

Loomis Sayles Multi-Asset Income Fund
Investments as of June 30, 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>
Common Stocks						
5,341	AbbVie, Inc.				494,844	0.33%
7,046	ACS Actividades de Construccion y Servicios S.A.				284,278	0.19%
7,046	ACS Actividades de Construccion y Servicios S.A., Rights				7,257	0.00%
12	AEON REIT Investment Corp.				13,848	0.01%
41,319	AES Corp. (The)				554,088	0.37%
101	Agree Realty Corp.				5,330	0.00%
26	Alexander's, Inc.				9,948	0.01%
10,749	Allison Transmission Holdings, Inc.				435,227	0.29%
8,598	Ally Financial, Inc.				225,869	0.15%
6,736	Altria Group, Inc.				382,537	0.26%
9,466	American Eagle Outfitters, Inc.				220,085	0.15%
2,406	AmerisourceBergen Corp.				205,160	0.14%
1,522	Amgen, Inc.				280,946	0.19%
25,305	Analog Devices, Inc.				2,427,256	1.64%
5,900	Aozora Bank Ltd.				223,914	0.15%
4,434	Ashford Hospitality Trust, Inc.				35,915	0.02%
88,789	Bank of America Corp.				2,502,962	1.69%
4,221	BB&T Corp.				212,907	0.14%
1,677	BE Semiconductor Industries NV				45,128	0.03%
5,301	Berkeley Group Holdings PLC				264,059	0.18%
6,004	Best Buy Co., Inc.				447,778	0.30%
10,521	BHP Billiton PLC				236,117	0.16%
18,188	BNP Paribas S.A.				1,125,053	0.76%
20,500	BOC Hong Kong Holdings Ltd.				96,349	0.06%
1,455	Boeing Co. (The)				488,167	0.33%
3,026	Braemar Hotels & Resorts, Inc.				34,557	0.02%
1,450	Bristol-Myers Squibb Co.				80,243	0.05%
3,500	Canadian Imperial Bank of Commerce				304,461	0.21%
13,800	Canon Marketing Japan, Inc.				287,438	0.19%
2,381	Capital One Financial Corp.				218,814	0.15%
662	CareTrust REIT, Inc.				11,049	0.01%
2,703	Carlsberg AS, Class B				318,031	0.21%
2,837	Caterpillar, Inc.				384,896	0.26%
15,364	CenterPoint Energy, Inc.				425,736	0.29%
5,329	CF Industries Holdings, Inc.				236,608	0.16%
42,000	Champion REIT				27,856	0.02%
8,014	Chevron Corp.				1,013,210	0.68%
48,527	Cisco Systems, Inc.				2,088,117	1.41%
47,625	Citigroup, Inc.				3,187,065	2.15%
3,500	CK Asset Holdings Ltd.				27,707	0.02%
38,500	CK Infrastructure Holdings Ltd.				285,005	0.19%
9,500	CLP Holdings Ltd.				102,328	0.07%
3,312	ConocoPhillips				230,581	0.16%
3,299	Covestro AG				293,227	0.20%
84,097	Credit Agricole S.A.				1,123,014	0.76%
1,584	Cummins, Inc.				210,672	0.14%
12,390	CVR Energy, Inc.				458,306	0.31%
900	Daikyo, Inc.				19,670	0.01%
100	Daiwa House Industry Co. Ltd.				3,402	0.00%
32,883	Delta Air Lines, Inc.				1,629,024	1.10%
10,976	Deutsche Lufthansa AG				262,959	0.18%
648	Deutsche Wohnen SE				31,294	0.02%
3,595	Dominion Energy, Inc.				245,107	0.17%
10,925	Domtar Corp.				521,560	0.35%
200	Dream Global Real Estate Investment Trust				2,185	0.00%
1,857	Duke Energy Corp.				146,852	0.10%
1,764	Dun & Bradstreet Corp. (The)				216,355	0.15%
24	EastGroup Properties, Inc.				2,293	0.00%
3,398	Entergy Corp.				274,524	0.19%
749	Entra ASA				10,208	0.01%
74	Equinix, Inc.				31,812	0.02%
344	Equity Lifestyle Properties, Inc.				31,614	0.02%
342	Extra Space Storage, Inc.				34,135	0.02%
13,934	Exxon Mobil Corp.				1,152,760	0.78%
180	Fabege AB				2,141	0.00%
804	Fastighets AB Balder				20,921	0.01%
1,679	Federated Investors, Inc., Class B				39,154	0.03%
7,284	Fifth Third Bancorp				209,051	0.14%
7,428	First Hawaiian, Inc.				215,561	0.15%
6,478	Flight Centre Travel Group Ltd.				304,945	0.21%
5,521	FNF Group				207,700	0.14%
7	Frontier Real Estate Investment Corp.				28,129	0.02%
11	Fukuoka REIT Corp.				17,439	0.01%

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11	Gecina S.A.				1,838	0.00%
326,900	Geneng Singapore Ltd.				292,710	0.20%
9,900	Genworth MI Canada, Inc.				322,156	0.22%
900	Goldcrest Co. Ltd.				14,619	0.01%
6,458	Goldman Sachs Group, Inc. (The)				1,424,441	0.96%
300	Granite Real Estate Investment Trust				12,236	0.01%
15,711	Green REIT PLC				27,127	0.02%
18,579	H&R Block, Inc.				423,230	0.29%
23,674	Halliburton Co.				1,066,750	0.72%
1,067	Hemfosa Fastigheter AB				12,463	0.01%
4,400	Henderson Land Development Co. Ltd.				23,202	0.02%
1,545	Hersha Hospitality Trust				33,140	0.02%
11,256	Hillenbrand, Inc.				530,720	0.36%
25,000	Hitachi Ltd.				176,125	0.12%
216,000	HK Electric Investments & HK Electric Investments Ltd.				205,935	0.14%
1,660	Hochtief AG				299,353	0.20%
2,817	HollyFrontier Corp.				192,767	0.13%
4,400	Hongkong Land Holdings Ltd.				31,455	0.02%
1,144	Hospitality Properties Trust				32,730	0.02%
4,574	Houlihan Lokey, Inc.				234,280	0.16%
9,723	HP, Inc.				220,615	0.15%
7,883	Huntington Bancshares, Inc.				116,353	0.08%
6,979	Huntsman Corp.				203,787	0.14%
18,293	IG Group Holdings PLC				207,426	0.14%
8,656	Imperial Brands PLC				321,467	0.22%
3,900	International Paper Co.				203,112	0.14%
72	Invincible Investment Corp.				32,398	0.02%
939	Iron Mountain, Inc.				32,874	0.02%
6,800	ITOCHU Corp.				122,984	0.08%
5,021	J.M. Smucker Co. (The)				539,657	0.36%
8,000	Japan Airlines Co. Ltd.				283,448	0.19%
17	Japan Hotel REIT Investment Corp.				12,736	0.01%
2	Japan Rental Housing Investments, Inc.				1,608	0.00%
19,000	K Wah International Holdings Ltd.				10,920	0.01%
24,000	Kajima Corp.				185,440	0.12%
4,154	KAR Auction Services, Inc.				227,639	0.15%
10,900	Kirin Holdings Co. Ltd.				292,173	0.20%
1,921	KLA-Tencor Corp.				196,960	0.13%
7,086	Kohl's Corp.				516,569	0.35%
6,745	Las Vegas Sands Corp.				515,048	0.35%
4,377	Lazard Ltd., Class A				214,079	0.14%
82,174	Legal & General Group PLC				287,431	0.19%
45,962	Leroy Seafood Group ASA				309,613	0.21%
3,500	Link REIT				31,918	0.02%
702	Lockheed Martin Corp.				207,392	0.14%
4,579	LyondellBasell Industries NV, Class A				503,003	0.34%
13,515	Macy's, Inc.				505,866	0.34%
5,351	Marathon Petroleum Corp.				375,426	0.25%
3,706	Maxim Integrated Products, Inc.				217,394	0.15%
46,635	Mercury NZ Ltd.				106,345	0.07%
138,541	Meridian Energy Ltd.				292,635	0.20%
2,500	Methanex Corp.				176,777	0.12%
24,005	Microsoft Corp.				2,367,133	1.60%
17,100	Mitsui & Co. Ltd.				284,754	0.19%
43,174	Morgan Stanley				2,046,448	1.38%
17	Mori Trust Sogo REIT, Inc.				24,359	0.02%
6,100	National Bank of Canada				292,878	0.20%
3,383	National Fuel Gas Co.				179,164	0.12%
301	National Retail Properties, Inc.				13,232	0.01%
778	National Storage Affiliates Trust				23,978	0.02%
17,400	Navigator Co. S.A. (The)				103,319	0.07%
6,800	Norbord, Inc.				279,624	0.19%
163,000	NWS Holdings Ltd.				281,295	0.19%
2,607	Occidental Petroleum Corp.				218,154	0.15%
1,087	Omega Healthcare Investors, Inc.				33,697	0.02%
5,310	OMV AG				300,321	0.20%
3,516	PACCAR, Inc.				217,851	0.15%
4,472	PBF Energy, Inc., Class A				187,511	0.13%
7,979	Persimmon PLC				265,778	0.18%
12,107	Pfizer, Inc.				439,242	0.30%
1,897	Phillips 66				213,052	0.14%
7,000	Pola Orbis Holdings, Inc.				307,618	0.21%
4,874	Popular, Inc.				220,354	0.15%
2,279	Prudential Financial, Inc.				213,109	0.14%
262	PS Business Parks, Inc.				33,667	0.02%

