Class B	USD	3.500	5/20/2030	775,568	0.07%
835,000	MetLife, Inc.	USD	6.400	12/15/2066	915,369	0.09%
437,144(†††)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	2,354,951	0.22%
2,080,000	Mexichem SAB de CV	USD	5.875	9/17/2044	2,046,200	0.19%
540,000	Mexico City Airport Trust	USD	5.500	10/31/2046	492,048	0.05%
2,030,000	Mexico City Airport Trust	USD	5.500	7/31/2047	1,852,375	0.18%
2,430,000	MPLX LP	USD	4.000	3/15/2028	2,394,803	0.23%
2,565,000	MPLX LP	USD	4.500	4/15/2038	2,532,497	0.24%
1,635,000	Netherlands Government Bond	EUR	2.750	1/15/2047	2,798,425	0.26%
12,600,000	New Zealand Government Bond, Series 0423	NZD	5.500	4/15/2023	10,479,609	0.99%
1,895,000	Newfield Exploration Co.	USD	5.375	1/1/2026	1,956,587	0.18%
2,215,000	Newfield Exploration Co.	USD	5.625	7/1/2024	2,336,825	0.22%
420,000	Noble Holding International Ltd.	USD	5.250	3/15/2042	260,400	0.02%
200,000	Noble Holding International Ltd.	USD	6.050	3/1/2041	131,000	0.01%
305,000	Noble Holding International Ltd.	USD	6.200	8/1/2040	202,050	0.02%
980,000	Noble Holding International Ltd.	USD	7.950	4/1/2025	867,300	0.08%
630,000	Nokia Oyj	USD	4.375	6/12/2027	591,413	0.06%
67,150,000	Nordic Investment Bank, GMTN	NOK	1.375	7/15/2020	8,576,385	0.81%
19,360,000	Norway Government Bond	NOK	2.000	5/24/2023	2,530,374	0.24%
3,257,510	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL1, Class A1	USD	3.000	6/25/2057	3,238,315	0.31%
1,664,730	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2, Class A1	USD	3.000	7/25/2057	1,651,029	0.16%
3,367,684	OneMain Financial Issuance Trust, Series 2016-2A, Class A	USD	4.100	3/20/2028	3,391,758	0.32%
3,920,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	USD	3.300	3/14/2029	3,926,818	0.37%
231,283	Orange Lake Timeshare Trust, Series 2012-AA, Class B	USD	4.870	3/10/2027	231,428	0.02%
163,829	OWS Structured Asset Trust, Series 2016-NPL1, Class A1	USD	3.750	7/25/2056	164,408	0.02%
2,855,000	Poland Government International Bond	PLN	3.250	7/25/2019	854,377	0.08%
5,195,000	Poland Government International Bond, Series 0421	PLN	2.000	4/25/2021	1,527,624	0.14%
328,186	Precise Mortgage Funding, Series 2014-1, Class A, GBP 3-month LIBOR + 0.800%	GBP	1.402	9/12/2047	461,100	0.04%
136,573	Precise Mortgage Funding PLC, Series 2015-1, Class A, GBP 3-month LIBOR + 0.950%	GBP	1.552	3/12/2048	192,124	0.02%
4,703,663	Preston Ridge Partners Mortgage LLC, Series 2017-2A, Class A1	USD	3.470	9/25/2022	4,685,606	0.44%

Loomis Sayles Global Bond Fund
Investments as of March 31, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
771,637	Preston Ridge Partners Mortgage LLC, Series 2017-3A, Class A1	USD	3.470	11/25/2022	770,459	0.07%
850,000,000	Procter & Gamble Co. (The)	JPY	0.275	5/8/2020	8,014,468	0.76%
7,400,000	Province of British Columbia	CAD	4.300	6/18/2042	7,091,789	0.67%
3,210,000	Province of Manitoba Canada, MTN	CAD	4.400	9/5/2025	2,771,486	0.26%
25,475,000	Queensland Treasury Corp., Series 20	AUD	6.250	2/21/2020	21,045,340	1.99%
1,500,000	Quicken Loans, Inc.	USD	5.250	1/15/2028	1,402,500	0.13%
515,000	Quicken Loans, Inc.	USD	5.750	5/1/2025	513,713	0.05%
1,320,000	Raizen Fuels Finance S.A.	USD	5.300	1/20/2027	1,333,860	0.13%
639,709	RCO Mortgage LLC, Series 2017-1, Class A1	USD	3.375	8/25/2022	637,153	0.06%
7,000,000	Republic of Brazil	BRL	8.500	1/5/2024	2,133,638	0.20%
4,751,000	Republic of Italy	USD	6.875	9/27/2023	5,547,268	0.52%
18,060,000	Republic of Poland Government Bond, Series 0726	PLN	2.500	7/25/2026	5,077,998	0.48%
19,680,000	Republic of Uruguay	UYU	8.500	3/15/2028	641,621	0.06%
60,830,000	Republic of Uruguay	UYU	9.875	6/20/2022	2,179,105	0.21%
325,941	Residential Mortgage Securities PLC, Series 28, Class A, GBP 3-month LIBOR + 1.150%	GBP	1.756	6/15/2046	460,874	0.04%
190,939	RMAC Securities No. 1 PLC, Series 2007-NS1X, Class A2A, GBP 3-month LIBOR + 0.150%	GBP	0.752	6/12/2044	260,938	0.02%
1,010,000	Romanian Government International Bond	EUR	2.875	5/26/2028	1,301,785	0.12%
8,135,000	Royal Bank of Scotland Group PLC	USD	5.125	5/28/2024	8,275,279	0.78%
185,000	Royal Bank of Scotland Group PLC	USD	6.000	12/19/2023	197,077	0.02%
445,000	Royal Bank of Scotland Group PLC	USD	6.100	6/10/2023	472,426	0.04%
425,000	Royal Bank of Scotland Group PLC, EMTN, (fixed rate to 3/25/2019, variable rate thereafter), EUR 5-year Swap Rate + 2.650%	EUR	3.625	3/25/2024	537,292	0.05%
1,500,000	Santander Issuances SAU, EMTN	EUR	3.125	1/19/2027	1,990,403	0.19%
3,778,000	Santander UK Group Holdings PLC	USD	4.750	9/15/2025	3,800,781	0.36%
660,000	Sigma Alimentos S.A. de CV	EUR	2.625	2/7/2024	850,826	0.08%
2,365,000	Sigma Alimentos S.A. de CV	USD	4.125	5/2/2026	2,279,269	0.22%
15,850,000	Singapore Government Bond	SGD	2.250	6/1/2021	12,191,535	1.15%
3,573,926	Siviglia SPV S.r.l., Series 2012-1, Class A, 3-month EURIBOR + 0.500%	EUR	0.172	10/25/2055	4,391,257	0.41%
3,245,000	Sky PLC	USD	3.750	9/16/2024	3,294,453	0.31%
315,000	Sky PLC, EMTN	EUR	2.500	9/15/2026	420,227	0.04%
225,000	SM Energy Co.	USD	5.000	1/15/2024	208,688	0.02%
235,000	SM Energy Co.	USD	6.500	1/1/2023	233,238	0.02%
965,000	SM Energy Co.	USD	6.750	9/15/2026	955,350	0.09%
1,340,000	Societe Generale S.A.	USD	4.000	1/12/2027	1,327,903	0.13%
255,890,000	South Africa Government International Bond, Series R213	ZAR	7.000	2/28/2031	19,190,599	1.81%
5,165,000	Spain Government Bond	EUR	4.200	1/31/2037	8,793,905	0.83%
4,935,000	Spain Government Bond	EUR	5.850	1/31/2022	7,459,734	0.70%
2,957,450	Spirit Airlines Pass Through Certificates, Series 2015-1, Class B	USD	4.450	10/1/2025	2,979,631	0.28%
2,372,479	SpringCastle America Funding LLC, Series 2016-AA, Class A	USD	3.050	4/25/2029	2,369,099	0.22%
1,200,000	Standard Chartered PLC, EMTN	GBP	5.125	6/6/2034	1,809,751	0.17%
1,860,000	Standard Life Aberdeen PLC, EMTN, (fixed rate to 12/04/2022, variable rate thereafter)	GBP	5.500	12/4/2042	2,933,013	0.28%
39,605,000	Sweden Government Bond, Series 1057	SEK	1.500	11/13/2023	5,114,143	0.48%
100,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125	10/15/2024	102,420	0.01%
3,215,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	2,724,013	0.26%
2,070,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	1,661,721	0.16%
92,175,000	Thailand Government Bond	THB	2.125	12/17/2026	2,882,761	0.27%
435,000	Time Warner, Inc.	USD	3.800	2/15/2027	420,571	0.04%
13,607,000,000	Titulos De Tesoreria	COP	7.500	8/26/2026	5,223,451	0.49%
1,290,000	Towd Point Mortgage Funding PLC, Series 16-GR1A, Class B, GBP 3-month LIBOR + 1.400%	GBP	1.923	7/20/2046	1,824,174	0.17%
7,277,062	Trinity Rail Leasing LLC, Series 2010-1A, Class A	USD	5.194	10/16/2040	7,542,554	0.71%
11,020,000	U.S. Treasury Bond	USD	2.250	8/15/2027	10,566,286	1.00%
3,720,000	U.S. Treasury Bond	USD	2.500	5/15/2046	3,382,875	0.32%
5,840,000	U.S. Treasury Bond	USD	2.875	5/15/2043	5,756,506	0.54%
20,136,033	U.S. Treasury Inflation Indexed Note	USD	0.125	4/15/2022	19,852,194	1.87%
23,325,000	U.S. Treasury Note	USD	2.000	1/31/2020	23,213,842	2.19%
26,055,000	U.S. Treasury Note	USD	2.375	1/31/2023	25,841,268	2.44%
3,570,000	UniCredit SpA	USD	3.750	4/12/2022	3,543,997	0.33%
1,350,000	UniCredit SpA, (fixed rate to 6/19/2027, variable rate thereafter)	USD	5.861	6/19/2032	1,371,344	0.13%
1,144,406	United Airlines Pass Through Trust, Series 2013-1, Class B	USD	5.375	2/15/2023	1,175,877	0.11%

