

Loomis Sayles Multi-Asset Income 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>
Common Stocks						
2,743	AbbVie, Inc.				259,625	0.17%
20,513	Accor S.A.				1,108,211	0.73%
200	Aeon Mall Co. Ltd.				4,192	0.00%
12	AEON REIT Investment Corp.				12,665	0.01%
24,064	AES Corp. (The)				273,608	0.18%
2,481	Allergan PLC				417,528	0.27%
8,102	Allison Transmission Holdings, Inc.				316,464	0.21%
16,662	Altria Group, Inc.				1,038,376	0.68%
14,100	American Electric Power Co., Inc.				967,119	0.63%
3,244	AmerisourceBergen Corp.				279,665	0.18%
437	Amgen, Inc.				74,500	0.05%
6,947	APA Group				42,300	0.03%
8,456	Apple, Inc.				1,418,748	0.93%
2,767	Aptiv PLC				235,112	0.15%
5,284	AT&T, Inc.				188,375	0.12%
7,197	Automatic Data Processing, Inc.				816,716	0.54%
237,844	BAE Systems PLC				1,945,967	1.28%
35,843	Banca Mediolanum S.p.A.				313,144	0.21%
47,768	Bank of America Corp.				1,432,562	0.94%
7,229	Bayerische Motoren Werke AG				786,296	0.52%
12,261	BB&T Corp.				638,062	0.42%
1,900	Benesse Holdings, Inc.				68,836	0.05%
5,912	Berkeley Group Holdings PLC				314,279	0.21%
4,114	Best Buy Co., Inc.				287,939	0.19%
9,984	BGC Partners, Inc., Class A				134,285	0.09%
16,030	BHP Billiton PLC				316,804	0.21%
30,500	BOC Hong Kong Holdings Ltd.				149,626	0.10%
1,810	Boeing Co. (The)				593,463	0.39%
9,461	bpost S.A.				213,750	0.14%
10,558	Bristol-Myers Squibb Co.				667,794	0.44%
545	Broadcom Ltd.				128,429	0.08%
3,400	Canadian Imperial Bank of Commerce				300,111	0.20%
10,547	Canadian Natural Resources Ltd.				331,914	0.22%
11,900	Canon Marketing Japan, Inc.				321,419	0.21%
8,800	Canon, Inc.				318,654	0.21%
662	CareTrust REIT, Inc.				8,871	0.01%
2,035	Caterpillar, Inc.				299,918	0.20%
2,622	Celanese Corp., Series A				262,751	0.17%
9,602	CenterPoint Energy, Inc.				263,095	0.17%
28,971	CenturyLink, Inc.				475,994	0.31%
42,000	Champion REIT				30,024	0.02%
509	Chesapeake Lodging Trust				14,155	0.01%
2,162	Chevron Corp.				246,554	0.16%
3,499	Chubb Ltd.				478,558	0.31%
72,473	Cisco Systems, Inc.				3,108,367	2.04%
3,500	CK Asset Holdings Ltd.				29,537	0.02%
34,000	CK Infrastructure Holdings Ltd.				278,674	0.18%
14,500	CLP Holdings Ltd.				147,842	0.10%
69,016	Comcast Corp., Class A				2,358,277	1.55%
1,403	Costco Wholesale Corp.				264,367	0.17%
6,676	CSX Corp.				371,920	0.24%
10,358	CVR Energy, Inc.				313,019	0.21%
34,557	Cypress Semiconductor Corp.				586,087	0.38%
900	Daikyo, Inc.				18,211	0.01%
419	Darden Restaurants, Inc.				35,720	0.02%
124	DCT Industrial Trust, Inc.				6,986	0.00%
1,995	Deere & Co.				309,863	0.20%
54,527	Delta Air Lines, Inc.				2,988,625	1.96%
9,473	Deutsche Lufthansa AG				302,828	0.20%
711	Deutsche Wohnen SE				33,175	0.02%
5,772	DowDuPont, Inc.				367,734	0.24%
200	Dream Global Real Estate Investment Trust				2,135	0.00%
24	EastGroup Properties, Inc.				1,984	0.00%
5,470	Eli Lilly & Co.				423,214	0.28%
31,507	Encana Corp.				346,577	0.23%
544	Entergy Corp.				42,856	0.03%
749	Entra ASA				10,225	0.01%
2,317	EQT Corp.				110,081	0.07%
74	Equinix, Inc.				30,942	0.02%
344	Equity Lifestyle Properties, Inc.				30,193	0.02%
2,729	Estee Lauder Cos., Inc. (The), Class A				408,586	0.27%
35,633	Exelon Corp.				1,390,043	0.91%
342	Extra Space Storage, Inc.				29,877	0.02%
16,463	Exxon Mobil Corp.				1,228,304	0.81%