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150	Public Storage				34,029	0.02%
62,266	Qantas Airways Ltd.				283,534	0.19%
14,506	QUALCOMM, Inc.				814,077	0.55%
2,084	Quest Diagnostics, Inc.				229,115	0.15%
3,715	Ralph Lauren Corp.				467,050	0.31%
4,031	Rio Tinto PLC				222,183	0.15%
3,431	Robert Half International, Inc.				223,358	0.15%
37,734	Royal Mail PLC				251,041	0.17%
29,210	Schlumberger Ltd.				1,957,946	1.32%
8,999	Seagate Technology PLC				508,174	0.34%
2,400	Sega Sammy Holdings, Inc.				41,077	0.03%
3,800	Seven & I Holdings Co. Ltd.				165,740	0.11%
3,359	Six Flags Entertainment Corp.				235,298	0.16%
6,524	Societa Iniziative Autostradali e Servizi SpA				97,872	0.07%
14,415	Stora Enso Oyj, Class R				280,832	0.19%
418	STORE Capital Corp.				11,453	0.01%
17,700	Sumitomo Corp.				290,277	0.20%
230	Summit Hotel Properties, Inc.				3,291	0.00%
6,800	Swire Properties Ltd.				25,078	0.02%
2,600	Taisei Corp.				143,180	0.10%
6,812	Target Corp.				518,529	0.35%
19,031	Taylor Wimpey PLC				44,799	0.03%
873	Terreno Realty Corp.				32,886	0.02%
1,600	Tokyo Electron Ltd.				274,645	0.19%
13,034	TUI AG				285,080	0.19%
2,213	UMH Properties, Inc.				33,970	0.02%
3,835	UPM-Kymmene OYJ				136,546	0.09%
4,049	Valero Energy Corp.				448,751	0.30%
31,493	Verizon Communications, Inc.				1,584,413	1.07%
17,314	Virtu Financial, Inc., Class A				459,687	0.31%
43	Vonovia SE				2,044	0.00%
486	W.P. Carey, Inc.				32,246	0.02%
719	W.W. Grainger, Inc.				221,740	0.15%
3,578	Walgreens Boots Alliance, Inc.				214,734	0.14%
3,152	Western Digital Corp.				243,996	0.16%
40,000	WH Group Ltd.				32,367	0.02%
3,802	Williams-Sonoma, Inc.				233,367	0.16%
1,971	Workspace Group PLC				28,017	0.02%
1,306	Xenia Hotels & Resorts, Inc.				31,814	0.02%
2,700	Yum! Brands, Inc.				211,194	0.14%
	Total				60,965,076	41.12%
Bonds and Notes						
460,000	ACWA Power Management And Investments One Ltd.	USD	5.950	12/15/2039	449,365	0.30%
1,035,000	Alliance Resource Operating Partners LP/Alliance Resource Finance Corp.	USD	7.500	5/1/2025	1,102,275	0.74%
640,000	AmeriGas Partners LP/AmeriGas Finance Corp.	USD	5.875	8/20/2026	624,000	0.42%
540,000	ARD Finance S.A., PIK	USD	7.125	9/15/2023	541,350	0.37%
510,000	Ardonagh Midco 3 PLC	GBP	8.375	7/15/2023	682,812	0.46%
770,000	Assurant, Inc., (fixed rate to 3/27/2028, variable rate thereafter)	USD	7.000	3/27/2048	777,256	0.52%
610,000	Australia & New Zealand Banking Group Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	6.750		619,913	0.42%
1,900,000	Banco BTG Pactual S.A., (fixed rate to 9/18/2019, variable rate thereafter)	USD	8.750		1,915,238	1.29%
680,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	626,457	0.42%
285,000	Bayer U.S. Finance II LLC	USD	4.250	12/15/2025	286,525	0.19%
750,000	Bayer U.S. Finance II LLC	USD	4.375	12/15/2028	751,426	0.51%
560,000	Bayer U.S. Finance II LLC	USD	4.625	6/25/2038	555,166	0.38%
1,600,000	BNP Paribas S.A., (fixed rate to 11/15/2027, variable rate thereafter)	USD	5.125		1,409,408	0.95%
345,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	323,620	0.22%
735,000	Carrizo Oil & Gas, Inc.	USD	6.250	4/15/2023	744,187	0.50%
625,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.125	5/1/2027	584,766	0.39%
835,000	CenturyLink, Inc., Series U	USD	7.650	3/15/2042	693,050	0.47%
1,170,000	Chesapeake Energy Corp.	USD	8.000	6/15/2027	1,190,475	0.80%
385,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	351,313	0.24%
370,000	Commercial Mortgage Trust, Series 2016-SAVA, Class C, 1-month LIBOR + 3.000%	USD	5.073	10/15/2034	370,580	0.25%
1,400,000	Credit Agricole S.A., (fixed rate to 1/23/2024, variable rate thereafter)	USD	7.875		1,428,000	0.96%
580,000	Credit Suisse Group AG, (fixed rate to 12/11/2023, variable rate thereafter)	USD	7.500		598,850	0.40%
410,000	Dell International LLC/EMC Corp.	USD	8.100	7/15/2036	481,405	0.33%