Loomis Sayles Global Bond Fund
Investments as of March 31, 2018 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,280,000	United Airlines Pass Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	1,253,890	0.12%
1,635,000	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	1,591,427	0.15%
615,000	United Kingdom Gilt	GBP	0.750	7/22/2023	846,948	0.08%
1,245,000	United Kingdom Gilt	GBP	1.250	7/22/2018	1,750,614	0.17%
1,515,000	United Kingdom Gilt	GBP	2.250	9/7/2023	2,255,727	0.21%
3,385,000	United Kingdom Gilt	GBP	3.500	1/22/2045	6,541,575	0.62%
9,805,000	United Kingdom Gilt	GBP	4.250	12/7/2027	17,362,558	1.64%
1,845,000	United Kingdom Gilt	GBP	4.500	9/7/2034	3,652,860	0.35%
105,000	Universal Health Services, Inc.	USD	5.000	6/1/2026	105,525	0.01%
170,000	Vale Overseas Ltd.	USD	6.250	8/10/2026	190,400	0.02%
933,455	Vela Home S.r.l., Series 4, Class A2, 3-month EURIBOR + 0.190%	EUR	0.044	10/25/2042	1,145,329	0.11%
2,045,000	Verizon Owner Trust, Series 2016-2A, Class A	USD	1.680	5/20/2021	2,021,882	0.19%
1,640,000	Virgin Media Secured Finance PLC	GBP	4.875	1/15/2027	2,264,567	0.21%
1,233,540	Voba N 3 S.r.l., Series 2011-3, Class A2, 3-month EURIBOR + 1.000%	EUR	0.671	11/23/2047	1,532,840	0.14%
500,590	VOLT LV LLC, Series 2017-NPL2, Class A1	USD	3.500	3/25/2047	499,646	0.05%
2,090,565	VOLT LVI LLC, Series 2017-NPL3, Class A1	USD	3.500	3/25/2047	2,090,866	0.20%
1,328,169	VOLT LVII LLC, Series 2017-NPL4, Class A1	USD	3.375	4/25/2047	1,325,387	0.13%
2,381,855	VOLT LXI LLC, Series 2017-NPL8, Class A1	USD	3.125	6/25/2047	2,369,561	0.22%
474,698	VOLT LXIII LLC, Series 2017-NP10, Class A1	USD	3.000	10/25/2047	470,242	0.04%
570,000,000	Walmart, Inc.	JPY	0.183	7/15/2022	5,364,632	0.51%
1,290,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	1,214,196	0.11%
6,225,000	Whiting Petroleum Corp.	USD	5.750	3/15/2021	6,287,125	0.59%
520,000	Whiting Petroleum Corp.	USD	6.250	4/1/2023	525,262	0.05%
2,220,000	Wind Tre S.p.A.	EUR	3.125	1/20/2025	2,407,221	0.23%
2,095,000	Wind Tre S.p.A.	USD	5.000	1/20/2026	1,774,716	0.17%
2,475,000	Ziggo Bond Finance BV	USD	6.000	1/15/2027	2,307,937	0.22%
2,375,000	Zimmer Biomet Holdings, Inc.	EUR	2.425	12/13/2026	3,051,873	0.29%
	Total				1,017,954,565	96.08%
Short-Term Investments						
21,174,306	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.900		4/2/2018	21,174,306	2.00%
8,035,000	U.S. Treasury Bills	1.466-1.585	(+++)	6/14/2018	8,007,990	0.76%
	Total				29,182,296	2.76%
	Total Investments				1,047,136,861	98.84%
	Other assets less liabilities				12,305,509	1.16%
	Net Assets				1,059,442,370	100.00%

Forward Foreign Currency Contracts

<u>Contract to Buy/Sell</u>	<u>Delivery Date</u>	<u>Currency</u>	<u>Units of Currency</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/ (Depreciation)</u>
Buy	06/20/2018	Australian Dollar	12,395,000	\$ 9,521,740	\$(83,889)
Sell	06/20/2018	United States Dollar	5,195,000	3,990,757	75,317
Sell	06/20/2018	United States Dollar	24,870,000	7,483,285	73,000
Sell	06/20/2018	United States Dollar	10,190,000	12,609,552	89,847
Buy	05/09/2018	Japanese Yen	8,348,095,000	78,615,525	(288,293)
Sell	05/09/2018	United States Dollar	554,190,000	5,218,908	35,074
Sell	06/20/2018	United States Dollar	13,480,000	9,739,502	95,101
Sell	06/20/2018	United States Dollar	217,635,000	18,193,448	53,959
Buy	06/20/2018	South Korean Won	13,692,574,000	12,881,150	83,334
Sell	06/20/2018	United States Dollar	24,065,000	2,898,608	41,588
Sell	06/20/2018	Swiss Franc	5,805,000	6,111,686	(51,035)
Total					\$ 124,003

