

Loomis Sayles Inflation Protected Securities Fund
Investments as of February 28, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes					
100,000	Bacardi Ltd.	4.700	5/15/2028	96,995	0.34%
160,000	BB&T Corp., MTN	3.750	12/6/2023	164,269	0.58%
200,000	British Telecommunications PLC	5.125	12/4/2028	207,337	0.73%
90,000	Chesapeake Energy Corp.	8.000	6/15/2027	89,100	0.31%
50,000	Cigna Corp.	4.375	10/15/2028	50,701	0.18%
75,000	Dow Chemical Co. (The)	5.550	11/30/2048	78,914	0.28%
90,000	Fox Corp.	4.709	1/25/2029	93,382	0.33%
200,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	6.250		199,500	0.71%
45,000	IPALCO Enterprises, Inc.	3.700	9/1/2024	44,253	0.16%
200,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	3.574	11/7/2028	187,478	0.66%
140,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	5.875		140,987	0.50%
150,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	155,703	0.55%
150,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	6.125		138,683	0.49%
200,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	8.000		211,958	0.75%
100,000	Sprint Corp.	7.625	3/1/2026	103,750	0.37%
2,167,122	U.S. Treasury Inflation Indexed Bond	0.750	7/15/2028	2,170,762	7.67%
515,366	U.S. Treasury Inflation Indexed Bond	0.750	2/15/2045	471,989	1.67%
1,207,421	U.S. Treasury Inflation Indexed Bond	0.875	2/15/2047	1,135,494	4.01%
1,028,607	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2046	998,700	3.53%
662,298	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2048	642,869	2.27%
219,648	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2049	213,831	0.76%
764,402	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	1,005,707	3.55%
5,300,700	U.S. Treasury Inflation Indexed Note	0.125	4/15/2021	5,230,714	18.48%
3,202,827	U.S. Treasury Inflation Indexed Note	0.125	4/15/2022	3,146,861	11.12%
4,308,225	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	4,142,011	14.64%
185,645	U.S. Treasury Inflation Indexed Note	0.250	1/15/2025	181,339	0.64%
1,721,736	U.S. Treasury Inflation Indexed Note	0.375	7/15/2025	1,695,282	5.99%
2,340,383	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	2,276,388	8.04%
814,904	U.S. Treasury Inflation Indexed Note	0.500	1/15/2028	796,643	2.82%
1,018,324	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	1,014,042	3.58%
517,447	U.S. Treasury Inflation Indexed Note	0.875	1/15/2029	522,756	1.85%
	Total			27,608,398	97.56%
Senior Loans					
36,500	MEG Energy Corp., 2017 Term Loan B, 1-month LIBOR + 3.500%	6.000	12/31/2023	36,348	0.13%
314,564	Staples, Inc., 2017 Term Loan B, 1-month LIBOR + 4.000%	6.509	9/12/2024	312,085	1.10%
	Total			348,433	1.23%
Preferred Stocks					
6,039	Bank of America Corp., Series GG	6.000		158,886	0.56%
Short-Term Investments					
399,448	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	3/1/2019	399,448	1.41%
20,000	U.S. Treasury Bills	2.476(t)	6/6/2019	19,871	0.07%
	Total			419,319	1.48%
	Total Investments			28,535,036	100.83%
	Other assets less liabilities			(236,083)	(0.83%)
	Net Assets			28,298,953	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra Long U.S. Treasury Bond	6/19/2019	(2)	\$ (319,245)	\$ (319,188)	\$ 57
Ultra 10 Year U.S. Treasury Note	6/19/2019	(6)	(776,546)	(776,718)	(172)
Eurodollar	12/14/2020	(30)	(7,259,700)	(7,314,375)	(54,675)
Total Futures Contracts					\$ (54,790)

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

Loomis Sayles Inflation Protected Securities Fund
Investments as of February 28, 2019 (Unaudited)