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290,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	349,252	0.24%
1,700,000	DISH DBS Corp.	USD	5.000	3/15/2023	1,474,750	1.00%
830,000	DISH DBS Corp.	USD	7.750	7/1/2026	727,287	0.49%
400,000	DISH Network Corp.	USD	3.375	8/15/2026	387,438	0.26%
550,000	Dresdner Funding Trust I	USD	8.151	6/30/2031	684,719	0.46%
1,500,000	Energy Transfer Partners LP	USD	4.950	6/15/2028	1,495,342	1.01%
725,000	Engility Corp.	USD	8.875	9/1/2024	757,625	0.51%
1,120,000	EQT Midstream Partners LP, Series 10Y	USD	5.500	7/15/2028	1,119,808	0.76%
625,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	616,813	0.42%
1,580,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	1,516,800	1.02%
650,000	Hercules LLC	USD	6.500	6/30/2029	658,125	0.44%
1,560,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	USD	6.250		1,530,750	1.03%
750,000	L3 Technologies, Inc.	USD	4.400	6/15/2028	746,509	0.50%
1,500,000	Macquarie Bank Ltd., (fixed rate to 3/08/2027, variable rate thereafter)	USD	6.125		1,346,250	0.91%
635,000	Marfrig Holdings Europe BV, Class B	USD	8.000	6/8/2023	642,715	0.43%
780,000	McDermott Technology Americas, Inc./McDermott Technology U.S., Inc.	USD	10.625	5/1/2024	813,150	0.55%
540,000	MEG Energy Corp.	USD	6.375	1/30/2023	502,200	0.34%
1,165,000	MEG Energy Corp.	USD	7.000	3/31/2024	1,086,362	0.73%
770,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	USD	5.875		782,974	0.53%
1,280,000	New Albertsons LP	USD	7.750	6/15/2026	1,124,544	0.76%
735,000	Noble Holding International Ltd.	USD	7.875	2/1/2026	757,050	0.51%
435,000	NRG Energy, Inc.	USD	7.250	5/15/2026	463,275	0.31%
120,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	112,601	0.08%
280,000	Panama Government International Bond	USD	4.500	5/15/2047	271,600	0.18%
1,325,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	1,199,125	0.81%
1,020,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	USD	6.125		966,450	0.65%
715,000	Polaris Intermediate Corp., PIK	USD	8.500	12/1/2022	737,344	0.50%
445,000	Republic of Uruguay	USD	4.975	4/20/2055	431,650	0.29%
5,375,000	Republic of Uruguay	UYU	8.500	3/15/2028	147,270	0.10%
33,545,000	Republic of Uruguay	UYU	9.875	6/20/2022	1,059,038	0.71%
1,405,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	USD	8.000		1,475,250	1.00%
595,000	SM Energy Co.	USD	5.625	6/1/2025	566,738	0.38%
810,000	SM Energy Co.	USD	6.750	9/15/2026	812,025	0.55%
1,510,000	Societe Generale S.A., (fixed rate to 12/18/2023, variable rate thereafter)	USD	7.875		1,543,975	1.04%
565,000	Sprint Corp.	USD	7.625	3/1/2026	576,300	0.39%
865,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	839,896	0.57%
1,420,000	Standard Chartered PLC, (fixed rate to 4/02/2023, variable rate thereafter)	USD	7.750		1,455,500	0.98%
885,000	State of Qatar	USD	5.103	4/23/2048	882,310	0.60%
730,000	Summit Midstream Partners LP, Series A, (fixed rate to 12/15/2022, variable rate thereafter)	USD	9.500		716,999	0.48%
1,600,000	Telenet Finance Luxembourg Notes S.a.r.l.	USD	5.500	3/1/2028	1,468,704	0.99%
820,000	Teva Pharmaceutical Finance Netherlands III BV	USD	6.750	3/1/2028	835,767	0.56%
870,000	Transocean, Inc.	USD	6.800	3/15/2038	706,875	0.48%
625,000	Transocean, Inc.	USD	8.375	12/15/2021	668,750	0.45%
680,000	Vizient, Inc.	USD	10.375	3/1/2024	749,700	0.51%
25,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	23,861	0.02%
1,110,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	1,143,300	0.77%
715,000	YPF S.A.	USD	8.500	3/23/2021	726,797	0.49%
740,000	YPF S.A.	USD	8.750	4/4/2024	731,120	0.49%
820,000	Ziggo Bond Finance BV	USD	6.000	1/15/2027	757,475	0.51%
	Total				58,297,595	39.32%
Senior Loans						
334,079	ASP Chromaflo Dutch I BV, Term Loan B2, 1- month LIBOR + 3.500%	USD	5.594	11/18/2023	335,125	0.23%
256,921	ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1, 1-month LIBOR + 3.500%	USD	5.594	11/18/2023	257,725	0.17%
392,811	Chesapeake Energy Corp., Term Loan, 1-month LIBOR + 7.500%	USD	9.594	8/23/2021	410,570	0.28%
1,135,000	CPG International, Inc., 2017 Term Loan, 6- month LIBOR + 3.75%	USD		5/3/2024	1,133,105	0.76%
403,988	Delek U.S. Holdings, Inc., 2018 Term Loan B, 1- month LIBOR + 2.500%	USD	4.594	3/13/2025	401,968	0.27%
2,063,636	Gol LuxCo S.A., 1st Lien Term Loan	USD	6.500	8/31/2020	2,112,647	1.42%
665,050	Hilton Worldwide Finance LLC, Term Loan B2, 1-month LIBOR + 1.750%	USD	3.841	10/25/2023	664,771	0.45%

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727,375	LSC Communications, Inc., 2017 Term Loan B, 1-month LIBOR + 5.500%	USD	7.594	9/30/2022	726,924	0.49%
27,959	MEG Energy Corp., 2017 Term Loan B, LIBOR + 3.500%	USD	5.600	12/31/2023	27,938	0.02%
1,202,000	Rodan & Fields LLC, 2018 Term Loan B, 3-month LIBOR + 4.000%	USD	6.073	6/6/2025	1,201,255	0.81%
1,109,337	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	USD	6.358	9/12/2024	1,093,740	0.74%
1,135,257	TDC AS, USD Term Loan	USD		5/31/2025	1,132,067	0.76%
1,156,454	Wall Street Systems Delaware, Inc., 2017 Term Loan B, 1-month LIBOR + 3.000%	USD	5.094	11/21/2024	1,139,107	0.77%
	Total				10,636,942	7.17%
Exchange-Traded Funds						
631,160	Alerian MLP ETF				6,374,716	4.30%
130,000	JPMorgan Alerian MLP Index ETN				3,455,400	2.33%
	Total				9,830,116	6.63%
Preferred Stocks						
30,000	Allstate Corp. (The), Series G		5.625		776,100	0.52%
36,425	Bank of America Corp., Series GG		6.000		951,421	0.64%
932	Chesapeake Energy Corp.		5.750		584,271	0.40%
14,215	Energy Transfer Partners LP, Series C, (fixed rate to 5/15/2023, variable rate thereafter)		7.375		355,233	0.24%
	Total				2,667,025	1.80%
Short-Term Investments						
11,293,506	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		1.100	7/2/2018	11,293,506	7.62%
	Total Investments				153,690,260	103.66%
	Other assets less liabilities				(5,431,358)	(3.66%)
	Net Assets				148,258,902	100.00%

Key to abbreviations:

GBP British Pound
USD U.S. Dollar
UYU Uruguayan Peso

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 Multi-Asset Income Fund
Investments as of May 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>
Common Stocks						
4,524	AbbVie, Inc.				447,605	0.30%
28,347	Accor S.A.				1,552,036	1.03%
10,533	ACS Actividades de Construccion y Servicios S.A.				438,764	0.29%
12	AEON REIT Investment Corp.				13,558	0.01%
36,510	AES Corp. (The)				465,502	0.31%
101	Agree Realty Corp.				5,347	0.00%
26	Alexander's, Inc.				10,075	0.01%
1,252	Allergan PLC				188,802	0.13%
8,102	Allison Transmission Holdings, Inc.				334,694	0.22%
10,189	Altria Group, Inc.				567,935	0.38%
2,312	American Electric Power Co., Inc.				157,100	0.10%
3,627	AmerisourceBergen Corp.				297,922	0.20%
437	Amgen, Inc.				78,494	0.05%
25,305	Analog Devices, Inc.				2,459,140	1.63%
9,622	APA Group				63,104	0.04%
16,848	Apple, Inc.				3,148,386	2.09%
1,396	Aptiv PLC				136,110	0.09%
3,364	Ashford Hospitality Trust, Inc.				24,793	0.02%
2,666	AT&T, Inc.				86,165	0.06%
3,631	Automatic Data Processing, Inc.				472,103	0.31%
237,844	BAE Systems PLC				2,019,024	1.34%
48,321	Bank of America Corp.				1,403,242	0.93%
7,229	Bayerische Motoren Werke AG				722,352	0.48%
4,862	BB&T Corp.				255,255	0.17%
11,188	BE Semiconductor Industries NV				375,837	0.25%
12,100	Benesse Holdings, Inc.				438,525	0.29%
8,200	Berkeley Group Holdings PLC				462,477	0.31%
4,114	Best Buy Co., Inc.				280,780	0.19%
16,030	BHP Billiton PLC				368,575	0.24%
30,500	BOC Hong Kong Holdings Ltd.				152,673	0.10%
2,271	Boeing Co. (The)				799,755	0.53%
6,408	Bristol-Myers Squibb Co.				337,189	0.22%
5,200	Canadian Imperial Bank of Commerce				453,987	0.30%
5,321	Canadian Natural Resources Ltd.				183,894	0.12%
20,300	Canon Marketing Japan, Inc.				434,311	0.29%
8,800	Canon, Inc.				300,075	0.20%
662	CareTrust REIT, Inc.				10,916	0.01%
3,999	Carlsberg AS, Class B				444,118	0.29%
2,035	Caterpillar, Inc.				309,137	0.21%
1,323	Celanese Corp., Series A				149,393	0.10%
9,602	CenterPoint Energy, Inc.				250,900	0.17%
10,822	CenturyLink, Inc.				197,177	0.13%
42,000	Champion REIT				29,299	0.02%
330	Chesapeake Lodging Trust				10,636	0.01%
1,823	Chevron Corp.				226,599	0.15%
1,765	Chubb Ltd.				230,668	0.15%
43,363	Cisco Systems, Inc.				1,852,034	1.23%
3,500	CK Asset Holdings Ltd.				29,093	0.02%
57,500	CK Infrastructure Holdings Ltd.				432,961	0.29%
14,500	CLP Holdings Ltd.				152,244	0.10%
10,384	Comcast Corp., Class A				323,773	0.21%
16,769	Covestro AG				1,527,701	1.01%
3,368	CSX Corp.				217,741	0.14%
9,959	CVR Energy, Inc.				375,753	0.25%
17,433	Cypress Semiconductor Corp.				286,947	0.19%
900	Daikyo, Inc.				21,335	0.01%
14,400	Daimler AG, (Registered)				1,040,259	0.69%
1,007	Deere & Co.				150,557	0.10%
31,319	Delta Air Lines, Inc.				1,692,792	1.12%
9,473	Deutsche Lufthansa AG				257,086	0.17%
648	Deutsche Wohnen SE				30,378	0.02%
744	Diamondback Energy, Inc.				89,845	0.06%
1,824	DowDuPont, Inc.				116,937	0.08%
200	Dream Global Real Estate Investment Trust				2,295	0.00%
24	EastGroup Properties, Inc.				2,238	0.00%
2,760	Eli Lilly & Co.				234,710	0.16%
22,146	Encana Corp.				281,254	0.19%
732	Entergy Corp.				59,226	0.04%
749	Entra ASA				10,627	0.01%
74	Equinix, Inc.				29,367	0.02%
344	Equity Lifestyle Properties, Inc.				31,270	0.02%
1,377	Estee Lauder Cos., Inc. (The), Class A				205,779	0.14%
6,077	Exelon Corp.				251,527	0.17%
342	Extra Space Storage, Inc.				32,918	0.02%