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90	Fabege AB				1,954	0.00%
804	Fastighets AB Balder				20,234	0.01%
1,843	FedEx Corp.				442,523	0.29%
6,295	FirstEnergy Corp.				214,093	0.14%
12,891	FNF Group				515,898	0.34%
41,543	Fortescue Metals Group Ltd.				139,945	0.09%
4,440	Fortive Corp.				344,189	0.23%
9,878	Freenet AG				300,627	0.20%
7	Frontier Real Estate Investment Corp.				28,518	0.02%
18	Fukuoka REIT Corp.				28,014	0.02%
11	Gecina S.A.				1,909	0.00%
6,209	General Mills, Inc.				279,778	0.18%
8,077	General Motors Co.				293,518	0.19%
326,900	Genting Singapore PLC				271,138	0.18%
10,300	Genworth MI Canada, Inc.				327,784	0.22%
1,400	Goldcrest Co. Ltd.				29,920	0.02%
300	Granite Real Estate Investment Trust				11,831	0.01%
15,711	Green REIT PLC				29,290	0.02%
10,018	H&R Block, Inc.				254,557	0.17%
24,163	Halliburton Co.				1,134,211	0.74%
22,000	Haseko Corp.				334,740	0.22%
1,067	Hemfosa Fastigheter AB				12,962	0.01%
5,000	Henderson Land Development Co. Ltd.				32,785	0.02%
1,738	Hersha Hospitality Trust				31,110	0.02%
3,106	Hershey Co. (The)				307,370	0.20%
10,079	Hilton Worldwide Holdings, Inc.				793,822	0.52%
1,100	Hispania Activos Inmobiliarios SOCIMI S.A.				23,429	0.02%
38,000	Hitachi Ltd.				275,273	0.18%
340,500	HK Electric Investments & HK Electric Investments Ltd.				330,179	0.22%
949	Home Depot, Inc. (The)				169,150	0.11%
4,991	Honeywell International, Inc.				721,249	0.47%
4,300	Hongkong Land Holdings Ltd.				29,709	0.02%
1,144	Hospitality Properties Trust				28,989	0.02%
10,592	Huntsman Corp.				309,816	0.20%
29,483	IG Group Holdings PLC				330,200	0.22%
8,837	Imperial Brands PLC				300,895	0.20%
939	Iron Mountain, Inc.				30,856	0.02%
2,455	J.M. Smucker Co. (The)				304,445	0.20%
7,900	Japan Airlines Co. Ltd.				317,916	0.21%
40	Japan Hotel REIT Investment Corp.				28,457	0.02%
2	Japan Rental Housing Investments, Inc.				1,524	0.00%
12,630	Johnson & Johnson				1,618,535	1.06%
12,219	JPMorgan Chase & Co.				1,343,723	0.88%
34,000	Kajima Corp.				315,380	0.21%
12,100	Kirin Holdings Co. Ltd.				322,102	0.21%
2,494	Kohl's Corp.				163,382	0.11%
4,227	Las Vegas Sands Corp.				303,921	0.20%
3,500	Link REIT				30,001	0.02%
2,885	LyondellBasell Industries NV, Class A				304,887	0.20%
1,662	Macy's, Inc.				49,428	0.03%
3,763	Marathon Petroleum Corp.				275,113	0.18%
4,445	McDonald's Corp.				695,109	0.46%
8,914	Medtronic PLC				715,081	0.47%
152,193	Meridian Energy Ltd.				314,790	0.21%
900	Methanex Corp.				54,523	0.04%
13,492	Microsoft Corp.				1,231,415	0.81%
17,700	Mitsui & Co. Ltd.				303,165	0.20%
14,958	Mondelez International, Inc., Class A				624,197	0.41%
1,985	Monsanto Co.				231,630	0.15%
14,445	Morgan Stanley				779,452	0.51%
17	Mori Trust Sogo REIT, Inc.				24,972	0.02%
2,099	Motorola Solutions, Inc.				221,025	0.15%
6,100	National Bank of Canada				287,115	0.19%
4,958	National Fuel Gas Co.				255,089	0.17%
301	National Retail Properties, Inc.				11,817	0.01%
9,662	NextEra Energy, Inc.				1,578,094	1.04%
9,400	Norbord, Inc.				340,803	0.22%
731	Northrop Grumman Corp.				255,207	0.17%
1,145	Omega Healthcare Investors, Inc.				30,961	0.02%
5,310	OMV AG				309,716	0.20%
84,665	Oracle Corp.				3,873,424	2.54%
8,298	PacWest Bancorp				411,000	0.27%
15,028	Patterson-UTI Energy, Inc.				263,140	0.17%
4,817	Paychex, Inc.				296,679	0.19%
2,105	PDC Energy, Inc.				103,208	0.07%

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6,688	PepsiCo, Inc.				729,995	0.48%
8,874	Pfizer, Inc.				314,938	0.21%
2,418	Philip Morris International, Inc.				240,349	0.16%
3,993	PNC Financial Services Group, Inc. (The)				603,901	0.40%
7,300	Pola Orbis Holdings, Inc.				299,121	0.20%
8,255	Procter & Gamble Co. (The)				654,456	0.43%
2,141	Prudential Financial, Inc.				221,701	0.15%
262	PS Business Parks, Inc.				29,616	0.02%
150	Public Storage				30,059	0.02%
68,645	Qantas Airways Ltd.				309,695	0.20%
11,893	QUALCOMM, Inc.				658,991	0.43%
3,120	Quest Diagnostics, Inc.				312,936	0.21%
2,954	Ralph Lauren Corp.				330,257	0.22%
1,690	Raytheon Co.				364,736	0.24%
2,089	Rio Tinto PLC				106,004	0.07%
42,142	Royal Mail PLC				319,848	0.21%
29,210	Schlumberger Ltd.				1,892,224	1.24%
107	Select Income REIT				2,084	0.00%
5,700	Seven & I Holdings Co. Ltd.				244,489	0.16%
4,000	Sino Land Co. Ltd.				6,483	0.00%
57,624	Snam SpA				264,886	0.17%
9,733	Societa Iniziative Autostradali e Servizi S.p.A.				181,390	0.12%
241	STORE Capital Corp.				5,982	0.00%
18,500	Sumitomo Corp.				311,390	0.20%
802	Summit Hotel Properties, Inc.				10,915	0.01%
204	Sun Communities, Inc.				18,639	0.01%
4,400	Swire Properties Ltd.				15,476	0.01%
3,900	Taisei Corp.				197,923	0.13%
1,962	Target Corp.				136,222	0.09%
28,653	Taylor Wimpey PLC				74,231	0.05%
15,171	Teradyne, Inc.				693,466	0.46%
873	Terreno Realty Corp.				30,127	0.02%
1,600	Tokyo Electron Ltd.				300,963	0.20%
1,900	Tosoh Corp.				37,284	0.02%
19,928	Total S.A.				1,142,265	0.75%
14,977	TUI AG				321,161	0.21%
2,474	UMH Properties, Inc.				33,176	0.02%
5,626	United Technologies Corp.				707,863	0.46%
6,876	UnitedHealth Group, Inc.				1,471,464	0.97%
5,806	UPM-Kymmene OYJ				215,251	0.14%
5,487	Valero Energy Corp.				509,029	0.33%
2,647	Visa, Inc., Class A				316,634	0.21%
43	Vonovia SE				2,132	0.00%
3,844	Walmart, Inc.				342,001	0.22%
11,762	Walt Disney Co. (The)				1,181,375	0.78%
8,665	Wells Fargo & Co.				454,133	0.30%
519	Western Digital Corp.				47,888	0.03%
2,534	WestRock Co.				162,607	0.11%
258,000	WH Group Ltd.				276,443	0.18%
6,421	Williams Cos., Inc. (The)				159,626	0.10%
1,971	Workspace Group PLC				27,440	0.02%
486	W.P. Carey, Inc.				30,127	0.02%
1,306	Xenia Hotels & Resorts, Inc.				25,754	0.02%
4,927	Zoetis, Inc.				411,454	0.27%
	Total				79,484,198	52.20%
Bonds and Notes						
460,000	ACWA Power Management And Investments One Ltd.	USD	5.950	12/15/2039	473,883	0.31%
640,000	AmeriGas Partners LP/AmeriGas Finance Corp.	USD	5.875	8/20/2026	625,600	0.41%
955,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	4/15/2048	987,869	0.65%
540,000	ARD Finance S.A., PIK	USD	7.125	9/15/2023	559,575	0.37%
725,000	Argentina Government International Bond	USD	5.875	1/11/2028	681,862	0.45%
14,900,000	Argentina Politica Monetaria, Argentina Central Bank 7-day Repo Reference Rate	ARS	27.250	6/21/2020	787,125	0.52%
770,000	Assurant, Inc., (fixed rate to 3/27/2028, variable rate thereafter)	USD	7.000	3/27/2048	787,119	0.52%
610,000	Australia & New Zealand Banking Group Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	6.750		648,125	0.43%
1,360,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	1,326,680	0.87%
300,000	BNP Paribas S.A., (fixed rate to 11/15/2027, variable rate thereafter)	USD	5.125		274,875	0.18%
750,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	733,567	0.48%
2,000(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2023	633,104	0.42%
4,900(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	1,533,158	1.01%