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Loomis Sayles Inflation Protected Securities Fund
Investments as of January 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes					
100,000	Bacardi Ltd.	4.700	5/15/2028	96,997	0.32%
160,000	BB&T Corp., MTN	3.750	12/6/2023	164,436	0.55%
200,000	British Telecommunications PLC	5.125	12/4/2028	206,409	0.69%
90,000	Chesapeake Energy Corp.	8.000	6/15/2027	86,175	0.29%
50,000	Cigna Corp.	4.375	10/15/2028	51,341	0.17%
75,000	Dow Chemical Co. (The)	5.550	11/30/2048	79,241	0.26%
90,000	Fox Corp.	4.709	1/25/2029	93,889	0.31%
200,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	6.250		199,000	0.66%
45,000	IPALCO Enterprises, Inc.	3.700	9/1/2024	44,190	0.15%
200,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	3.574	11/7/2028	186,087	0.62%
140,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	5.875		139,587	0.46%
150,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	155,913	0.52%
150,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	6.125		134,437	0.45%
200,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	8.000		209,556	0.70%
100,000	Sprint Corp.	7.625	3/1/2026	103,875	0.35%
2,174,050	U.S. Treasury Inflation Indexed Bond	0.750	7/15/2028	2,174,078	7.23%
945,190	U.S. Treasury Inflation Indexed Bond	0.750	2/15/2045	871,593	2.90%
1,211,284	U.S. Treasury Inflation Indexed Bond	0.875	2/15/2047	1,147,392	3.82%
1,031,905	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2046	1,008,768	3.36%
664,417	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2048	649,476	2.16%
979,862	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	1,287,702	4.28%
5,849,470	U.S. Treasury Inflation Indexed Note	0.125	4/15/2021	5,751,674	19.14%
3,213,057	U.S. Treasury Inflation Indexed Note	0.125	4/15/2022	3,145,240	10.47%
4,532,310	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	4,341,162	14.44%
186,239	U.S. Treasury Inflation Indexed Note	0.250	1/15/2025	181,184	0.60%
1,727,245	U.S. Treasury Inflation Indexed Note	0.375	7/15/2025	1,695,421	5.64%
2,347,853	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	2,276,408	7.57%
817,512	U.S. Treasury Inflation Indexed Note	0.500	1/15/2028	796,851	2.65%
1,021,579	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	1,013,279	3.37%
	Total			28,291,361	94.13%
Senior Loans					
36,500	MEG Energy Corp., 2017 Term Loan B, 1-month LIBOR + 3.500%	6.000	12/31/2023	36,181	0.12%
315,361	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	6.541	9/12/2024	309,526	1.03%
	Total			345,707	1.15%
Preferred Stocks					
6,039	Bank of America Corp., Series GG	6.000		156,893	0.52%
Short-Term Investments					
1,158,625	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	2/1/2019	1,158,625	3.85%
20,000	U.S. Treasury Bills	2.476(†)	6/6/2019	19,835	0.07%
	Total			1,178,460	3.92%
	Total Investments			29,972,421	99.72%
	Other assets less liabilities			83,926	0.28%
	Net Assets			30,056,347	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
5 Year U.S. Treasury Note	3/29/2019	12	\$ 1,378,239	\$ 1,378,313	\$ 74
10 Year U.S. Treasury Note	3/20/2019	9	1,095,765	1,102,218	6,453
Total Long Position Contracts					\$ 6,527

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Short Position Contracts:						
Eurodollar	12/14/2020	(30)	(7,259,700)	(7,317,375)		(57,675)
Ultra Long U.S. Treasury Bond	3/20/2019	(5)	(806,467)	(805,625)		842
Total Short Position Contracts						<u>\$ (56,833)</u>
Total Futures Contracts						<u>\$ (50,306)</u>

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

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Loomis Sayles Inflation Protected Securities Fund
Investments as of December 31, 2018 (Unaudited)