Loomis Sayles Multi-Asset Income Fund
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<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>
1,089	Exxon Mobil Corp.				88,470	0.06%
180	Fabege AB				2,121	0.00%
804	Fastighets AB Balder				20,865	0.01%
930	FedEx Corp.				231,682	0.15%
10,301	Flight Centre Travel Group Ltd.				479,041	0.32%
12,410	FNF Group				458,674	0.30%
2,240	Fortive Corp.				162,826	0.11%
7	Frontier Real Estate Investment Corp.				28,870	0.02%
18	Fukuoka REIT Corp.				28,855	0.02%
11	Gecina S.A.				1,902	0.00%
4,075	General Motors Co.				174,002	0.12%
326,900	Genting Singapore PLC				306,824	0.20%
13,900	Genworth MI Canada, Inc.				429,993	0.29%
900	Goldcrest Co. Ltd.				16,071	0.01%
3,154	Goldman Sachs Group, Inc. (The)				712,426	0.47%
300	Granite Real Estate Investment Trust				11,913	0.01%
15,711	Green REIT PLC				27,437	0.02%
16,638	H&R Block, Inc.				456,713	0.30%
1,067	Hemfosa Fastigheter AB				13,791	0.01%
4,000	Henderson Land Development Co. Ltd.				26,219	0.02%
1,689	Hersha Hospitality Trust				35,925	0.02%
10,243	Hillenbrand, Inc.				477,836	0.32%
5,085	Hilton Worldwide Holdings, Inc.				410,410	0.27%
38,000	Hitachi Ltd.				276,669	0.18%
320,500	HK Electric Investments & HK Electric Investments Ltd.				309,745	0.21%
2,505	Hochtief AG				459,063	0.30%
479	Home Depot, Inc. (The)				89,357	0.06%
2,518	Honeywell International, Inc.				372,437	0.25%
4,400	Hongkong Land Holdings Ltd.				31,899	0.02%
1,144	Hospitality Properties Trust				33,119	0.02%
5,343	Huntsman Corp.				170,816	0.11%
27,331	IG Group Holdings PLC				313,854	0.21%
12,856	Imperial Brands PLC				462,647	0.31%
28,853	Intel Corp.				1,592,686	1.06%
53	Invincible Investment Corp.				24,305	0.02%
939	Iron Mountain, Inc.				31,259	0.02%
10,300	ITOCHU Corp.				192,731	0.13%
3,960	J.M. Smucker Co. (The)				425,700	0.28%
12,000	Japan Airlines Co. Ltd.				464,044	0.31%
17	Japan Hotel REIT Investment Corp.				12,665	0.01%
2	Japan Rental Housing Investments, Inc.				1,605	0.00%
2,214	Johnson & Johnson				264,839	0.18%
5,536	JPMorgan Chase & Co.				592,407	0.39%
19,000	K Wah International Holdings Ltd.				12,656	0.01%
31,300	K's Holdings Corp.				378,533	0.25%
34,000	Kajima Corp.				276,647	0.18%
16,100	Kirin Holdings Co. Ltd.				456,088	0.30%
7,125	Kohl's Corp.				475,594	0.32%
811	Laboratory Corp. of America Holdings				146,458	0.10%
5,914	Las Vegas Sands Corp.				476,728	0.32%
122,614	Legal & General Group PLC				439,174	0.29%
59,194	Leroy Seafood Group ASA				392,391	0.26%
3,500	Link REIT				30,837	0.02%
4,363	LyondellBasell Industries NV, Class A				489,180	0.32%
14,413	Macy's, Inc.				503,158	0.33%
4,641	Marathon Petroleum Corp.				366,778	0.24%
2,243	McDonald's Corp.				358,902	0.24%
4,497	Medtronic PLC				388,181	0.26%
67,417	Mercury NZ Ltd.				152,040	0.10%
218,087	Meridian Energy Ltd.				455,121	0.30%
3,700	Methanex Corp.				252,773	0.17%
30,811	Microsoft Corp.				3,045,359	2.02%
25,000	Mitsui & Co. Ltd.				438,716	0.29%
7,546	Mondelez International, Inc., Class A				296,331	0.20%
1,002	Monsanto Co.				127,715	0.08%
21,125	Morgan Stanley				1,059,207	0.70%
17	Mori Trust Sogo REIT, Inc.				25,241	0.02%
2,099	Motorola Solutions, Inc.				225,307	0.15%
6,100	National Bank of Canada				291,780	0.19%
4,958	National Fuel Gas Co.				260,989	0.17%
301	National Retail Properties, Inc.				12,470	0.01%
778	National Storage Affiliates Trust				21,877	0.01%
2,443	NextEra Energy, Inc.				405,074	0.27%
11,800	Norbord, Inc.				492,076	0.33%
765	Northrop Grumman Corp.				250,346	0.17%