Forward Cross Currency Contracts

<u>Settlement Date</u>	<u>Deliver/Units of Currency</u>	<u>Receive/Units of Currency</u>	<u>Unrealized Appreciation (Depreciation)</u>
6/20/2018	Australian Dollar	33,235,000 Euro	555,181
6/20/2018	British Pound	9,100,000 Euro	(141,355)
6/5/2018	Indonesian Rupiah	115,766,175,000 Japanese Yen	(84,443)
6/20/2018	Japanese Yen	3,015,000,000 Euro	(109,208)
6/20/2018	Swedish Krona	44,475,000 Euro	62,047
Total			\$ 282,222

Loomis Sayles Global Bond Fund
Investments as of March 31, 2018 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
German Euro BOBL	6/7/2018	59	\$ 9,447,812	\$ 9,528,295	\$ 80,483
German Euro Bund	6/7/2018	73	14,058,294	14,320,453	262,159
UK Long Gilt	6/27/2018	18	3,043,138	3,101,698	58,560
Ultra Long U.S. Treasury Bond	6/20/2018	89	13,920,275	14,281,719	361,443
10 Year Japan Government Bond	6/13/2018	7	9,913,376	9,918,613	5,237
Total Contracts					\$ 767,882
Short Position Contracts:					
10 Year U.S. Treasury Note	6/20/2018	(57)	\$ (6,899,491)	\$ (6,905,016)	\$ (5,524)
30 Year U.S. Treasury Bond	6/20/2018	(202)	(28,942,618)	(29,618,250)	(675,632)
Total Contracts					\$ (681,156)
Total Contracts					\$ 86,726

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.
(††) Amount shown represents principal amount including inflation adjustments.
(†††) Amount shown represents units. One unit represents a principal amount of 100.
(††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
COP	Colombian Peso
DKK	Danish Krone
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
JPY	Japanese Yen
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
UYU	Uruguayan Peso
ZAR	South African Rand

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

Loomis Sayles Global Bond Fund
Investments as of February 28, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
854,854	AASET Trust, Series 2017-1A, Class A	USD	3.967	5/16/2042	851,114	0.08%
1,405,000	Abu Dhabi Crude Oil Pipeline LLC	USD	4.600	11/2/2047	1,370,830	0.13%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,749,421	0.27%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	3,744,139	0.36%
1,715,000	AIA Group Ltd.	USD	3.200	3/11/2025	1,653,397	0.16%
2,370,000	Aircastle Ltd.	USD	4.125	5/1/2024	2,337,413	0.23%
1,985,000	Alimentation Couche-Tard, Inc.	EUR	1.875	5/6/2026	2,492,940	0.24%
910,000	Alimentation Couche-Tard, Inc.	USD	3.550	7/26/2027	873,539	0.08%
580,000	Alimentation Couche-Tard, Inc.	USD	4.500	7/26/2047	567,777	0.06%
6,500,000	Allianz SE, (fixed rate to 7/07/2025, variable rate thereafter), 3-month EURIBOR + 2.650%	EUR	2.241	7/7/2045	8,171,652	0.79%
3,120,000	America Movil SAB de CV	USD	3.125	7/16/2022	3,088,943	0.30%
3,492,225	American Airlines Pass Through Certificates, Series 2017-1B, Class B	USD	4.950	8/15/2026	3,608,516	0.35%
2,285,000	Anadarko Petroleum Corp.	USD	3.450	7/15/2024	2,236,543	0.22%
3,000,000	Anadarko Petroleum Corp.	USD	5.550	3/15/2026	3,270,405	0.32%
2,325,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	2,443,245	0.24%
81,750,000	Argentine Bonos del Tesoro	ARS	21.200	9/19/2018	4,018,884	0.39%
4,695,000	Asciano Finance Ltd.	USD	4.625	9/23/2020	4,822,978	0.47%
2,342,628	Asti RMBS S.r.l., Series 1, Class A, 3-month EURIBOR + 1.250%	EUR	0.921	12/27/2060	2,900,665	0.28%
3,150,000	AT&T, Inc.	USD	3.900	8/14/2027	3,128,221	0.30%
2,350,000	AT&T, Inc.	USD	4.350	6/15/2045	2,104,218	0.20%
295,000	AT&T, Inc.	USD	4.800	6/15/2044	282,421	0.03%
3,100,000	AT&T, Inc.	USD	4.900	8/14/2037	3,106,533	0.30%
460,821	Auburn Securities PLC, Series 4, Class A2, GBP 1-month LIBOR + 0.400%	GBP	0.897	10/1/2041	634,413	0.06%
7,455,000	Australia Government International Bond, Series 142	AUD	4.250	4/21/2026	6,439,098	0.63%
285,000	Aviation Capital Group LLC	USD	3.500	11/1/2027	268,898	0.03%
2,855,000	Aviation Capital Group LLC	USD	4.875	10/1/2025	2,985,024	0.29%
4,770,000	Aviva PLC, (fixed rate to 12/04/2025, variable rate thereafter), 3-month EURIBOR + 3.550%	EUR	3.375	12/4/2045	6,225,316	0.61%
1,800,000	AXA S.A., EMTN, (fixed rate to 1/16/2034, variable rate thereafter), GBP 3-month LIBOR + 3.270%	GBP	5.625	1/16/2054	2,872,338	0.28%
3,500,000	Banco Popular Espanol S.A.	EUR	1.000	3/3/2022	4,385,722	0.43%
1,700,000	Banco Popular Espanol S.A., EMTN	EUR	0.875	9/28/2021	2,122,325	0.21%
800,000	Banco Santander S.A.	USD	4.250	4/11/2027	798,847	0.08%
1,800,000	Banco Santander S.A.	USD	5.179	11/19/2025	1,886,380	0.18%
1,900,000	Bank of America Corp., MTN	USD	4.450	3/3/2026	1,942,594	0.19%
875,000	Bank of Ireland Mortgage Bank	EUR	1.750	3/19/2019	1,091,019	0.11%
2,495,000	Bank of Ireland Mortgage Bank, EMTN	EUR	3.625	10/2/2020	3,341,265	0.32%
2,625,000	Bank of Ireland Mortgage Bank, Series 47	EUR	0.500	1/20/2020	3,250,186	0.32%
1,020,000	Barclays PLC	USD	4.337	1/10/2028	1,013,568	0.10%
1,660,000	Barclays PLC	USD	4.375	1/12/2026	1,661,753	0.16%
1,300,000	Barclays PLC	USD	5.200	5/12/2026	1,320,530	0.13%
675,000	Barclays PLC, EMTN, (fixed rate to 11/11/2020, variable rate thereafter), EUR 5-year Swap Rate + 2.450%	EUR	2.625	11/11/2025	856,129	0.08%
3,635,000	BAT Capital Corp.	USD	3.222	8/15/2024	3,506,993	0.34%
3,790,000	BAT Capital Corp.	USD	3.557	8/15/2027	3,613,001	0.35%
1,465,000	BAT Capital Corp.	USD	4.390	8/15/2037	1,442,486	0.14%
1,107,106	Bayview Opportunity Master Fund IIIa Trust, Series 2017-RN7, Class A1	USD	3.105	9/28/2032	1,101,549	0.11%
489,849	Bayview Opportunity Master Fund IIIa Trust, Series 2017-RN8, Class A1	USD	3.352	11/28/2032	485,886	0.05%
1,200,000	Bayview Opportunity Master Fund IV Trust, Series 2018-RN2, Class A1	USD	3.598	2/25/2033	1,200,000	0.12%
884,558	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	897,846	0.09%
3,195,000	Bayview Opportunity Master Fund IVa Trust, Series 2018-RN1, Class A1	USD	3.278	1/28/2033	3,195,000	0.31%
640,593	Bayview Opportunity Master Fund IVb Trust, Series 2017-NPL2, Class A1	USD	2.981	10/28/2032	638,529	0.06%
698,901	Berica ABS S.r.l., Series 3, Class A, 3-month EURIBOR + 1.050%	EUR	0.721	6/30/2061	859,750	0.08%
763,449	Berica Residential S.r.l., Series 8, Class A, 6-month EURIBOR + 0.200%	EUR	0.066	3/31/2048	930,659	0.09%
1,250,000	BMW Canada Auto Trust, Series 2017-1A, Class A2	CAD	1.677	5/20/2020	968,497	0.09%
1,840,000	BNP Paribas S.A.	USD	4.375	5/12/2026	1,857,379	0.18%
33,200(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	10,483,262	1.02%