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625,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.125	5/1/2027	593,375	0.39%
835,000	CenturyLink, Inc., Series U	USD	7.650	3/15/2042	707,662	0.46%
295,000	Cia Latinoamericana de Infraestructura & Servicios S.A.	USD	9.500	7/20/2023	305,850	0.20%
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	4.740	10/15/2034	370,771	0.24%
210,000	Credit Agricole S.A., (fixed rate to 1/23/2024, variable rate thereafter)	USD	7.875		228,165	0.15%
580,000	Credit Suisse Group AG, (fixed rate to 12/11/2023, variable rate thereafter)	USD	7.500		627,958	0.41%
1,010,000	CVS Health Corp.	USD	4.300	3/25/2028	1,014,303	0.67%
805,000	CVS Health Corp.	USD	5.050	3/25/2048	846,688	0.56%
410,000	Dell International LLC/EMC Corp.	USD	8.100	7/15/2036	498,468	0.33%
290,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	368,352	0.24%
600,000	Deutsche Bank AG, (fixed rate to 4/30/2025, variable rate thereafter)	USD	7.500		598,872	0.39%
830,000	DISH DBS Corp.	USD	7.750	7/1/2026	778,332	0.51%
400,000	DISH Network Corp.	USD	3.375	8/15/2026	385,280	0.25%
550,000	Dresdner Funding Trust I	USD	8.151	6/30/2031	697,125	0.46%
625,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	615,625	0.40%
300,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	285,000	0.19%
650,000	Hercules LLC	USD	6.500	6/30/2029	658,938	0.43%
1,560,000	HSBC Holdings PLC, (fixed rate to 3/23/2023, variable rate thereafter)	USD	6.250		1,595,100	1.05%
8,651,000,000	Indonesia Treasury Bond	IDR	7.000	5/15/2027	641,352	0.42%
10,353,000,000	Indonesia Treasury Bond, Series FR75	IDR	7.500	5/15/2038	761,012	0.50%
1,575,000	Itau Unibanco Holding S.A., (fixed rate to 3/19/2023, variable rate thereafter)	USD	6.500		1,560,510	1.02%
715,000	Itau Unibanco Holding S.A., (fixed rate to 12/12/2022, variable rate thereafter)	USD	6.125		700,900	0.46%
1,500,000	Macquarie Bank Ltd., (fixed rate to 3/08/2027, variable rate thereafter)	USD	6.125		1,468,125	0.96%
635,000	Marfrig Holdings Europe BV, Class B	USD	8.000	6/8/2023	637,781	0.42%
540,000	MEG Energy Corp.	USD	6.375	1/30/2023	450,900	0.30%
170,000	MEG Energy Corp.	USD	7.000	3/31/2024	140,250	0.09%
770,000	MetLife, Inc., Series D, (fixed rate to 3/15/2028, variable rate thereafter)	USD	5.875		783,475	0.51%
435,000	NRG Energy, Inc.	USD	7.250	5/15/2026	460,143	0.30%
65,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	64,293	0.04%
45,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	44,510	0.03%
280,000	Panama Government International Bond	USD	4.500	5/15/2047	284,200	0.19%
2,165,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	2,143,350	1.41%
1,250,000	Petroleos Mexicanos	USD	5.350	2/12/2028	1,233,000	0.81%
1,020,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	USD	6.125		984,300	0.65%
660,000	Provincia de Buenos Aires	USD	7.875	6/15/2027	684,750	0.45%
1,250,000	Republic of Argentina	USD	6.875	1/26/2027	1,274,375	0.84%
485,000	Republic of Argentina	USD	7.500	4/22/2026	517,495	0.34%
5,375,000	Republic of Uruguay	UYU	8.500	3/15/2028	175,239	0.11%
33,545,000	Republic of Uruguay	UYU	9.875	6/20/2022	1,201,678	0.79%
595,000	SM Energy Co.	USD	5.625	6/1/2025	563,763	0.37%
75,000	SM Energy Co.	USD	6.750	9/15/2026	74,250	0.05%
565,000	Sprint Corp.	USD	7.625	3/1/2026	551,271	0.36%
865,000	Standard Chartered PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.866	3/15/2033	869,181	0.57%
820,000	Teva Pharmaceutical Finance Netherlands III BV	USD	6.750	3/1/2028	810,265	0.53%
870,000	Transocean, Inc.	USD	6.800	3/15/2038	678,600	0.45%
625,000	Transocean, Inc.	USD	8.375	12/15/2021	665,625	0.44%
6,190,000	U.S. Treasury Bond	USD	3.000	2/15/2048	6,225,302	4.09%
25,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	23,531	0.01%
450,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	453,375	0.30%
595,000	YPF S.A.	USD	6.950	7/21/2027	597,440	0.39%
715,000	YPF S.A.	USD	7.000	12/15/2047	640,998	0.42%
	Total				49,938,220	32.80%
Exchange-Traded Funds						
746,160	Alerian MLP ETF				6,991,519	4.59%
30,000	JPMorgan Alerian MLP Index ETN				720,000	0.47%
86,860	SPDR® Blackstone/GSO Senior Loan ETF				4,118,901	2.71%
	Total				11,830,420	7.77%

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Senior Loans						
334,927	ASP Chromaflo Dutch I BV, Term Loan B2, 1-month LIBOR + 3.500%	USD	5.377	11/18/2023	337,021	0.22%
257,573	ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1, 1-month LIBOR + 3.500%	USD	5.377	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	416,729	0.28%
405,000	Delek US Holdings, Inc., 2018 1st Lien Term Loan	USD		3/13/2025	405,761	0.27%
962,026	Dynegy, Inc., 2017 Term Loan C2, 1-month LIBOR + 2.750%	USD	4.604	2/7/2024	967,481	0.64%
2,063,636	Gol LuxCo S.A., 1st Lien Term Loan	USD	6.500	8/31/2020	2,104,909	1.38%
762,300	Hilton Worldwide Finance LLC, Term Loan B2, 1-month LIBOR + 2.000%	USD	3.872	10/25/2023	765,967	0.50%
28,332	MEG Energy Corp., 2017 Term Loan B, 3-month LIBOR + 3.500%	USD	5.810	12/31/2023	28,318	0.02%
1,112,125	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	USD	5.787	9/12/2024	1,100,725	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	1,159,070	0.76%
	Total				7,545,164	4.96%
Preferred Stocks						
30,000	Allstate Corp. (The), Series G		5.625		750,600	0.49%
932	Chesapeake Energy Corp.		5.750		527,465	0.35%
	Total				1,278,065	0.84%
Short-Term Investments						
888,570	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.900	4/2/2018	888,570	0.58%
	Total Investments				150,964,637	99.15%
	Other assets less liabilities				1,289,167	0.85%
	Net Assets				152,253,804	100.00%

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

Key to abbreviations:

ARS	Argentine Peso
BRL	Brazilian Real
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.