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1,145	Omega Healthcare Investors, Inc.				35,094	0.02%
5,310	OMV AG				304,264	0.20%
12,867	Oracle Corp.				601,146	0.40%
4,186	PacWest Bancorp				222,109	0.15%
7,581	Patterson-UTI Energy, Inc.				156,775	0.10%
3,374	PepsiCo, Inc.				338,243	0.22%
12,243	Persimmon PLC				460,660	0.31%
8,874	Pfizer, Inc.				318,843	0.21%
5,466	Philip Morris International, Inc.				434,766	0.29%
2,015	PNC Financial Services Group, Inc. (The)				288,971	0.19%
10,100	Pola Orbis Holdings, Inc.				498,003	0.33%
4,165	Procter & Gamble Co. (The)				304,753	0.20%
1,815	Prudential Financial, Inc.				175,765	0.12%
262	PS Business Parks, Inc.				32,111	0.02%
150	Public Storage				31,776	0.02%
95,155	Qantas Airways Ltd.				455,377	0.30%
20,506	QUALCOMM, Inc.				1,191,809	0.79%
3,120	Quest Diagnostics, Inc.				332,374	0.22%
3,113	Ralph Lauren Corp.				418,948	0.28%
6,198	Rio Tinto PLC				349,575	0.23%
55,819	Royal Mail PLC				375,599	0.25%
29,210	Schlumberger Ltd.				2,005,851	1.33%
8,132	Seagate Technology PLC				458,238	0.30%
107	Select Income REIT				2,311	0.00%
5,700	Seven & I Holdings Co. Ltd.				252,116	0.17%
9,733	Societa Iniziative Autostradali e Servizi S.p.A.				157,679	0.10%
23,068	Stora Enso Oyj, Class R				473,199	0.31%
418	STORE Capital Corp.				11,202	0.01%
25,300	Sumitomo Corp.				422,888	0.28%
230	Summit Hotel Properties, Inc.				3,517	0.00%
204	Sun Communities, Inc.				19,723	0.01%
6,800	Swire Properties Ltd.				26,627	0.02%
3,900	Taisei Corp.				213,678	0.14%
5,916	Target Corp.				431,217	0.29%
28,653	Taylor Wimpey PLC				72,347	0.05%
7,653	Teradyne, Inc.				290,125	0.19%
873	Terreno Realty Corp.				33,270	0.02%
2,400	Tokyo Electron Ltd.				447,866	0.30%
19,928	Total S.A.				1,211,501	0.80%
19,326	TUI AG				448,391	0.30%
2,329	UMH Properties, Inc.				34,260	0.02%
2,838	United Technologies Corp.				354,239	0.23%
4,151	UnitedHealth Group, Inc.				1,002,508	0.67%
5,806	UPM-Kymmene OYJ				213,120	0.14%
4,304	Valero Energy Corp.				521,645	0.35%
2,430	Visa, Inc., Class A				317,650	0.21%
43	Vonovia SE				2,027	0.00%
486	W.P. Carey, Inc.				32,664	0.02%
1,939	Walmart, Inc.				160,045	0.11%
3,032	Walt Disney Co. (The)				301,593	0.20%
4,371	Wells Fargo & Co.				235,990	0.16%
786	Western Digital Corp.				65,639	0.04%
2,361	WestRock Co.				139,016	0.09%
59,000	WH Group Ltd.				60,447	0.04%
3,239	Williams Cos., Inc. (The)				87,000	0.06%
1,971	Workspace Group PLC				29,788	0.02%
1,306	Xenia Hotels & Resorts, Inc.				32,872	0.02%
2,486	Zoetis, Inc.				208,078	0.14%
	Total				73,368,804	48.66%
Bonds and Notes						
460,000	ACWA Power Management And Investments One Ltd.	USD	5.950	12/15/2039	449,475	0.30%
1,035,000	Alliance Resource Operating Partners LP/Alliance Resource Finance Corp.	USD	7.500	5/1/2025	1,091,925	0.72%
640,000	AmeriGas Partners LP/AmeriGas Finance Corp.	USD	5.875	8/20/2026	622,400	0.41%
540,000	ARD Finance S.A., PIK	USD	7.125	9/15/2023	540,000	0.36%
510,000	Ardonagh Midco 3 PLC	GBP	8.375	7/15/2023	704,240	0.47%
770,000	Assurant, Inc., (fixed rate to 3/27/2028, variable rate thereafter)	USD	7.000	3/27/2048	791,331	0.52%
610,000	Australia & New Zealand Banking Group Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	6.750		626,775	0.42%
1,900,000	Banco BTG Pactual S.A., (fixed rate to 9/18/2019, variable rate thereafter)	USD	8.750		1,916,340	1.27%
680,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	638,656	0.42%

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1,600,000	BNP Paribas S.A., (fixed rate to 11/15/2027, variable rate thereafter)	USD	5.125		1,436,800	0.95%
550,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	522,121	0.35%
735,000	Carrizo Oil & Gas, Inc.	USD	6.250	4/15/2023	744,187	0.49%
625,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.125	5/1/2027	585,156	0.39%
835,000	CenturyLink, Inc., Series U	USD	7.650	3/15/2042	705,575	0.47%
1,170,000	Chesapeake Energy Corp.	USD	8.000	6/15/2027	1,161,225	0.77%
385,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	344,575	0.23%
370,000	Commercial Mortgage Trust, Series 2016-SAVA, Class C, 1-month LIBOR + 3.000%	USD	4.929	10/15/2034	370,232	0.25%
1,400,000	Credit Agricole S.A., (fixed rate to 1/23/2024, variable rate thereafter)	USD	7.875		1,456,000	0.97%
580,000	Credit Suisse Group AG, (fixed rate to 12/11/2023, variable rate thereafter)	USD	7.500		607,567	0.40%
410,000	Dell International LLC/EMC Corp.	USD	8.100	7/15/2036	481,853	0.32%
290,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	352,647	0.23%
1,700,000	DISH DBS Corp.	USD	5.000	3/15/2023	1,465,757	0.97%
830,000	DISH DBS Corp.	USD	7.750	7/1/2026	716,912	0.48%
400,000	DISH Network Corp.	USD	3.375	8/15/2026	354,728	0.23%
550,000	Dresdner Funding Trust I	USD	8.151	6/30/2031	690,785	0.46%
725,000	Engility Corp.	USD	8.875	9/1/2024	759,437	0.50%
625,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	611,719	0.41%
1,580,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	1,508,900	1.00%
650,000	Hercules LLC	USD	6.500	6/30/2029	663,000	0.44%
1,560,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	USD	6.250		1,561,560	1.04%
750,000	L3 Technologies, Inc.	USD	4.400	6/15/2028	750,721	0.50%
1,500,000	Macquarie Bank Ltd., (fixed rate to 3/08/2027, variable rate thereafter)	USD	6.125		1,376,250	0.91%
635,000	Marfrig Holdings Europe BV, Class B	USD	8.000	6/8/2023	642,899	0.43%
780,000	McDermott Technology Americas, Inc./McDermott Technology U.S., Inc.	USD	10.625	5/1/2024	815,100	0.54%
540,000	MEG Energy Corp.	USD	6.375	1/30/2023	487,350	0.32%
1,165,000	MEG Energy Corp.	USD	7.000	3/31/2024	1,051,412	0.70%
770,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	USD	5.875		783,483	0.52%
1,280,000	New Albertsons LP	USD	7.750	6/15/2026	1,117,030	0.74%
735,000	Noble Holding International Ltd.	USD	7.875	2/1/2026	748,781	0.50%
435,000	NRG Energy, Inc.	USD	7.250	5/15/2026	466,538	0.31%
120,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	111,000	0.07%
280,000	Panama Government International Bond	USD	4.500	5/15/2047	271,600	0.18%
935,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	865,810	0.57%
1,020,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	USD	6.125		976,650	0.65%
715,000	Polaris Intermediate Corp., PIK	USD	8.500	12/1/2022	739,131	0.49%
445,000	Republic of Uruguay	USD	4.975	4/20/2055	428,313	0.28%
5,375,000	Republic of Uruguay	UYU	8.500	3/15/2028	155,075	0.10%
33,545,000	Republic of Uruguay	UYU	9.875	6/20/2022	1,092,840	0.72%
1,405,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	USD	8.000		1,516,529	1.01%
595,000	SM Energy Co.	USD	5.625	6/1/2025	569,713	0.38%
810,000	SM Energy Co.	USD	6.750	9/15/2026	824,175	0.55%
1,510,000	Societe Generale S.A., (fixed rate to 12/18/2023, variable rate thereafter)	USD	7.875		1,570,400	1.04%
565,000	Sprint Corp.	USD	7.625	3/1/2026	580,538	0.38%
865,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	841,468	0.56%
1,420,000	Standard Chartered PLC, (fixed rate to 4/02/2023, variable rate thereafter)	USD	7.750		1,471,475	0.98%
885,000	State of Qatar	USD	5.103	4/23/2048	879,883	0.58%
730,000	Summit Midstream Partners LP, Series A, (fixed rate to 12/15/2022, variable rate thereafter)	USD	9.500		721,211	0.48%
1,600,000	Telenet Finance Luxembourg Notes S.a.r.l.	USD	5.500	3/1/2028	1,506,640	1.00%
820,000	Teva Pharmaceutical Finance Netherlands III BV	USD	6.750	3/1/2028	832,164	0.55%
870,000	Transocean, Inc.	USD	6.800	3/15/2038	732,975	0.49%
625,000	Transocean, Inc.	USD	8.375	12/15/2021	670,312	0.44%
680,000	Vizient, Inc.	USD	10.375	3/1/2024	748,000	0.50%
25,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	23,633	0.02%
1,110,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	1,136,362	0.75%
820,000	Ziggo Bond Finance BV	USD	6.000	1/15/2027	766,700	0.51%
	Total				52,754,039	34.99%
Exchange-Traded Funds & Notes						
631,160	Alerian MLP ETF				6,532,506	4.33%