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4,400,000	Brazilian Government International Bond	USD	4.625	1/13/2028	4,329,600	0.42%
440,000	Brixmor Operating Partnership LP	USD	3.650	6/15/2024	430,791	0.04%
920,000	Brixmor Operating Partnership LP	USD	3.850	2/1/2025	897,141	0.09%
450,000	Brixmor Operating Partnership LP	USD	3.900	3/15/2027	431,798	0.04%
950,000	Brixmor Operating Partnership LP	USD	4.125	6/15/2026	935,197	0.09%
17,115,000	Bundesrepublik Deutschland	EUR	0.500	2/15/2025	21,170,540	2.06%
25,135,000	Bundesrepublik Deutschland	EUR	1.000	8/15/2025	32,119,439	3.12%
1,530,000	Bundesrepublik Deutschland	EUR	1.750	2/15/2024	2,042,621	0.20%
1,560,000	Celgene Corp.	USD	4.625	5/15/2044	1,528,128	0.15%
1,055,000	Cemex SAB de CV	EUR	2.750	12/5/2024	1,284,732	0.12%
2,969,101	Centre Point Funding LLC, Series 2012-2A, Class 1	USD	2.610	8/20/2021	2,944,372	0.29%
720,000	Centrica PLC, (fixed rate to 4/10/2021, variable rate thereafter), EUR 5-year Swap Rate + 2.687%	EUR	3.000	4/10/2076	910,242	0.09%
1,370,000	Channel Link Enterprises Finance PLC, Series A7, (fixed rate to 6/30/2022, variable rate thereafter), 6-month EURIBOR + 5.550%	EUR	1.761	6/30/2050	1,699,393	0.17%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/30/2027, variable rate thereafter), 6-month EURIBOR + 5.900%	EUR	2.706	6/30/2050	1,326,550	0.13%
2,930,000	Citigroup, Inc.	CAD	4.090	6/9/2025	2,342,150	0.23%
1,520,000	Citigroup, Inc.	USD	4.400	6/10/2025	1,556,190	0.15%
715,582	Clarif Finance S.r.l., Series 2014-1, Class A1, 3-month EURIBOR + 1.150%	EUR	0.821	12/28/2061	879,608	0.09%
2,268,000	Co-Operative Bank PLC	GBP	4.750	11/11/2021	3,377,544	0.33%
5,420,000	CODELCO, Inc.	USD	4.500	9/16/2025	5,629,381	0.55%
2,570,000	Commercial Mortgage Trust, Series 2013-GAM, Class A2	USD	3.367	2/10/2028	2,556,873	0.25%
2,800,000	Commercial Mortgage Trust, Series 2014-PAT, Class D, 1-month LIBOR + 2.150%	USD	3.729	8/13/2027	2,798,825	0.27%
3,655,777	Commercial Mortgage Trust, Series 2016-SAVA, Class A, 1-month LIBOR + 1.720%	USD	3.301	10/15/2034	3,659,505	0.36%
85,541	Continental Airlines Pass Through Certificates, Series 2000-2, Class B	USD	8.307	10/2/2019	85,344	0.01%
5,300,000	Continental Airlines Pass Through Certificates, Series 2012-3, Class C	USD	6.125	4/29/2018	5,333,125	0.52%
78,000	Continental Resources, Inc.	USD	5.000	9/15/2022	79,170	0.01%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	5,650,499	0.55%
2,520,000	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class B	USD	2.940	10/15/2024	2,496,290	0.24%
1,000,000	Credit Acceptance Auto Loan Trust, Series 2018-1A, Class A	USD	3.010	2/16/2027	995,903	0.10%
605,414	Credit Suisse Mortgage Capital Certificates, Series 2009-13R, Class 3A1	USD	3.324	11/26/2036	606,030	0.06%
2,723,510	Delta Air Lines Pass Through Trust, Series 2015-1, Class B	USD	4.250	1/30/2025	2,791,598	0.27%
60,330,000	Denmark Government Bond	DKK	1.750	11/15/2025	10,843,476	1.05%
1,200,000	Deutsche Bank AG, EMTN	EUR	4.500	5/19/2026	1,617,217	0.16%
680,000	Diamond Offshore Drilling, Inc.	USD	4.875	11/1/2043	503,200	0.05%
2,680,000	DISH Network Corp.	USD	2.375	3/15/2024	2,414,980	0.23%
1,560,000	DP World Ltd.	USD	3.250	5/18/2020	1,562,028	0.15%
1,175,000	DP World Ltd., MTN	USD	3.250	5/18/2020	1,176,528	0.11%
1,285,000	EDP Finance BV	USD	3.625	7/15/2024	1,267,127	0.12%
3,625,000	EDP Finance BV	USD	4.125	1/15/2020	3,700,530	0.36%
550,000	EDP Finance BV	USD	4.900	10/1/2019	567,909	0.06%
350,000	EDP Finance BV, EMTN	EUR	1.125	2/12/2024	428,854	0.04%
3,595,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	3,728,015	0.36%
3,200,000	Enel Finance International NV	USD	6.000	10/7/2039	3,754,641	0.36%
1,660,000	Enel SpA, EMTN	GBP	5.750	6/22/2037	3,021,724	0.29%
2,755,000	Energy Transfer LP	USD	5.150	3/15/2045	2,597,221	0.25%
865,000	Energy Transfer LP	USD	5.300	4/15/2047	832,461	0.08%
313,502	Eurosail PLC, Series 2007-1X, Class A3C, GBP 3-month LIBOR + 0.160%	GBP	0.680	3/13/2045	426,741	0.04%
156,638	Eurosail PLC, Series 2007-2X, Class A3C, GBP 3-month LIBOR + 0.150%	GBP	0.670	3/13/2045	211,093	0.02%
1,497,951	Exeter Automobile Receivables Trust, Series 2017-2A, Class A	USD	2.110	6/15/2021	1,494,423	0.15%
3,455,000	Export Development Canada	CAD	1.800	9/1/2022	2,632,795	0.26%
47,920,000	Export-Import Bank of Korea	NOK	3.000	5/22/2018	6,083,855	0.59%
2,300,000	FCE Bank PLC, EMTN	EUR	1.615	5/11/2023	2,884,192	0.28%
3,275,000	Federal National Mortgage Association, Series 2017-M8, Class A2	USD	3.061	5/25/2027	3,211,966	0.31%
308,727	FHLMC	USD	3.500	1/1/2048	308,655	0.03%
1,111,097	FHLMC	USD	4.000	12/1/2046	1,146,878	0.11%
3,341,824	FHLMC	USD	4.000	1/1/2048	3,443,115	0.33%