<u>Shares/ 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					
150,000	AON Corp.	4.500	12/15/2028	151,846	0.52%
100,000	Bacardi Ltd.	4.700	5/15/2028	96,099	0.33%
160,000	BB&T Corp., MTN	3.750	12/6/2023	161,346	0.55%
200,000	British Telecommunications PLC	5.125	12/4/2028	201,126	0.68%
90,000	Chesapeake Energy Corp.	8.000	6/15/2027	75,600	0.26%
50,000	Cigna Corp.	4.375	10/15/2028	50,279	0.17%
135,000	Comcast Corp.	4.250	10/15/2030	136,527	0.46%
75,000	Dow Chemical Co. (The)	5.550	11/30/2048	76,046	0.26%
85,000	Fluor Corp.	4.250	9/15/2028	82,804	0.28%
200,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	6.250		187,500	0.64%
45,000	IPALCO Enterprises, Inc.	3.700	9/1/2024	43,808	0.15%
200,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	3.574	11/7/2028	177,905	0.60%
140,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	5.875		134,400	0.46%
150,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	155,128	0.53%
150,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	6.125		126,000	0.43%
200,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	8.000		200,116	0.68%
100,000	Sprint Corp.	7.625	3/1/2026	98,750	0.33%
2,180,999	U.S. Treasury Inflation Indexed Bond	0.750	7/15/2028	2,134,738	7.26%
948,201	U.S. Treasury Inflation Indexed Bond	0.750	2/15/2045	847,701	2.88%
1,215,158	U.S. Treasury Inflation Indexed Bond	0.875	2/15/2047	1,115,398	3.79%
1,035,194	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2046	981,331	3.34%
666,536	U.S. Treasury Inflation Indexed Bond	1.000	2/15/2048	631,638	2.15%
982,988	U.S. Treasury Inflation Indexed Bond	3.375	4/15/2032	1,260,464	4.28%
5,868,115	U.S. Treasury Inflation Indexed Note	0.125	4/15/2021	5,706,054	19.40%
3,223,318	U.S. Treasury Inflation Indexed Note	0.125	4/15/2022	3,118,141	10.60%
4,546,791	U.S. Treasury Inflation Indexed Note	0.125	7/15/2026	4,268,656	14.51%
186,834	U.S. Treasury Inflation Indexed Note	0.250	1/15/2025	178,909	0.61%
1,732,770	U.S. Treasury Inflation Indexed Note	0.375	7/15/2025	1,670,454	5.68%
2,355,368	U.S. Treasury Inflation Indexed Note	0.375	1/15/2027	2,237,200	7.60%
820,128	U.S. Treasury Inflation Indexed Note	0.500	1/15/2028	782,667	2.66%
1,503,743	U.S. Treasury Inflation Indexed Note	0.625	1/15/2026	1,463,702	4.98%
	Total			28,552,333	97.07%
Senior Loans					
36,500	MEG Energy Corp., 2017 Term Loan B, 1-month LIBOR + 3.500%	6.030	12/31/2023	35,633	0.12%
315,361	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	6.541	9/12/2024	301,696	1.03%
	Total			337,329	1.15%
Preferred Stocks					
6,039	Bank of America Corp., Series GG	6.000		151,579	0.51%
Short-Term Investments					
277,476	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	1/2/2019	277,476	0.94%
20,000	U.S. Treasury Bills	2.476(t)	6/6/2019	19,789	0.07%
	Total			297,265	1.01%
	Total Investments			29,338,506	99.74%
	Other assets less liabilities			76,811	0.26%
	Net Assets			29,415,317	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>
Long Position Contracts:					
Eurodollar	12/16/2019	118	\$ 28,565,453	\$ 28,718,250	\$ 152,797
Short Position Contracts:					
Ultra Long U.S. Treasury Bond	3/20/2019	(5)	\$ (804,060)	\$ (803,282)	\$ 778
Ultra 10 Year U.S. Treasury Note	3/20/2019	(7)	(910,717)	(910,547)	170
Eurodollar	6/17/2019	(30)	(7,268,548)	(7,298,625)	(30,077)

Loomis Sayles Inflation Protected Securities Fund
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Eurodollar	12/14/2020	(118)	(28,553,047)	(28,771,350)	<u>(218,303)</u>
Total Short Position Contracts					<u>\$ (247,432)</u>
Total Futures Contracts					<u>\$ (94,635)</u>

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