Loomis Sayles Multi-Asset Income Fund
Investments as of February 28, 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						
2,743	AbbVie, Inc.				317,722	0.21%
1,732	Accenture PLC, Class A				278,869	0.18%
24,064	AES Corp. (The)				261,576	0.17%
2,426	Allergan PLC				374,138	0.24%
994	Allison Transmission Holdings, Inc.				39,392	0.03%
16,393	Altria Group, Inc.				1,031,939	0.67%
2,535	American Electric Power Co., Inc.				166,245	0.11%
3,244	AmerisourceBergen Corp.				308,699	0.20%
437	Amgen, Inc.				80,307	0.05%
9,065	Apple, Inc.				1,614,658	1.04%
2,706	Aptiv PLC				247,139	0.16%
5,168	AT&T, Inc.				187,598	0.12%
7,039	Automatic Data Processing, Inc.				811,737	0.52%
36,393	AXA S.A.				1,139,794	0.74%
237,844	BAE Systems PLC				1,887,756	1.22%
159,228	Banco Santander S.A.				1,091,439	0.71%
75,903	Bank of America Corp.				2,436,486	1.57%
14,734	BB&T Corp.				800,793	0.52%
1,900	Benesse Holdings, Inc.				68,012	0.04%
5,912	Berkeley Group Holdings PLC				312,874	0.20%
4,459	Best Buy Co., Inc.				323,010	0.21%
9,984	BGC Partners, Inc., Class A				131,988	0.09%
14,931	BHP Billiton PLC				303,114	0.20%
30,500	BOC Hong Kong Holdings Ltd.				153,277	0.10%
2,180	Boeing Co. (The)				789,618	0.51%
9,461	bpost S.A.				321,045	0.21%
12,745	Bristol-Myers Squibb Co.				843,719	0.55%
545	Broadcom Ltd.				134,321	0.09%
3,400	Canadian Imperial Bank of Commerce				310,536	0.20%
10,314	Canadian Natural Resources Ltd.				324,478	0.21%
11,500	Canon Marketing Japan, Inc.				311,585	0.20%
8,300	Canon, Inc.				316,303	0.20%
2,035	Caterpillar, Inc.				314,672	0.20%
2,564	Celanese Corp., Series A				258,605	0.17%
9,602	CenterPoint Energy, Inc.				259,734	0.17%
28,332	CenturyLink, Inc.				500,626	0.32%
2,114	Chevron Corp.				236,599	0.15%
4,592	Chubb Ltd.				651,697	0.42%
72,473	Cisco Systems, Inc.				3,245,341	2.10%
35,169	Citigroup, Inc.				2,654,908	1.72%
36,500	CK Infrastructure Holdings Ltd.				305,631	0.20%
14,500	CLP Holdings Ltd.				146,659	0.09%
68,563	Comcast Corp., Class A				2,482,666	1.60%
1,372	Costco Wholesale Corp.				261,915	0.17%
6,529	CSX Corp.				350,738	0.23%
3,424	CVS Health Corp.				231,908	0.15%
33,796	Cypress Semiconductor Corp.				590,416	0.38%
419	Darden Restaurants, Inc.				38,628	0.02%
2,831	Deere & Co.				455,423	0.29%
54,415	Delta Air Lines, Inc.				2,932,968	1.90%
9,473	Deutsche Lufthansa AG				316,304	0.20%
5,645	DowDuPont, Inc.				396,843	0.26%
5,349	Eli Lilly & Co.				411,980	0.27%
30,816	Encana Corp.				323,568	0.21%
2,265	EQT Corp.				113,952	0.07%
2,669	Estee Lauder Cos., Inc. (The), Class A				369,496	0.24%
15,027	Exelon Corp.				556,600	0.36%
16,317	Exxon Mobil Corp.				1,235,850	0.80%
1,218	FedEx Corp.				300,127	0.19%
9,823	FirstEnergy Corp.				317,578	0.21%
8,213	FNF Group				327,945	0.21%
41,543	Fortescue Metals Group Ltd.				159,774	0.10%
4,343	Fortive Corp.				333,542	0.22%
5,563	General Mills, Inc.				281,210	0.18%
7,900	General Motors Co.				310,865	0.20%
326,900	Genting Singapore PLC				284,008	0.18%
9,200	Genworth MI Canada, Inc.				279,900	0.18%
7,448	Goldman Sachs Group, Inc. (The)				1,958,303	1.27%
11,855	H&R Block, Inc.				300,287	0.19%
23,933	Halliburton Co.				1,110,970	0.72%
20,600	Haseko Corp.				301,717	0.19%
3,106	Hershey Co. (The)				305,196	0.20%
9,857	Hilton Worldwide Holdings, Inc.				796,347	0.51%
38,000	Hitachi Ltd.				287,360	0.19%