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131,721	FHLMC	USD	4.500	8/1/2044	138,773	0.01%
1,105,388	FHLMC	USD	4.500	3/1/2048	1,177,086	0.11%
3,660,000	FHLMC Multifamily Structured Pass Through Certificates, Series K057, Class A2	USD	2.570	7/25/2026	3,490,209	0.34%
3,665,000	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class A2	USD	2.653	8/25/2026	3,509,112	0.34%
5,790,000	FHLMC Multifamily Structured Pass Through Certificates, Series K065, Class A2	USD	3.243	4/25/2027	5,774,930	0.56%
1,296,286	FNMA	USD	2.500	9/1/2046	1,212,090	0.12%
10,666,522	FNMA	USD	2.500	10/1/2046	9,973,724	0.97%
857,088	FNMA	USD	3.000	5/1/2046	835,164	0.08%
1,269,788	FNMA	USD	3.000	8/1/2046	1,231,446	0.12%
4,697,478	FNMA	USD	3.000	2/1/2057	4,513,731	0.44%
1,771,601	FNMA	USD	3.500	6/1/2045	1,776,636	0.17%
914,993	FNMA	USD	3.500	12/1/2046	916,810	0.09%
1,574,237	FNMA	USD	3.500	5/1/2047	1,573,627	0.15%
1,151,383	FNMA	USD	3.500	9/1/2047	1,144,681	0.11%
4,521,823	FNMA	USD	3.500	11/1/2047	4,522,875	0.44%
3,101,124	FNMA	USD	3.500	11/1/2047	3,099,667	0.30%
640,000	FNMA	USD	3.500	2/1/2048	636,275	0.06%
844,497	FNMA	USD	4.000	10/1/2047	866,316	0.08%
693,605	FNMA	USD	4.500	11/1/2043	735,098	0.07%
1,127,856	FNMA	USD	4.500	6/1/2046	1,193,257	0.12%
1,009,708	FNMA	USD	4.500	7/1/2046	1,059,881	0.10%
744,373	FNMA	USD	4.500	3/1/2047	780,700	0.08%
471,833	FNMA	USD	4.500	9/1/2047	498,784	0.05%
9,814,000	FNMA (TBA)	USD	4.000	4/1/2048	10,035,390	0.98%
1,020,000	Ford Auto Securitization Trust, Series 2017- R5A, Class A2	CAD	2.082	11/15/2021	793,290	0.08%
6,270,000	Ford Motor Credit Co. LLC	AUD	4.050	12/10/2018	4,926,494	0.48%
8,505,000	France Government Bond OAT	EUR	0.500	5/25/2026	10,264,278	1.00%
1,315,000	France Government Bond OAT	EUR	4.500	4/25/2041	2,544,019	0.25%
5,700,000	French Republic Government Bond OAT	EUR	3.250	5/25/2045	9,408,944	0.91%
137,487	GCAT LLC, Series 2017-3, Class A1	USD	3.352	4/25/2047	136,896	0.01%
319,627	GCAT LLC, Series 2017-4, Class A1	USD	3.228	5/25/2022	317,915	0.03%
1,147,805	GCAT LLC, Series 2017-5, Class A1	USD	3.228	7/25/2047	1,143,075	0.11%
50,000,000	General Electric Co., EMTN	SEK	4.208	12/6/2021	6,778,263	0.66%
3,900,000	General Motors Financial Co., Inc.	USD	4.000	1/15/2025	3,865,833	0.38%
3,100,000	General Motors Financial Co., Inc.	USD	4.300	7/13/2025	3,107,877	0.30%
2,330,000	Gilead Sciences, Inc.	USD	4.150	3/1/2047	2,234,400	0.22%
800,000	GMF Canada Leasing Trust Asset-Backed Notes, Series 2017-1A, Class A2	CAD	2.263	9/21/2020	623,105	0.06%
1,279,673	GNMA, 1-month LIBOR + 1.794%	USD	3.132	5/20/2064	1,319,613	0.13%
1,235,420	GNMA, 1-month LIBOR + 2.030%	USD	3.360	11/20/2064	1,312,615	0.13%
1,515,701	GNMA, 1-month LIBOR + 2.159%	USD	3.497	11/20/2064	1,610,834	0.16%
2,392,060	GNMA, 1-month LIBOR + 2.318%	USD	3.656	10/20/2063	2,560,234	0.25%
435,414	GNMA	USD	4.435	4/20/2065	461,939	0.04%
2,572,948	GNMA	USD	4.514	12/20/2061	2,606,923	0.25%
505,320	GNMA	USD	4.529	6/20/2062	513,392	0.05%
1,520,546	GNMA	USD	4.530	1/20/2063	1,563,276	0.15%
1,476,902	GNMA	USD	4.572	2/20/2065	1,568,393	0.15%
1,702,660	GNMA	USD	4.661	7/20/2064	1,813,743	0.18%
3,112,874	GNMA	USD	4.665	5/20/2064	3,307,942	0.32%
1,598,250	GNMA	USD	4.666	7/20/2064	1,697,271	0.17%
152,635	Great Hall Mortgages No. 1 PLC, Series 2006-1, Class A2A, GBP 3-month LIBOR + 0.150%	GBP	0.663	6/18/2038	206,446	0.02%
1,905,000	Great-West Lifeco Finance Delaware LP	USD	4.150	6/3/2047	1,863,430	0.18%
775,000	Gulfport Energy Corp.	USD	6.000	10/15/2024	761,438	0.07%
180,000	Gulfport Energy Corp.	USD	6.375	5/15/2025	177,525	0.02%
2,275,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	2,242,354	0.22%
460,000	HBOS PLC, EMTN, (fixed rate to 3/18/2025, variable rate thereafter), 3-month EURIBOR + 1.365%	EUR	4.500	3/18/2030	654,233	0.06%
225,000	HCA, Inc.	USD	4.750	5/1/2023	228,938	0.02%
4,175,000	HCA, Inc.	USD	5.000	3/15/2024	4,253,281	0.41%
2,100,000	HCA, Inc.	USD	5.250	4/15/2025	2,157,750	0.21%
938,587	Hilton Grand Vacations Trust, Series 2013-A, Class A	USD	2.280	1/25/2026	928,443	0.09%
526,915	Honor Automobile Trust Securitization, Series 2016-1A, Class A	USD	2.940	11/15/2019	527,633	0.05%
3,190,000	HSBC Holdings PLC, EMTN	GBP	5.750	12/20/2027	5,322,328	0.52%
1,400,000	Iberdrola Finanzas S.A., EMTN	EUR	1.000	3/7/2025	1,709,042	0.17%
700,000	Iberdrola International BV, EMTN	EUR	0.375	9/15/2025	811,488	0.08%
202,531,000,000	Indonesia Government International Bond	IDR	8.250	7/15/2021	15,644,465	1.52%
2,000,000	ING Groep NV, EMTN	EUR	1.625	9/26/2029	2,425,507	0.24%