Loomis Sayles Multi-Asset Income Fund
Investments as of May 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>
130,000	JPMorgan Alerian MLP Index ETN				3,529,500	2.34%
	Total				10,062,006	6.67%
Senior Loans						
334,927	ASP Chromaflo Dutch I BV, Term Loan B2, 1-month LIBOR + 3.500%	USD	5.480	11/18/2023	336,183	0.22%
257,573	ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1, 1-month LIBOR + 3.500%	USD	5.480	11/18/2023	258,539	0.17%
392,811	Chesapeake Energy Corp., Term Loan, 1-month LIBOR + 7.500%	USD	9.468	8/23/2021	412,369	0.27%
405,000	Delek US Holdings, Inc., 2018 1st Lien Term Loan, 1-month LIBOR + 2.500%	USD	4.480	3/13/2025	406,519	0.27%
962,026	Dynegy, Inc., 2017 Term Loan C2, 1-month LIBOR + 2.500%	USD	4.461	2/7/2024	961,728	0.64%
2,063,636	Gol LuxCo S.A., 1st Lien Term Loan, 6-month LIBOR + 6.500%	USD	6.500	8/31/2020	2,106,621	1.40%
665,050	Hilton Worldwide Finance LLC, Term Loan B2, 1-month LIBOR + 1.7500%	USD	3.710	10/25/2023	667,963	0.44%
759,000	LSC Communications, Inc., 2017 Term Loan B, 1-month LIBOR + 5.500%	USD	7.480	9/30/2022	759,949	0.51%
28,332	MEG Energy Corp., 2017 Term Loan B, 3-month LIBOR + 3.500%	USD	5.810	12/31/2023	28,410	0.02%
1,109,337	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	USD	6.358	9/12/2024	1,084,377	0.72%
1,159,360	Wall Street Systems Delaware, Inc., 2017 Term Loan B, 3-month LIBOR + 3.000%	USD	5.302	11/21/2024	1,157,911	0.77%
	Total				8,180,569	5.43%
Preferred Stocks						
30,000	Allstate Corp. (The), Series G		5.625		761,700	0.50%
36,425	Bank of America Corp., Series GG		6.000		925,924	0.61%
932	Chesapeake Energy Corp.		5.750		568,363	0.38%
14,215	Energy Transfer Partners LP, Series C, (fixed rate to 5/15/2023, variable rate thereafter)		7.375		356,512	0.24%
	Total				2,612,499	1.73%
Short-Term Investments						
3,106,648	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.900	6/1/2018	3,106,648	2.06%
	Total Investments				150,084,565	99.54%
	Other assets less liabilities				699,184	0.46%
	Net Assets				150,783,749	100.00%

Foreign Currency Exchange Contracts

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/ (Depreciation)</u>
Bank of America, N.A.	06/18/2018	EUR S	9,030,000	10,653,910	\$ 10,567,440	\$ 86,470
Goldman Sachs & Co.	06/14/2018	GBP B	1,405,000	1,888,822	1,868,568	(20,254)
Goldman Sachs & Co.	06/14/2018	GBP S	1,405,000	1,895,273	1,868,568	26,705
Total						\$ 92,921

Key to abbreviations:

EUR Euro
GBP British Pound
USD U.S. Dollar
UYU Uruguayan Peso

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

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Common Stocks						
3,393	AbbVie, Inc.				327,594	0.21%
28,347	Accor S.A.				1,602,225	1.05%
5,111	ACS Actividades de Construccion y Servicios S.A.				215,402	0.14%
200	Aeon Mall Co. Ltd.				4,044	0.00%
12	AEON REIT Investment Corp.				12,459	0.01%
27,605	AES Corp. (The)				337,885	0.22%
2,481	Allergan PLC				381,206	0.25%
8,102	Allison Transmission Holdings, Inc.				315,897	0.21%
16,662	Altria Group, Inc.				934,905	0.61%
2,592	American Electric Power Co., Inc.				181,388	0.12%
3,627	AmerisourceBergen Corp.				328,534	0.22%
437	Amgen, Inc.				76,248	0.05%
6,947	APA Group				43,490	0.03%
7,615	Apple, Inc.				1,258,455	0.82%
2,767	Aptiv PLC				234,033	0.15%
2,367	Ashford Hospitality Trust, Inc.				16,285	0.01%
5,284	AT&T, Inc.				172,787	0.11%
7,197	Automatic Data Processing, Inc.				849,822	0.56%
237,844	BAE Systems PLC				1,995,562	1.31%
35,843	Banca Mediolanum S.p.A.				287,264	0.19%
21,983	Bank of America Corp.				657,731	0.43%
7,229	Bayerische Motoren Werke AG				803,734	0.53%
12,261	BB&T Corp.				647,381	0.42%
1,900	Benesse Holdings, Inc.				69,204	0.05%
5,912	Berkeley Group Holdings PLC				330,977	0.22%
4,114	Best Buy Co., Inc.				314,844	0.21%
9,984	BGC Partners, Inc., Class A				133,386	0.09%
16,030	BHP Billiton PLC				341,798	0.22%
30,500	BOC Hong Kong Holdings Ltd.				157,670	0.10%
4,121	Boeing Co. (The)				1,374,601	0.90%
10,558	Bristol-Myers Squibb Co.				550,389	0.36%
545	Broadcom, Inc.				125,034	0.08%
3,400	Canadian Imperial Bank of Commerce				296,135	0.19%
10,547	Canadian Natural Resources Ltd.				380,536	0.25%
11,900	Canon Marketing Japan, Inc.				258,598	0.17%
8,800	Canon, Inc.				302,713	0.20%
662	CareTrust REIT, Inc.				8,745	0.01%
2,035	Caterpillar, Inc.				293,773	0.19%
2,622	Celanese Corp., Series A				284,933	0.19%
9,602	CenterPoint Energy, Inc.				243,219	0.16%
21,452	CenturyLink, Inc.				398,578	0.26%
42,000	Champion REIT				29,672	0.02%
330	Chesapeake Lodging Trust				9,748	0.01%
9,843	Chevron Corp.				1,231,458	0.81%
3,499	Chubb Ltd.				474,709	0.31%
26,254	Cisco Systems, Inc.				1,162,790	0.76%
3,500	CK Asset Holdings Ltd.				30,215	0.02%
34,000	CK Infrastructure Holdings Ltd.				268,342	0.18%
14,500	CLP Holdings Ltd.				150,569	0.10%
20,585	Comcast Corp., Class A				646,163	0.42%
1,403	Costco Wholesale Corp.				276,615	0.18%
11,703	Covestro AG				1,063,391	0.70%
6,676	CSX Corp.				396,488	0.26%
9,959	CVR Energy, Inc.				343,585	0.22%
34,557	Cypress Semiconductor Corp.				503,841	0.33%
900	Daikyo, Inc.				19,588	0.01%
419	Darden Restaurants, Inc.				38,908	0.03%
1,995	Deere & Co.				269,983	0.18%
5,076	Delta Air Lines, Inc.				265,069	0.17%
9,473	Deutsche Lufthansa AG				275,335	0.18%
648	Deutsche Wohnen SE				30,582	0.02%
1,474	Diamondback Energy, Inc.				189,335	0.12%
3,615	DowDuPont, Inc.				228,613	0.15%
200	Dream Global Real Estate Investment Trust				2,132	0.00%
24	EastGroup Properties, Inc.				2,155	0.00%
5,470	Eli Lilly & Co.				443,453	0.29%
43,899	Encana Corp.				547,860	0.36%
544	Entergy Corp.				44,385	0.03%
749	Entra ASA				10,272	0.01%
2,317	EQT Corp.				116,290	0.08%
74	Equinix, Inc.				31,138	0.02%
344	Equity Lifestyle Properties, Inc.				30,671	0.02%
2,729	Estee Lauder Cos., Inc. (The), Class A				404,138	0.26%
35,633	Exelon Corp.				1,413,917	0.93%