Loomis Sayles Multi-Asset Income Fund
Investments as of February 28, 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>
340,500	HK Electric Investments & HK Electric Investments Ltd.				319,278	0.21%
927	Home Depot, Inc. (The)				168,964	0.11%
4,881	Honeywell International, Inc.				737,568	0.48%
10,359	Huntsman Corp.				334,285	0.22%
29,483	IG Group Holdings PLC				327,127	0.21%
6,937	Imperial Brands PLC				249,061	0.16%
42,362	Intel Corp.				2,088,023	1.35%
7,410	International Business Machines Corp.				1,154,700	0.75%
2,455	J.M. Smucker Co. (The)				310,067	0.20%
7,900	Japan Airlines Co. Ltd.				301,086	0.19%
6,472	Johnson & Johnson				840,583	0.54%
23,836	JPMorgan Chase & Co.				2,753,058	1.78%
34,000	Kajima Corp.				323,712	0.21%
2,841	Kellogg Co.				188,074	0.12%
12,900	Kirin Holdings Co. Ltd.				332,906	0.21%
1,628	Kohl's Corp.				107,595	0.07%
4,227	Las Vegas Sands Corp.				307,768	0.20%
2,763	LyondellBasell Industries NV, Class A				299,012	0.19%
1,662	Macy's, Inc.				48,879	0.03%
3,763	Marathon Petroleum Corp.				241,058	0.16%
4,347	McDonald's Corp.				685,696	0.44%
8,718	Medtronic PLC				696,481	0.45%
152,193	Meridian Energy Ltd.				307,492	0.20%
900	Methanex Corp.				49,678	0.03%
8,861	MetLife, Inc.				409,290	0.26%
29,728	Microsoft Corp.				2,787,595	1.80%
16,400	Mitsui & Co. Ltd.				297,232	0.19%
14,628	Mondelez International, Inc., Class A				642,169	0.41%
1,941	Monsanto Co.				239,461	0.15%
49,094	Morgan Stanley				2,750,246	1.78%
6,100	National Bank of Canada				295,968	0.19%
4,958	National Fuel Gas Co.				245,074	0.16%
18,701	New Residential Investment Corp.				301,647	0.19%
4,737	NextEra Energy, Inc.				720,735	0.47%
8,400	Norbord, Inc.				283,644	0.18%
5,310	OMV AG				301,917	0.20%
81,201	Oracle Corp.				4,114,455	2.66%
8,115	PacWest Bancorp				423,116	0.27%
14,697	Patterson-UTI Energy, Inc.				265,575	0.17%
4,817	Paychex, Inc.				313,731	0.20%
2,059	PDC Energy, Inc.				108,159	0.07%
6,541	PepsiCo, Inc.				717,744	0.46%
30,114	Pfizer, Inc.				1,093,439	0.71%
2,418	Philip Morris International, Inc.				250,384	0.16%
3,905	PNC Financial Services Group, Inc. (The)				615,662	0.40%
8,000	Pola Orbis Holdings, Inc.				335,393	0.22%
9,988	PPL Corp.				286,156	0.18%
8,073	Procter & Gamble Co. (The)				633,892	0.41%
23,935	Qantas Airways Ltd.				106,894	0.07%
24,292	QUALCOMM, Inc.				1,578,980	1.02%
3,120	Quest Diagnostics, Inc.				321,516	0.21%
2,954	Ralph Lauren Corp.				312,651	0.20%
1,653	Raytheon Co.				359,544	0.23%
42,142	Royal Mail PLC				324,603	0.21%
13,715	SAP SE				1,431,289	0.93%
17,145	Schlumberger Ltd.				1,125,398	0.73%
5,700	Seven & I Holdings Co. Ltd.				237,928	0.15%
7,239	Siemens AG, (Registered)				948,604	0.61%
57,624	Snam SpA				257,957	0.17%
9,733	Societa Iniziative Autostradali e Servizi S.p.A.				167,422	0.11%
17,573	Standard Life Aberdeen PLC				88,768	0.06%
18,500	Sumitomo Corp.				324,526	0.21%
5,000	Taisei Corp.				253,414	0.16%
28,653	Taylor Wimpey PLC				73,017	0.05%
14,837	Teradyne, Inc.				673,600	0.44%
14,300	Texas Instruments, Inc.				1,549,405	1.00%
1,700	Tokyo Electron Ltd.				332,185	0.21%
1,900	Tosoh Corp.				39,279	0.03%
25,318	Total S.A.				1,440,056	0.93%
13,913	TUI AG				294,068	0.19%
18,364	United Technologies Corp.				2,474,365	1.60%
6,755	UnitedHealth Group, Inc.				1,527,711	0.99%
5,806	UPM-Kymmene OYJ				198,645	0.13%
5,442	Valero Energy Corp.				492,066	0.32%
2,589	Visa, Inc., Class A				318,292	0.21%

Loomis Sayles Multi-Asset Income Fund
Investments as of February 28, 2018 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,760	Wal-Mart Stores, Inc.				338,438	0.22%
11,630	Walt Disney Co. (The)				1,199,751	0.78%
3,525	Waste Management, Inc.				304,278	0.20%
11,929	Wells Fargo & Co.				696,773	0.45%
519	Western Digital Corp.				45,174	0.03%
2,478	WestRock Co.				162,953	0.11%
258,000	WH Group Ltd.				317,754	0.21%
6,281	Williams Cos., Inc. (The)				174,361	0.11%
4,819	Zoetis, Inc.				389,664	0.25%
	Total				97,505,187	63.03%
Bonds and Notes						
460,000	ACWA Power Management And Investments One Ltd.	USD	5.950	12/15/2039	478,615	0.31%
640,000	AmeriGas Partners LP/AmeriGas Finance Corp.	USD	5.875	8/20/2026	641,600	0.42%
540,000	ARD Finance S.A., PIK	USD	7.125	9/15/2023	561,600	0.36%
725,000	Argentina Government International Bond	USD	5.875	1/11/2028	677,512	0.44%
14,900,000	Argentina Politica Monetaria, Argentina Central Bank 7-day Repo Reference Rate	ARS	27.835	6/21/2020	804,559	0.52%
610,000	Australia & New Zealand Banking Group Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	6.750		667,187	0.43%
1,360,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	1,327,700	0.86%
750,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	742,515	0.48%
2,000(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2023	637,617	0.41%
4,900(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	1,547,209	1.00%
625,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.125	5/1/2027	601,825	0.39%
835,000	CenturyLink, Inc., Series U	USD	7.650	3/15/2042	726,450	0.47%
295,000	Cia Latinoamericana de Infraestructura & Servicios S.A.	USD	9.500	7/20/2023	305,101	0.20%
385,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	365,750	0.24%
370,000	Commercial Mortgage Trust, Series 2016-SAVA, Class C, 1-month LIBOR + 3.000%	USD	4.581	10/15/2034	370,786	0.24%
210,000	Credit Agricole S.A., (fixed rate to 1/23/2024, variable rate thereafter), 5-year Swap Rate + 4.898%	USD	7.875		234,413	0.15%
580,000	Credit Suisse Group AG, (fixed rate to 12/11/2023, variable rate thereafter), 5-year Swap Rate + 4.598%	USD	7.500		643,684	0.42%
290,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	367,397	0.24%
410,000	Dell International LLC/EMC Corp.	USD	8.100	7/15/2036	501,522	0.32%
600,000	Deutsche Bank AG, (fixed rate to 4/30/2025, variable rate thereafter), 5 Year Swap Rate + 5.003%	USD	7.500		618,000	0.40%
830,000	DISH DBS Corp.	USD	7.750	7/1/2026	817,550	0.53%
400,000	DISH Network Corp.	USD	3.375	8/15/2026	402,426	0.26%
550,000	Dresdner Funding Trust I	USD	8.151	6/30/2031	720,225	0.47%
625,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	643,750	0.42%
300,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	295,695	0.19%
650,000	Hercules LLC	USD	6.500	6/30/2029	656,500	0.42%
8,651,000,000	Indonesia Treasury Bond	IDR	7.000	5/15/2027	639,143	0.41%
715,000	Itau Unibanco Holding S.A., (fixed rate to 12/12/2022, variable rate thereafter)	USD	6.125		721,957	0.47%
635,000	Marfrig Holdings Europe BV, Class B	USD	8.000	6/8/2023	656,196	0.42%
170,000	MEG Energy Corp.	USD	7.000	3/31/2024	144,925	0.09%
540,000	MEG Energy Corp.	USD	6.375	1/30/2023	463,050	0.30%
435,000	NRG Energy, Inc.	USD	7.250	5/15/2026	464,319	0.30%
65,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	65,441	0.04%
280,000	Panama Government International Bond	USD	4.500	5/15/2047	285,040	0.18%
2,165,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	2,132,525	1.38%
1,250,000	Petroleos Mexicanos	USD	5.350	2/12/2028	1,228,750	0.79%
1,020,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	USD	6.125		1,002,150	0.65%
660,000	Provincia de Buenos Aires	USD	7.875	6/15/2027	686,143	0.44%
485,000	Republic of Argentina	USD	7.500	4/22/2026	517,980	0.34%
1,250,000	Republic of Argentina	USD	6.875	1/26/2027	1,270,012	0.82%
5,375,000	Republic of Uruguay	UYU	8.500	3/15/2028	178,943	0.12%
33,545,000	Republic of Uruguay	UYU	9.875	6/20/2022	1,209,764	0.78%
595,000	SM Energy Co.	USD	5.625	6/1/2025	568,597	0.37%
75,000	SM Energy Co.	USD	6.750	9/15/2026	75,375	0.05%
565,000	Sprint Corp.	USD	7.625	3/1/2026	562,938	0.36%
870,000	Transocean, Inc.	USD	6.800	3/15/2038	700,350	0.45%
625,000	Transocean, Inc.	USD	8.375	12/15/2021	681,250	0.44%
1,515,000	U.S. Treasury Bond	USD	3.000	5/15/2047	1,476,533	0.95%
25,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	23,531	0.02%
450,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	459,000	0.30%