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2,199,921	Institutional Mortgage Securities Canada, Inc., Series 2014-5A, Class A1	CAD	2.003	7/12/2047	1,711,693	0.17%
2,665,000	Inter-American Development Bank	CAD	4.400	1/26/2026	2,305,229	0.22%
650,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	648,582	0.06%
2,620,000	Intesa Sanpaolo SpA	USD	5.710	1/15/2026	2,674,923	0.26%
870,000	Intesa Sanpaolo SpA, EMTN	EUR	3.928	9/15/2026	1,155,022	0.11%
3,810,000	INVISTA Finance LLC	USD	4.250	10/15/2019	3,829,050	0.37%
4,800,000	Italy Buoni Poliennali Del Tesoro	EUR	1.250	12/1/2026	5,581,612	0.54%
6,910,000	Italy Buoni Poliennali Del Tesoro	EUR	3.750	5/1/2021	9,349,262	0.91%
6,585,000	Italy Buoni Poliennali Del Tesoro	EUR	5.000	3/1/2022	9,444,580	0.92%
2,033,938,600(††)	Japan Government CPI Linked Bond, Series 20	JPY	0.100	3/10/2025	20,057,517	1.95%
192,600,000	Japan Government Ten Year Bond	JPY	1.200	12/20/2020	1,872,676	0.18%
480,200,000	Japan Government Thirty Year Bond	JPY	0.300	6/20/2046	3,994,128	0.39%
572,450,000	Japan Government Thirty Year Bond	JPY	1.700	12/20/2043	6,640,678	0.65%
1,688,950,000	Japan Government Thirty Year Bond	JPY	2.000	12/20/2033	19,856,303	1.93%
1,083,100,000	Japan Government Thirty Year Bond, Series 26	JPY	2.400	3/20/2037	13,602,627	1.32%
715,100,000	Japan Government Twenty Year Bond	JPY	1.500	6/20/2034	7,900,449	0.77%
1,072,200,000	Japan Government Twenty Year Bond	JPY	2.100	12/20/2030	12,471,265	1.21%
3,800,000	JPMorgan Chase Commercial Mortgage Securities Corp., Series 2014-PHH, Class A, 1-month LIBOR + 1.450%	USD	3.038	8/15/2027	3,800,004	0.37%
193,773	JPMorgan Resecuritization Trust, Series 2010-4, Class A2	USD	2.983	9/26/2035	193,095	0.02%
1,905,000	Kimco Realty Corp.	USD	3.300	2/1/2025	1,834,278	0.18%
75,000	Kimco Realty Corp.	USD	3.800	4/1/2027	73,339	0.01%
2,135,000	Kraft Heinz Foods Co.	USD	3.000	6/1/2026	1,960,301	0.19%
1,180,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,080,294	0.10%
1,335,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.250	10/1/2025	1,298,288	0.13%
635,000	Lennar Corp.	USD	4.500	4/30/2024	630,238	0.06%
400,000	Lennar Corp.	USD	4.750	5/30/2025	398,000	0.04%
2,530,000	Lennar Corp.	USD	4.750	11/29/2027	2,447,775	0.24%
1,145,000	Leonardo SpA, EMTN	EUR	1.500	6/7/2024	1,360,725	0.13%
850,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	1,049,750	0.10%
2,785,000	Liberty Mutual Group, Inc.	USD	4.850	8/1/2044	2,923,068	0.28%
2,490,000	Lloyds Banking Group PLC	USD	3.750	1/11/2027	2,426,959	0.24%
800,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	USD	3.574	11/7/2028	760,699	0.07%
16,625,000	Malaysia Government Bond	MYR	3.795	9/30/2022	4,248,517	0.41%
803,617	Marriott Vacation Club Owner Trust, Series 2012-1A, Class B	USD	3.500	5/20/2030	802,092	0.08%
835,000	MetLife, Inc.	USD	6.400	12/15/2066	941,463	0.09%
437,144(†††)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	2,247,608	0.22%
2,080,000	Mexichem SAB de CV	USD	5.875	9/17/2044	2,077,400	0.20%
540,000	Mexico City Airport Trust	USD	5.500	10/31/2046	508,950	0.05%
2,030,000	Mexico City Airport Trust	USD	5.500	7/31/2047	1,895,513	0.18%
2,430,000	MPLX LP	USD	4.000	3/15/2028	2,388,082	0.23%
2,565,000	MPLX LP	USD	4.500	4/15/2038	2,488,662	0.24%
1,635,000	Netherlands Government Bond	EUR	2.750	1/15/2047	2,681,855	0.26%
12,600,000	New Zealand Government Bond, Series 0423	NZD	5.500	4/15/2023	10,420,164	1.01%
1,895,000	Newfield Exploration Co.	USD	5.375	1/1/2026	1,956,588	0.19%
2,215,000	Newfield Exploration Co.	USD	5.625	7/1/2024	2,331,288	0.23%
420,000	Noble Holding International Ltd.	USD	5.250	3/15/2042	266,700	0.03%
200,000	Noble Holding International Ltd.	USD	6.050	3/1/2041	132,500	0.01%
305,000	Noble Holding International Ltd.	USD	6.200	8/1/2040	206,256	0.02%
980,000	Noble Holding International Ltd.	USD	7.750	1/15/2024	895,475	0.09%
630,000	Nokia Oyj	USD	4.375	6/12/2027	604,800	0.06%
67,150,000	Nordic Investment Bank, GMTN	NOK	1.375	7/15/2020	8,538,618	0.83%
19,360,000	Norway Government Bond	NOK	2.000	5/24/2023	2,510,411	0.24%
3,284,189	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL1, Class A1	USD	3.000	6/25/2057	3,262,094	0.32%
1,677,446	Oak Hill Advisors Residential Loan Trust, Series 2017-NPL2, Class A1	USD	3.000	7/25/2057	1,667,033	0.16%
3,540,000	OneMain Financial Issuance Trust, Series 2016-2A, Class A	USD	4.100	3/20/2028	3,570,172	0.35%
3,920,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	USD	3.300	3/14/2029	3,924,288	0.38%
243,645	Orange Lake Timeshare Trust, Series 2012-AA, Class B	USD	4.870	3/10/2027	244,314	0.02%
184,695	OWS Structured Asset Trust, Series 2016-NPL1, Class A1	USD	3.750	7/25/2056	185,266	0.02%
1,275,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	1,255,875	0.12%
1,910,000	Petrobras Global Finance BV, EMTN	GBP	6.250	12/14/2026	2,825,722	0.27%
2,855,000	Poland Government International Bond	PLN	3.250	7/25/2019	853,506	0.08%
5,195,000	Poland Government International Bond, Series 0421	PLN	2.000	4/25/2021	1,516,808	0.15%