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342	Extra Space Storage, Inc.				30,640	0.02%
2,158	Exxon Mobil Corp.				167,784	0.11%
180	Fabege AB				2,073	0.00%
804	Fastighets AB Balder				20,713	0.01%
1,843	FedEx Corp.				455,590	0.30%
3,117	Flight Centre Travel Group Ltd.				130,576	0.09%
12,891	FNF Group				474,776	0.31%
4,440	Fortive Corp.				312,176	0.20%
6,601	Freenet AG				209,541	0.14%
7	Frontier Real Estate Investment Corp.				28,858	0.02%
18	Fukuoka REIT Corp.				27,901	0.02%
11	Gecina S.A.				1,907	0.00%
8,077	General Motors Co.				296,749	0.19%
326,900	Genting Singapore PLC				286,402	0.19%
10,300	Genworth MI Canada, Inc.				332,918	0.22%
1,400	Goldcrest Co. Ltd.				29,738	0.02%
300	Granite Real Estate Investment Trust				11,802	0.01%
15,711	Green REIT PLC				28,787	0.02%
12,296	H&R Block, Inc.				339,984	0.22%
24,163	Halliburton Co.				1,280,397	0.84%
1,067	Hemfosa Fastigheter AB				13,217	0.01%
4,000	Henderson Land Development Co. Ltd.				25,362	0.02%
1,689	Hersha Hospitality Trust				31,719	0.02%
3,106	Hershey Co. (The)				285,566	0.19%
10,079	Hilton Worldwide Holdings, Inc.				794,628	0.52%
38,000	Hitachi Ltd.				277,345	0.18%
320,500	HK Electric Investments & HK Electric Investments Ltd.				298,096	0.20%
1,717	Hochtief AG				313,297	0.21%
949	Home Depot, Inc. (The)				175,375	0.11%
4,991	Honeywell International, Inc.				722,098	0.47%
4,400	Hongkong Land Holdings Ltd.				31,800	0.02%
1,144	Hospitality Properties Trust				28,463	0.02%
10,592	Huntsman Corp.				315,324	0.21%
27,331	IG Group Holdings PLC				312,079	0.20%
8,837	Imperial Brands PLC				316,184	0.21%
53	Invincible Investment Corp.				23,659	0.02%
939	Iron Mountain, Inc.				31,870	0.02%
2,455	J.M. Smucker Co. (The)				280,066	0.18%
7,900	Japan Airlines Co. Ltd.				311,769	0.20%
17	Japan Hotel REIT Investment Corp.				12,862	0.01%
2	Japan Rental Housing Investments, Inc.				1,556	0.00%
6,618	Johnson & Johnson				837,111	0.55%
12,219	JPMorgan Chase & Co.				1,329,183	0.87%
19,000	K Wah International Holdings Ltd.				11,663	0.01%
34,000	Kajima Corp.				327,559	0.21%
10,900	Kirin Holdings Co. Ltd.				305,952	0.20%
4,899	Kohl's Corp.				304,326	0.20%
4,227	Las Vegas Sands Corp.				309,966	0.20%
71,508	Legal & General Group PLC				264,847	0.17%
3,500	Link REIT				30,933	0.02%
2,885	LyondellBasell Industries NV, Class A				305,031	0.20%
6,207	Macy's, Inc.				192,851	0.13%
3,763	Marathon Petroleum Corp.				281,886	0.18%
4,445	McDonald's Corp.				744,271	0.49%
8,914	Medtronic PLC				714,279	0.47%
152,193	Meridian Energy Ltd.				314,384	0.21%
900	Methanex Corp.				54,247	0.04%
25,806	Microsoft Corp.				2,413,377	1.58%
18,900	Mitsui & Co. Ltd.				340,638	0.22%
14,958	Mondelez International, Inc., Class A				590,841	0.39%
1,985	Monsanto Co.				248,859	0.16%
17	Mori Trust Sogo REIT, Inc.				25,361	0.02%
2,099	Motorola Solutions, Inc.				230,533	0.15%
6,100	National Bank of Canada				289,714	0.19%
4,958	National Fuel Gas Co.				254,593	0.17%
301	National Retail Properties, Inc.				11,450	0.01%
778	National Storage Affiliates Trust				20,477	0.01%
4,843	NextEra Energy, Inc.				793,816	0.52%
8,000	Norbord, Inc.				330,356	0.22%
1,517	Northrop Grumman Corp.				488,535	0.32%
1,145	Omega Healthcare Investors, Inc.				29,747	0.02%
5,310	OMV AG				328,875	0.22%
84,665	Oracle Corp.				3,866,651	2.53%
8,298	PacWest Bancorp				425,190	0.28%
15,028	Patterson-UTI Energy, Inc.				321,900	0.21%

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6,688	PepsiCo, Inc.				675,087	0.44%
8,874	Pfizer, Inc.				324,877	0.21%
2,418	Philip Morris International, Inc.				198,276	0.13%
3,993	PNC Financial Services Group, Inc. (The)				581,421	0.38%
6,800	Pola Orbis Holdings, Inc.				296,681	0.19%
8,255	Procter & Gamble Co. (The)				597,167	0.39%
2,141	Prudential Financial, Inc.				227,631	0.15%
262	PS Business Parks, Inc.				30,203	0.02%
150	Public Storage				30,267	0.02%
68,645	Qantas Airways Ltd.				296,874	0.19%
11,893	QUALCOMM, Inc.				606,662	0.40%
3,120	Quest Diagnostics, Inc.				315,744	0.21%
2,779	Ralph Lauren Corp.				305,273	0.20%
6,198	Rio Tinto PLC				337,827	0.22%
40,339	Royal Mail PLC				321,702	0.21%
29,210	Schlumberger Ltd.				2,002,638	1.31%
5,485	Seagate Technology PLC				317,527	0.21%
107	Select Income REIT				2,029	0.00%
5,700	Seven & I Holdings Co. Ltd.				251,146	0.16%
4,000	Sino Land Co. Ltd.				6,905	0.00%
11,456	Snam SpA				55,001	0.04%
9,733	Societa Iniziative Autostradali e Servizi S.p.A.				206,174	0.14%
418	STORE Capital Corp.				10,546	0.01%
18,500	Sumitomo Corp.				332,085	0.22%
230	Summit Hotel Properties, Inc.				3,330	0.00%
204	Sun Communities, Inc.				19,145	0.01%
6,800	Swire Properties Ltd.				24,137	0.02%
3,900	Taisei Corp.				210,389	0.14%
4,363	Target Corp.				316,754	0.21%
28,653	Taylor Wimpey PLC				75,459	0.05%
15,171	Teradyne, Inc.				493,816	0.32%
873	Terreno Realty Corp.				32,432	0.02%
1,700	Tokyo Electron Ltd.				326,490	0.21%
1,900	Tosoh Corp.				33,608	0.02%
19,928	Total S.A.				1,252,508	0.82%
14,219	TUI AG				321,547	0.21%
2,329	UMH Properties, Inc.				31,511	0.02%
5,626	United Technologies Corp.				675,964	0.44%
6,876	UnitedHealth Group, Inc.				1,625,486	1.06%
5,806	UPM-Kymmene OYJ				207,167	0.14%
5,318	Valero Energy Corp.				589,926	0.39%
4,817	Visa, Inc., Class A				611,181	0.40%
43	Vonovia SE				2,154	0.00%
486	W.P. Carey, Inc.				31,031	0.02%
3,844	Walmart, Inc.				340,040	0.22%
6,009	Walt Disney Co. (The)				602,883	0.39%
8,665	Wells Fargo & Co.				450,233	0.29%
519	Western Digital Corp.				40,892	0.03%
4,680	WestRock Co.				276,869	0.18%
296,500	WH Group Ltd.				306,959	0.20%
6,421	Williams Cos., Inc. (The)				165,212	0.11%
1,971	Workspace Group PLC				30,104	0.02%
1,306	Xenia Hotels & Resorts, Inc.				26,891	0.02%
12,900	Yamada Denki Co. Ltd.				67,473	0.04%
4,927	Zoetis, Inc.				411,306	0.27%
	Total				72,844,563	47.72%
Bonds and Notes						
460,000	ACWA Power Management And Investments One Ltd.	USD	5.950	12/15/2039	465,980	0.31%
1,035,000	Alliance Resource Operating Partners LP/Alliance Resource Finance Corp.	USD	7.500	5/1/2025	1,090,631	0.71%
640,000	AmeriGas Partners LP/AmeriGas Finance Corp.	USD	5.875	8/20/2026	635,200	0.42%
540,000	ARD Finance S.A., PIK	USD	7.125	9/15/2023	552,150	0.36%
510,000	Ardonagh Midco 3 PLC	GBP	8.375	7/15/2023	733,909	0.48%
725,000	Argentina Government International Bond	USD	5.875	1/11/2028	664,100	0.44%
14,900,000	Argentina Politica Monetaria, Argentina Central Bank 7-day Repo Reference Rate	ARS	28.875	6/21/2020	758,442	0.50%
770,000	Assurant, Inc., (fixed rate to 3/27/2028, variable rate thereafter)	USD	7.000	3/27/2048	802,293	0.53%
610,000	Australia & New Zealand Banking Group Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	6.750		650,412	0.43%
1,900,000	Banco BTG Pactual S.A., (fixed rate to 9/18/2019, variable rate thereafter)	USD	8.750		1,926,239	1.26%
1,360,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	1,308,252	0.86%