Loomis Sayles Multi-Asset Income Fund
Investments as of February 28, 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>
595,000	YPF S.A.	USD	6.950	7/21/2027	599,284	0.39%
715,000	YPF S.A.	USD	7.000	12/15/2047	655,119	0.42%
	Total				33,825,503	21.87%
Exchange-Traded Funds						
456,637	Alerian MLP ETF				4,612,034	2.98%
86,860	SPDR [®] Blackstone/GSO Senior Loan ETF				4,123,244	2.67%
	Total				8,735,278	5.65%
Senior Loans						
335,775	ASP Chromaflo Dutch I BV, Term Loan B2, 1-month LIBOR + 3.500%	USD	5.148	11/18/2023	337,454	0.22%
258,225	ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1, 1-month LIBOR + 3.500%	USD	5.148	11/18/2023	259,516	0.17%
392,811	Chesapeake Energy Corp., Term Loan, 3-month LIBOR + 7.500%	USD	9.444	8/23/2021	418,246	0.27%
962,026	Dynegy, Inc., 2017 Term Loan C2, 1-month LIBOR + 2.750%	USD	4.346	2/7/2024	967,539	0.62%
2,063,636	Gol LuxCo S.A., 1st Lien Term Loan	USD	6.500	8/31/2020	2,104,909	1.36%
764,225	Hilton Worldwide Finance LLC, Term Loan B2, 1-month LIBOR + 2.000%	USD	3.621	10/25/2023	768,283	0.50%
147,998	MEG Energy Corp., 2017 Term Loan B, 3-month LIBOR + 3.500%	USD	5.200	12/31/2023	147,944	0.10%
876,106	Russell Investment Group, Term Loan B, 3-month LIBOR + 4.250%	USD	5.943	6/1/2023	880,705	0.57%
1,112,125	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	USD	5.787	9/12/2024	1,104,484	0.71%
1,162,266	Wall Street Systems Delaware, Inc., 2017 Term Loan B, 2-month LIBOR + 3.000%	USD	4.654	11/21/2024	1,162,998	0.75%
	Total				8,152,078	5.27%
Preferred Stocks						
932	Chesapeake Energy Corp.		5.750		547,348	0.35%
Short-Term Investments						
5,706,022	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.700	3/1/2018	5,706,022	3.69%
	Total Investments				154,471,416	99.86%
	Other assets less liabilities				218,408	0.14%
	Net Assets				154,689,824	100.00%

Written Options – 0.0%

<u>Description</u>	<u>Expiration Date</u>	<u>Exercise Price</u>	<u>Shares/ Units of Currency</u>	<u>Notional Amount</u>	<u>Premiums (Received)</u>	<u>Value</u>
Exxon Mobil Corp., Call	03/02/2018	78	(6,400)	\$ (484,736)	\$ (2,493)	\$ (480)
Exxon Mobil Corp., Put	03/02/2018	75	(6,400)	(484,736)	(2,750)	(1,312)
Total Written Options					\$ (5,243)	\$ (1,792)