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414,251	Precise Mortgage Funding, Series 2014-1, Class A, GBP 3-month LIBOR + 0.800%	GBP	1.322	9/12/2047	571,132	0.06%
165,125	Precise Mortgage Funding PLC, Series 2015-1, Class A, GBP 3-month LIBOR + 0.950%	GBP	1.472	3/12/2048	227,943	0.02%
4,782,294	Preston Ridge Partners Mortgage LLC, Series 2017-2A, Class A1	USD	3.470	9/25/2022	4,738,451	0.46%
780,729	Preston Ridge Partners Mortgage LLC, Series 2017-3A, Class A1	USD	3.470	11/25/2022	772,606	0.08%
850,000,000	Procter & Gamble Co. (The)	JPY	0.275	5/8/2020	7,995,632	0.78%
7,400,000	Province of British Columbia	CAD	4.300	6/18/2042	6,988,882	0.68%
3,210,000	Province of Manitoba Canada, MTN	CAD	4.400	9/5/2025	2,773,128	0.27%
25,475,000	Queensland Treasury Corp., Series 23	AUD	4.250	7/21/2023	21,309,163	2.07%
2,015,000	Quicken Loans, Inc.	USD	5.750	5/1/2025	2,030,113	0.20%
1,525,000	Raizen Fuels Finance S.A.	USD	5.300	1/20/2027	1,565,031	0.15%
662,718	RCO Mortgage LLC, Series 2017-1, Class A1	USD	3.375	8/25/2022	659,702	0.06%
7,000,000	Republic of Brazil	BRL	8.500	1/5/2024	2,123,133	0.21%
4,751,000	Republic of Italy	USD	6.875	9/27/2023	5,530,639	0.54%
18,060,000	Republic of Poland Government Bond, Series 0726	PLN	2.500	7/25/2026	5,012,944	0.49%
19,680,000	Republic of Uruguay	UYU	8.500	3/15/2028	655,180	0.06%
60,830,000	Republic of Uruguay	UYU	9.875	6/20/2022	2,193,768	0.21%
344,179	Residential Mortgage Securities PLC, Series 28, Class A, GBP 3-month LIBOR + 1.150%	GBP	1.666	6/15/2046	477,635	0.05%
656,849	RMAC PLC, Series 2005-NS3X, Class A2C, 3-month EURIBOR + 0.360%	EUR	0.034	6/12/2043	802,187	0.08%
2,021,905	RMAC PLC, Series 2005-NS4X, Class A3A, GBP 3-month LIBOR + 0.340%	GBP	0.862	12/12/2043	2,786,442	0.27%
195,562	RMAC Securities No. 1 PLC, Series 2007-NS1X, Class A2A, GBP 3-month LIBOR + 0.150%	GBP	0.672	6/12/2044	262,637	0.03%
1,010,000	Romanian Government International Bond	EUR	2.875	5/26/2028	1,285,801	0.12%
8,135,000	Royal Bank of Scotland Group PLC	USD	5.125	5/28/2024	8,333,236	0.81%
185,000	Royal Bank of Scotland Group PLC	USD	6.000	12/19/2023	197,489	0.02%
445,000	Royal Bank of Scotland Group PLC	USD	6.100	6/10/2023	475,230	0.05%
425,000	Royal Bank of Scotland Group PLC, EMTN, (fixed rate to 3/25/2019, variable rate thereafter), EUR 5-year Swap Rate + 2.650%	EUR	3.625	3/25/2024	534,812	0.05%
1,500,000	Santander Issuances SAU, EMTN	EUR	3.125	1/19/2027	1,968,131	0.19%
3,778,000	Santander UK Group Holdings PLC	USD	4.750	9/15/2025	3,832,902	0.37%
660,000	Sigma Alimentos S.A. de CV	EUR	2.625	2/7/2024	848,592	0.08%
2,365,000	Sigma Alimentos S.A. de CV	USD	4.125	5/2/2026	2,311,788	0.22%
15,850,000	Singapore Government Bond	SGD	2.250	6/1/2021	12,108,096	1.18%
3,573,926	Siviglia SPV S.r.l., Series 2012-1, Class A, 3-month EURIBOR + 0.500%	EUR	0.172	10/25/2055	4,353,459	0.42%
3,245,000	Sky PLC	USD	3.750	9/16/2024	3,273,361	0.32%
315,000	Sky PLC, EMTN	EUR	2.500	9/15/2026	416,099	0.04%
225,000	SM Energy Co.	USD	5.000	1/15/2024	211,500	0.02%
235,000	SM Energy Co.	USD	6.500	1/1/2023	235,000	0.02%
965,000	SM Energy Co.	USD	6.750	9/15/2026	969,825	0.09%
1,340,000	Societe Generale S.A.	USD	4.000	1/12/2027	1,336,185	0.13%
255,890,000	South Africa Government International Bond, Series R213	ZAR	7.000	2/28/2031	18,898,682	1.84%
5,165,000	Spain Government Bond	EUR	4.200	1/31/2037	8,277,389	0.80%
4,935,000	Spain Government Bond	EUR	5.850	1/31/2022	7,348,518	0.71%
2,957,450	Spirit Airlines Pass Through Certificates, Series 2015-1, Class B	USD	4.450	10/1/2025	2,996,193	0.29%
2,441,093	SpringCastle America Funding LLC, Series 2016-AA, Class A	USD	3.050	4/25/2029	2,441,725	0.24%
2,195,000	Standard Chartered PLC, EMTN	GBP	5.125	6/6/2034	3,354,431	0.33%
1,860,000	Standard Life Aberdeen PLC, EMTN, (fixed rate to 12/04/2022, variable rate thereafter)	GBP	5.500	12/4/2042	2,866,749	0.28%
1,355,000	State Grid Overseas Investment 2016 Ltd.	EUR	1.250	5/19/2022	1,685,270	0.16%
39,605,000	Sweden Government Bond, Series 1057	SEK	1.500	11/13/2023	5,132,779	0.50%
100,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125	10/15/2024	101,260	0.01%
3,215,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	2,813,605	0.27%
2,070,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	1,690,810	0.16%
92,175,000	Thailand Government Bond	THB	2.125	12/17/2026	2,871,056	0.28%
13,607,000,000	Titulos De Tesoreria	COP	7.500	8/26/2026	5,020,381	0.49%
1,290,000	Towd Point Mortgage Funding PLC, Series 16-GR1A, Class B, GBP 3-month LIBOR + 1.400%	GBP	1.923	7/20/2046	1,790,215	0.17%
7,301,185	Trinity Rail Leasing LLC, Series 2010-1A, Class A	USD	5.194	10/16/2040	7,488,051	0.73%
3,720,000	U.S. Treasury Bond	USD	2.500	5/15/2046	3,278,831	0.32%
5,840,000	U.S. Treasury Bond	USD	2.875	5/15/2043	5,593,397	0.54%