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785,000	BNP Paribas S.A., (fixed rate to 11/15/2027, variable rate thereafter)	USD	5.125		735,937	0.48%
750,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	722,925	0.47%
2,000(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2023	596,111	0.39%
2,382(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	694,471	0.45%
625,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.125	5/1/2027	585,606	0.38%
835,000	CenturyLink, Inc., Series U	USD	7.650	3/15/2042	705,575	0.46%
780,000	Chesapeake Energy Corp.	USD	8.000	6/15/2027	750,750	0.49%
295,000	Cia Latinoamericana de Infraestructura & Servicios S.A.	USD	9.500	7/20/2023	306,481	0.20%
385,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	353,199	0.23%
370,000	Commercial Mortgage Trust, Series 2016-SAVA, Class C, 1-month LIBOR + 3.000%	USD	4.897	10/15/2034	370,927	0.24%
210,000	Credit Agricole S.A., (fixed rate to 1/23/2024, variable rate thereafter)	USD	7.875		227,850	0.15%
580,000	Credit Suisse Group AG, (fixed rate to 12/11/2023, variable rate thereafter)	USD	7.500		628,587	0.41%
410,000	Dell International LLC/EMC Corp.	USD	8.100	7/15/2036	484,558	0.32%
290,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	357,076	0.23%
600,000	Deutsche Bank AG, (fixed rate to 4/30/2025, variable rate thereafter)	USD	7.500		598,500	0.39%
1,700,000	DISH DBS Corp.	USD	5.000	3/15/2023	1,472,625	0.96%
830,000	DISH DBS Corp.	USD	7.750	7/1/2026	754,781	0.49%
400,000	DISH Network Corp.	USD	3.375	8/15/2026	363,008	0.24%
550,000	Dresdner Funding Trust I	USD	8.151	6/30/2031	699,666	0.46%
725,000	Engility Corp.	USD	8.875	9/1/2024	754,000	0.49%
625,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	618,000	0.40%
1,580,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	1,517,195	0.99%
650,000	Hercules LLC	USD	6.500	6/30/2029	659,750	0.43%
1,560,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	USD	6.250		1,581,466	1.04%
8,651,000,000	Indonesia Treasury Bond	IDR	7.000	5/15/2027	627,492	0.41%
715,000	Itau Unibanco Holding S.A., (fixed rate to 12/12/2022, variable rate thereafter)	USD	6.125		698,105	0.46%
1,575,000	Itau Unibanco Holding S.A., (fixed rate to 3/19/2023, variable rate thereafter)	USD	6.500		1,548,414	1.01%
1,500,000	Macquarie Bank Ltd., (fixed rate to 3/08/2027, variable rate thereafter)	USD	6.125		1,443,750	0.95%
635,000	Marfrig Holdings Europe BV, Class B	USD	8.000	6/8/2023	644,011	0.42%
780,000	McDermott Escrow 1, Inc./McDermott Escrow 2, Inc.	USD	10.625	5/1/2024	787,878	0.52%
540,000	MEG Energy Corp.	USD	6.375	1/30/2023	487,350	0.32%
170,000	MEG Energy Corp.	USD	7.000	3/31/2024	152,575	0.10%
770,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	USD	5.875		782,031	0.51%
1,280,000	New Albertsons LP	USD	7.750	6/15/2026	1,122,419	0.74%
435,000	NRG Energy, Inc.	USD	7.250	5/15/2026	463,880	0.30%
120,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	118,336	0.08%
280,000	Panama Government International Bond	USD	4.500	5/15/2047	273,000	0.18%
2,165,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	2,110,550	1.38%
1,250,000	Petroleos Mexicanos	USD	5.350	2/12/2028	1,189,250	0.78%
1,020,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	USD	6.125		991,950	0.65%
715,000	Polaris Intermediate Corp., PIK	USD	8.500	12/1/2022	725,725	0.48%
660,000	Provincia de Buenos Aires	USD	7.875	6/15/2027	669,900	0.44%
1,250,000	Republic of Argentina	USD	6.875	1/26/2027	1,245,012	0.82%
485,000	Republic of Argentina	USD	7.500	4/22/2026	508,280	0.33%
445,000	Republic of Uruguay	USD	4.975	4/20/2055	428,313	0.28%
5,375,000	Republic of Uruguay	UYU	8.500	3/15/2028	179,181	0.12%
33,545,000	Republic of Uruguay	UYU	9.875	6/20/2022	1,227,075	0.80%
1,405,000	Royal Bank of Scotland Group PLC, (fixed rate to 8/10/2025, variable rate thereafter)	USD	8.000		1,536,719	1.01%
595,000	SM Energy Co.	USD	5.625	6/1/2025	574,175	0.38%
75,000	SM Energy Co.	USD	6.750	9/15/2026	76,313	0.05%
1,510,000	Societe Generale S.A., (fixed rate to 12/18/2023, variable rate thereafter)	USD	7.875		1,636,462	1.07%
565,000	Sprint Corp.	USD	7.625	3/1/2026	595,369	0.39%
865,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	863,152	0.57%
1,420,000	Standard Chartered PLC, (fixed rate to 4/02/2023, variable rate thereafter)	USD	7.750		1,512,300	0.99%
885,000	State of Qatar	USD	5.103	4/23/2048	877,168	0.57%
1,600,000	Telenet Finance Luxembourg Notes S.a.r.l.	USD	5.500	3/1/2028	1,519,632	1.00%
820,000	Teva Pharmaceutical Finance Netherlands III BV	USD	6.750	3/1/2028	809,970	0.53%

Loomis Sayles Multi-Asset Income Fund
Investments as of April 30, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
870,000	Transocean, Inc.	USD	6.800	3/15/2038	730,800	0.48%
625,000	Transocean, Inc.	USD	8.375	12/15/2021	670,312	0.44%
25,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	23,813	0.02%
1,110,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	1,137,750	0.75%
595,000	YPF S.A.	USD	6.950	7/21/2027	585,331	0.38%
715,000	YPF S.A.	USD	7.000	12/15/2047	637,566	0.42%
820,000	Ziggo Bond Finance BV	USD	6.000	1/15/2027	766,700	0.50%
	Total				59,104,661	38.72%
Exchange-Traded Funds & Notes						
631,160	Alerian MLP ETF				6,374,716	4.18%
30,000	JPMorgan Alerian MLP Index ETN				778,800	0.51%
	Total				7,153,516	4.69%
Senior Loans						
334,927	ASP Chromaflo Dutch I BV, Term Loan B2, 1-month LIBOR + 3.500%	USD	5.401	11/18/2023	337,021	0.22%
257,573	ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1, 1-month LIBOR + 3.500%	USD	5.401	11/18/2023	259,183	0.17%
392,811	Chesapeake Energy Corp., Term Loan, 3-month LIBOR + 7.500%	USD	9.444	8/23/2021	415,398	0.27%
405,000	Delek US Holdings, Inc., 2018 1st Lien Term Loan, 1-month LIBOR + 2.500%	USD	4.401	3/13/2025	407,786	0.27%
962,026	Dynegy, Inc., 2017 Term Loan C2, 1-month LIBOR + 2.500%	USD	4.398	2/7/2024	967,933	0.63%
2,063,636	Gol LuxCo S.A., 1st Lien Term Loan	USD	6.500	8/31/2020	2,104,909	1.38%
28,332	MEG Energy Corp., 2017 Term Loan B, 3-month LIBOR + 3.500%	USD	5.810	12/31/2023	28,445	0.02%
1,112,125	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	USD	5.787	9/12/2024	1,099,402	0.72%
1,159,360	Wall Street Systems Delaware, Inc., 2017 Term Loan B, 3-month LIBOR + 3.000%	USD	5.302	11/21/2024	1,159,116	0.76%
	Total				6,779,193	4.44%
Preferred Stocks						
30,000	Allstate Corp. (The), Series G		5.625		752,100	0.50%
932	Chesapeake Energy Corp.		5.750		522,517	0.34%
14,215	Energy Transfer Partners LP, Series C, (fixed rate to 5/15/2023, variable rate thereafter)		7.375		353,527	0.23%
	Total				1,628,144	1.07%
Short-Term Investments						
7,685,857	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.900	5/1/2018	7,685,857	5.03%
	Total Investments				155,195,934	101.67%
	Other assets less liabilities				(2,556,456)	(1.67%)
	Net Assets				152,639,478	100.00%

Foreign Currency Exchange Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Morgan Stanley Capital Services, Inc.	05/29/2018	EUR S	3,125,000	3,816,281	\$ 3,780,744	\$ 35,537

(t) Amount shown represents units. One unit represents a principal amount of 1,000.

Key to abbreviations:

ARS	Argentine Peso
BRL	Brazilian Real
GBP	British Pound
IDR	Indonesian Rupiah
USD	U.S. Dollar
UYU	Uruguayan Peso

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