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

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 January 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						
3,085	AbbVie, Inc.				346,199	0.22%
1,732	Accenture PLC, Class A				278,332	0.18%
7,534	ACS Actividades de Construccion y Servicios S.A.				3,947	0.00%
7,534	ACS Actividades de Construccion y Servicios S.A.				301,454	0.19%
24,064	AES Corp. (The)				278,180	0.18%
2,401	Allergan PLC				432,804	0.27%
994	Allison Transmission Holdings, Inc.				43,975	0.03%
16,272	Altria Group, Inc.				1,144,572	0.73%
2,509	American Electric Power Co., Inc.				172,569	0.11%
3,244	AmerisourceBergen Corp.				323,329	0.21%
437	Amgen, Inc.				81,304	0.05%
4,334	Anadarko Petroleum Corp.				260,257	0.17%
12,415	Analog Devices, Inc.				1,140,690	0.72%
12,558	Apple, Inc.				2,102,586	1.33%
2,679	Aptiv PLC				254,184	0.16%
8,888	AT&T, Inc.				332,856	0.21%
5,478	Automatic Data Processing, Inc.				677,245	0.43%
36,393	AXA S.A.				1,196,872	0.76%
237,844	BAE Systems PLC				2,006,706	1.27%
159,228	Banco Santander S.A.				1,182,147	0.75%
64,042	Bank of America Corp.				2,049,344	1.30%
14,585	BB&T Corp.				804,946	0.51%
1,900	Benesse Holdings, Inc.				71,593	0.05%
5,435	Berkeley Group Holdings PLC				306,022	0.19%
4,459	Best Buy Co., Inc.				325,775	0.21%
16,963	BGC Partners, Inc., Class A				242,741	0.15%
30,500	BOC Hong Kong Holdings Ltd.				155,552	0.10%
2,158	Boeing Co. (The)				764,730	0.49%
9,461	bpost S.A.				314,568	0.20%
12,662	Bristol-Myers Squibb Co.				792,641	0.50%
545	Broadcom Ltd.				135,176	0.09%
3,100	Canadian Imperial Bank of Commerce				307,127	0.19%
10,210	Canadian Natural Resources Ltd.				348,672	0.22%
11,500	Canon Marketing Japan, Inc.				316,702	0.20%
8,300	Canon, Inc.				331,170	0.21%
1,884	Caterpillar, Inc.				306,678	0.19%
2,538	Celanese Corp., Series A				274,510	0.17%
9,602	CenterPoint Energy, Inc.				270,584	0.17%
28,045	CenturyLink, Inc.				499,481	0.32%
2,093	Chevron Corp.				262,358	0.17%
4,545	Chubb Ltd.				709,702	0.45%
28,795	Cisco Systems, Inc.				1,196,144	0.76%
25,274	Citigroup, Inc.				1,983,504	1.26%
36,500	CK Infrastructure Holdings Ltd.				324,828	0.21%
16,000	CLP Holdings Ltd.				163,016	0.10%
3,962	Coca-Cola Co. (The)				188,552	0.12%
19,928	Comcast Corp., Class A				847,538	0.54%
1,358	Costco Wholesale Corp.				264,633	0.17%
83,259	Credit Agricole S.A.				1,569,737	1.00%
6,463	CSX Corp.				366,905	0.23%
7,614	Cummins, Inc.				1,431,432	0.91%
3,424	CVS Health Corp.				269,435	0.17%
141,328	Cypress Semiconductor Corp.				2,443,561	1.55%
419	Darden Restaurants, Inc.				40,161	0.03%
2,802	Deere & Co.				466,309	0.30%
32,665	Delta Air Lines, Inc.				1,854,392	1.18%
7,940	Deutsche Lufthansa AG				283,639	0.18%
5,588	DowDuPont, Inc.				422,341	0.27%
5,295	Eli Lilly & Co.				431,278	0.27%
30,506	Encana Corp.				377,664	0.24%
2,384	Entergy Corp.				187,597	0.12%
2,242	EQT Corp.				121,718	0.08%
2,642	Estee Lauder Cos., Inc. (The), Class A				356,564	0.23%
44,586	Exelon Corp.				1,717,007	1.09%
6,419	Exxon Mobil Corp.				560,379	0.36%
1,206	FedEx Corp.				316,551	0.20%
8,524	FirstEnergy Corp.				280,440	0.18%
3,824	FNF Group				149,060	0.09%
4,299	Fortive Corp.				326,810	0.21%
5,220	General Mills, Inc.				305,318	0.19%
7,820	General Motors Co.				331,646	0.21%
309,300	Genting Singapore PLC				317,594	0.20%
9,200	Genworth MI Canada, Inc.				315,941	0.20%
11,855	H&R Block, Inc.				314,632	0.20%

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19,200	Haseko Corp.				300,252	0.19%
9,757	Hilton Worldwide Holdings, Inc.				835,687	0.53%
38,000	Hitachi Ltd.				303,232	0.19%
340,500	HK Electric Investments & HK Electric Investments Ltd.				314,703	0.20%
918	Home Depot, Inc. (The)				184,426	0.12%
4,832	Honeywell International, Inc.				771,525	0.49%
13,442	HP, Inc.				313,467	0.20%
10,254	Huntsman Corp.				354,481	0.22%
19,928	IG Group Holdings PLC				218,807	0.14%
6,937	Imperial Brands PLC				285,481	0.18%
25,853	Intel Corp.				1,244,563	0.79%
2,455	J.M. Smucker Co. (The)				311,515	0.20%
7,900	Japan Airlines Co. Ltd.				298,521	0.19%
5,100	Jardine Matheson Holdings Ltd.				323,726	0.21%
6,406	Johnson & Johnson				885,245	0.56%
13,637	JPMorgan Chase & Co.				1,577,392	1.00%
32,000	Kajima Corp.				317,699	0.20%
2,841	Kellogg Co.				193,501	0.12%
12,200	Kirin Holdings Co. Ltd.				305,612	0.19%
4,556	Las Vegas Sands Corp.				353,181	0.22%
46,206	Legal & General Group PLC				177,495	0.11%
12,717	Lowe's Cos., Inc.				1,331,851	0.85%
2,763	LyondellBasell Industries NV, Class A				331,118	0.21%
11,873	Macy's, Inc.				308,104	0.20%
3,763	Marathon Petroleum Corp.				260,663	0.17%
4,303	McDonald's Corp.				736,415	0.47%
8,630	Medtronic PLC				741,231	0.47%
137,170	Meridian Energy Ltd.				293,154	0.19%
8,771	MetLife, Inc.				421,622	0.27%
13,061	Microsoft Corp.				1,240,926	0.79%
15,000	Mitsui & Co. Ltd.				263,917	0.17%
14,480	Mondelez International, Inc., Class A				642,912	0.41%
1,923	Monsanto Co.				234,221	0.15%
6,100	National Bank of Canada				316,605	0.20%
17,583	New Residential Investment Corp.				304,010	0.19%
12,281	NextEra Energy, Inc.				1,945,556	1.24%
9,000	Norbord, Inc.				343,756	0.22%
1,575	OMV AG				101,408	0.06%
37,687	Oracle Corp.				1,944,272	1.23%
8,033	PacWest Bancorp				421,170	0.27%
4,566	Paychex, Inc.				311,630	0.20%
2,038	PDC Energy, Inc.				105,670	0.07%
18,876	Peab AB				161,941	0.10%
22,887	Penske Automotive Group, Inc.				1,194,473	0.76%
6,475	PepsiCo, Inc.				778,943	0.49%
29,798	Pfizer, Inc.				1,103,718	0.70%
2,418	Philip Morris International, Inc.				259,282	0.16%
3,865	PNC Financial Services Group, Inc. (The)				610,747	0.39%
8,700	Pola Orbis Holdings, Inc.				340,579	0.22%
9,988	PPL Corp.				318,318	0.20%
7,991	Procter & Gamble Co. (The)				689,943	0.44%
24,174	QUALCOMM, Inc.				1,649,875	1.05%
3,120	Quest Diagnostics, Inc.				330,158	0.21%
624	Ralph Lauren Corp.				71,329	0.05%
1,636	Raytheon Co.				341,826	0.22%
13,715	Renault S.A.				1,506,361	0.96%
1,087	Royal Unibrew AS				66,041	0.04%
13,715	SAP SE				1,551,722	0.98%
7,239	Siemens AG, (Registered)				1,098,910	0.70%
57,624	Snam SpA				280,298	0.18%
6,898	Societa Iniziative Autostradali e Servizi S.p.A.				129,833	0.08%
20,753	Societe Generale S.A.				1,206,113	0.77%
15,551	Spark New Zealand Ltd.				41,136	0.03%
17,573	Standard Life Aberdeen PLC				106,220	0.07%
17,700	Sumitomo Corp.				306,044	0.19%
5,000	Taisei Corp.				255,203	0.16%
28,653	Taylor Wimpey PLC				77,542	0.05%
14,687	Teradyne, Inc.				673,252	0.43%
14,300	Texas Instruments, Inc.				1,568,281	1.00%
1,600	Tokyo Electron Ltd.				301,828	0.19%
5,000	Tosoh Corp.				115,111	0.07%
25,318	Total S.A.				1,467,936	0.93%
14,684	TUI AG				331,980	0.21%
18,297	United Technologies Corp.				2,525,169	1.60%