Loomis Sayles Global Bond Fund
Investments as of February 28, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
20,030,910	U.S. Treasury Inflation Indexed Note	USD	0.125	4/15/2022	19,714,902	1.92%
7,730,000	U.S. Treasury Note	USD	2.000	1/31/2020	7,693,464	0.75%
10,360,000	U.S. Treasury Note	USD	2.375	1/31/2023	10,228,072	0.99%
3,570,000	UniCredit SpA	USD	3.750	4/12/2022	3,561,335	0.35%
1,725,000	UniCredit SpA, (fixed rate to 6/19/2027, variable rate thereafter)	USD	5.861	6/19/2032	1,771,006	0.17%
1,144,406	United Airlines Pass Through Trust, Series 2013-1, Class B	USD	5.375	2/15/2023	1,187,321	0.12%
1,280,000	United Airlines Pass Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	1,256,209	0.12%
1,635,000	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	1,588,501	0.15%
615,000	United Kingdom Gilt	GBP	0.750	7/22/2023	828,306	0.08%
1,245,000	United Kingdom Gilt	GBP	1.250	7/22/2018	1,719,990	0.17%
1,515,000	United Kingdom Gilt	GBP	2.250	9/7/2023	2,209,263	0.21%
3,385,000	United Kingdom Gilt	GBP	3.500	1/22/2045	6,191,837	0.60%
2,835,000	United Kingdom Gilt	GBP	4.250	12/7/2027	4,872,184	0.47%
1,845,000	United Kingdom Gilt	GBP	4.500	9/7/2034	3,507,261	0.34%
105,000	Universal Health Services, Inc.	USD	5.000	6/1/2026	106,313	0.01%
170,000	Vale Overseas Ltd.	USD	6.250	8/10/2026	191,709	0.02%
933,455	Vela Home S.r.l., Series 4, Class A2, 3-month EURIBOR + 0.190%	EUR	0.044	10/25/2042	1,135,337	0.11%
2,045,000	Verizon Owner Trust, Series 2016-2A, Class A	USD	1.680	5/20/2021	2,021,392	0.20%
1,640,000	Virgin Media Secured Finance PLC	GBP	4.875	1/15/2027	2,252,142	0.22%
1,233,540	Voba N 3 S.r.l., Series 2011-3, Class A2, 3-month EURIBOR + 1.000%	EUR	0.671	11/23/2047	1,520,340	0.15%
516,164	VOLT LV LLC, Series 2017-NPL2, Class A1	USD	3.500	3/25/2047	515,385	0.05%
2,111,911	VOLT LVI LLC, Series 2017-NPL3, Class A1	USD	3.500	3/25/2047	2,111,207	0.21%
1,430,545	VOLT LVII LLC, Series 2017-NPL4, Class A1	USD	3.375	4/25/2047	1,429,837	0.14%
2,577,747	VOLT LXI LLC, Series 2017-NPL8, Class A1	USD	3.125	6/25/2047	2,568,534	0.25%
475,000	VOLT LXIII LLC, Series 2017-NP10, Class A1	USD	3.000	10/25/2047	471,214	0.05%
570,000,000	Wal-Mart Stores, Inc.	JPY	0.183	7/15/2022	5,324,156	0.52%
1,290,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	1,214,211	0.12%
6,225,000	Whiting Petroleum Corp.	USD	5.750	3/15/2021	6,365,062	0.62%
520,000	Whiting Petroleum Corp.	USD	6.250	4/1/2023	531,705	0.05%
2,220,000	Wind Tre S.p.A.	EUR	3.125	1/20/2025	2,417,247	0.23%
2,095,000	Wind Tre S.p.A.	USD	5.000	1/20/2026	1,802,538	0.18%
2,475,000	Ziggo Bond Finance BV	USD	6.000	1/15/2027	2,345,062	0.23%
2,635,000	Zimmer Biomet Holdings, Inc.	EUR	2.425	12/13/2026	3,355,414	0.33%
	Total				986,545,447	95.88%
Short-Term Investments						
23,072,541	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.700		3/1/2018	23,072,541	2.24%
10,320,000	U.S. Treasury Bills	1.466-1.585 (++++)		6/14/2018	10,270,937	1.00%
	Total				33,343,478	3.24%
	Total Investments				1,019,888,925	99.12%
	Other assets less liabilities				9,034,523	0.88%
	Net Assets				1,028,923,448	100.00%

Forward Foreign Currency Contracts

Contract to Buy/Sell	Delivery Date	Currency	Units of Currency	Notional Value (\$)	Unrealized Appreciation (Depreciation) (\$)
Buy	3/21/2018	Australian Dollar	8,180,000	6,353,526	(29,901)
Sell	3/21/2018	Australian Dollar	13,375,000	10,388,558	(138,092)
Buy	3/21/2018	Brazilian Real	19,300,000	5,932,073	173,801
Sell	3/21/2018	Brazilian Real	16,695,000	5,131,397	148,155
Sell	3/21/2018	Brazilian Real	27,475,000	8,444,752	(273,505)
Buy	3/21/2018	Canadian Dollar	12,980,000	10,119,116	(215,403)
Sell	3/21/2018	Canadian Dollar	6,795,000	5,297,334	43,892
Sell	3/21/2018	Canadian Dollar	6,185,000	4,821,782	(2,345)
Buy	3/21/2018	Euro	20,595,000	25,161,704	(201,465)
Sell	3/21/2018	Euro	4,200,000	5,131,302	16,458
Sell	3/21/2018	Euro	26,585,000	32,479,918	(914,923)
Buy	3/22/2018	Japanese Yen	9,162,570,000	85,997,275	4,049,562
Sell	3/22/2018	Japanese Yen	814,475,000	7,644,431	(305,586)
Buy	3/21/2018	Mexican Peso	191,285,000	10,115,935	(155,700)
Sell	3/21/2018	Mexican Peso	191,285,000	10,115,935	(180,342)
Buy	3/22/2018	South African Rand	58,865,000	4,976,283	576,115
Sell	3/22/2018	South African Rand	75,010,000	6,341,136	107,292

Loomis Sayles Global Bond Fund

Investments as of February 28, 2018 (Unaudited)

Sell	3/22/2018	South African Rand	201,490,000	17,033,403	(2,409,948)
Buy	3/21/2018	South Korean Won	2,293,469,000	2,118,336	11,917
Sell	3/21/2018	Swedish Krona	24,065,000	2,908,082	(39,322)
Buy	3/21/2018	Swiss Franc	7,320,000	7,763,979	305,261
Sell	3/21/2018	Swiss Franc	1,515,000	1,606,889	(19,986)
Total					\$ 545,935

Forward Cross Currency Contracts

<u>Settlement Date</u>	<u>Deliver/Units of Currency</u>	<u>Receive/Units of Currency</u>	<u>Unrealized Appreciation/ (Depreciation) (\$)</u>
3/21/2018	Australian Dollar 33,235,000	Euro 21,351,323	271,623
3/21/2018	British Pound 7,607,253	Swedish Krona 86,000,000	(97,531)
3/21/2018	British Pound 4,880,000	Euro 5,533,730	36,779
3/21/2018	British Pound 7,670,000	Euro 8,713,137	76,933
3/21/2018	Euro 3,884,256	British Pound 3,450,000	8,097
3/22/2018	Japanese Yen 3,015,000,000	Euro 22,587,332	(699,842)
3/21/2018	Swedish Krona 44,475,000	Euro 4,474,031	91,612
3/21/2018	Swedish Krona 86,000,000	British Pound 7,619,419	114,293
Total			\$ (198,036)

<u>Financial Futures</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount (\$)</u>	<u>Market Value (\$)</u>	<u>Unrealized Appreciation/ (Depreciation) (\$)</u>
Long					
German Euro BOBL	3/8/2018	59	\$ 9,391,331	\$ 9,432,261	\$ 40,930
German Euro Bund	3/8/2018	73	14,519,576	14,199,729	(319,847)
UK Long Gilt	6/27/2018	18	2,986,090	3,000,434	14,344
Ultra Long U.S. Treasury Bond	6/20/2018	87	13,522,565	13,561,125	38,560
10 Year Japan Government Bond	3/13/2018	7	9,879,870	9,902,151	22,281
Sub Total					\$ (203,732)
Short					
10 Year U.S. Treasury Note	6/20/2018	(60)	\$ (7,203,142)	\$ (7,202,813)	\$ 329
30 Year U.S. Treasury Bond	6/20/2018	(202)	(28,942,618)	(28,974,375)	(31,757)
SubTotal					\$ (31,428)
Total					\$ (235,160)

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.
 (††) Amount shown represents principal amount including inflation adjustments.
 (†††) Amount shown represents units. One unit represents a principal amount of 100.
 (††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

ARS	Argentine Peso
AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
COP	Colombian Peso
DKK	Danish Krone
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
JPY	Japanese Yen
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
UYU	Uruguayan Peso
ZAR	South African Rand

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