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13,300	UnitedHealth Group, Inc.				3,149,174	2.00%
5,302	Valero Energy Corp.				508,833	0.32%
27,371	Verizon Communications, Inc.				1,479,950	0.94%
6,195	Wal-Mart Stores, Inc.				660,387	0.42%
19,000	Walt Disney Co. (The)				2,064,730	1.31%
3,525	Waste Management, Inc.				311,716	0.20%
11,808	Wells Fargo & Co.				776,730	0.49%
519	Western Digital Corp.				46,181	0.03%
2,453	WestRock Co.				163,443	0.10%
258,000	WH Group Ltd.				318,992	0.20%
6,217	Williams Cos., Inc. (The)				195,152	0.12%
4,770	Zoetis, Inc.				366,002	0.23%
	Total				96,648,730	61.37%
Bonds and Notes						
460,000	ACWA Power Management And Investments One Ltd.	USD	5.950	12/15/2039	486,542	0.31%
625,000	Ally Financial, Inc.	USD	5.750	11/20/2025	667,313	0.42%
640,000	AmeriGas Partners LP/AmeriGas Finance Corp.	USD	5.875	8/20/2026	662,400	0.42%
540,000	ARD Finance S.A., PIK	USD	7.125	9/15/2023	561,600	0.36%
725,000	Argentina Government International Bond	USD	5.875	1/11/2028	705,425	0.45%
610,000	Australia & New Zealand Banking Group Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	6.750		687,012	0.44%
580,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	573,446	0.36%
1,310,000	Banco do Brasil S.A., (fixed rate to 4/15/2024, variable rate thereafter)	USD	6.250		1,212,667	0.77%
2,320,000	Banco Macro S.A.	ARS	17.500	5/8/2022	111,362	0.07%
2,000(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2023	646,068	0.41%
4,400(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	1,405,611	0.89%
625,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.125	5/1/2027	610,938	0.39%
835,000	CenturyLink, Inc., Series U	USD	7.650	3/15/2042	731,042	0.46%
295,000	Cia Latinoamericana de Infraestructura & Servicios S.A.	USD	9.500	7/20/2023	313,151	0.20%
385,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	371,525	0.24%
370,000	Commercial Mortgage Trust, Series 2016-SAVA, Class C, 1-month LIBOR + 3.000%	USD	4.554	10/15/2034	370,928	0.24%
210,000	Credit Agricole S.A., (fixed rate to 1/23/2024, variable rate thereafter)	USD	7.875		238,487	0.15%
625,000	Credit Suisse AG	USD	6.500	8/8/2023	698,437	0.44%
580,000	Credit Suisse Group AG, (fixed rate to 12/11/2023, variable rate thereafter), 5-year Swap Rate + 4.598%	USD	7.500		659,750	0.42%
410,000	Dell International LLC/EMC Corp.	USD	8.100	7/15/2036	521,106	0.33%
290,000	Dell International LLC/EMC Corp.	USD	8.350	7/15/2046	380,573	0.24%
600,000	Deutsche Bank AG, (fixed rate to 4/30/2025, variable rate thereafter)	USD	7.500		633,000	0.40%
270,000	Discovery Communications LLC	USD	3.950	3/20/2028	263,280	0.17%
830,000	DISH DBS Corp.	USD	7.750	7/1/2026	852,825	0.54%
400,000	DISH Network Corp.	USD	3.375	8/15/2026	424,743	0.27%
550,000	Dresdner Funding Trust I	USD	8.151	6/30/2031	738,375	0.47%
625,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	669,562	0.43%
300,000	Gulfport Energy Corp.	USD	6.375	1/15/2026	304,500	0.19%
650,000	Hercules LLC	USD	6.500	6/30/2029	658,125	0.42%
8,651,000,000	Indonesia Treasury Bond	IDR	7.000	5/15/2027	678,459	0.43%
180,000	IPALCO Enterprises, Inc.	USD	3.700	9/1/2024	178,673	0.11%
715,000	Itau Unibanco Holding S.A., (fixed rate to 12/12/2022, variable rate thereafter)	USD	6.125		726,519	0.46%
690,000	Lloyds Banking Group PLC, (fixed rate to 11/07/2027, variable rate thereafter)	USD	3.574	11/7/2028	672,234	0.43%
635,000	Marfrig Holdings Europe BV, Class B	USD	8.000	6/8/2023	664,369	0.42%
715,000	Martin Marietta Materials, Inc.	USD	3.500	12/15/2027	696,010	0.44%
540,000	MEG Energy Corp.	USD	6.375	1/30/2023	464,400	0.30%
170,000	MEG Energy Corp.	USD	7.000	3/31/2024	147,263	0.09%
435,000	NRG Energy, Inc.	USD	7.250	5/15/2026	473,759	0.30%
65,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	68,368	0.04%
280,000	Panama Government International Bond	USD	4.500	5/15/2047	297,220	0.19%
1,000,000	Petrobras Global Finance BV	USD	5.999	1/27/2028	1,008,350	0.64%
1,020,000	Plains All American Pipeline LP, Series B, (fixed rate to 11/15/2022, variable rate thereafter)	USD	6.125		1,026,375	0.65%
660,000	Provincia de Buenos Aires	USD	7.875	6/15/2027	702,900	0.45%
1,250,000	Republic of Argentina	USD	6.875	1/26/2027	1,318,125	0.84%
485,000	Republic of Argentina	USD	7.500	4/22/2026	532,530	0.34%
5,375,000	Republic of Uruguay	UYU	8.500	3/15/2028	183,068	0.12%
33,545,000	Republic of Uruguay	UYU	9.875	6/20/2022	1,224,978	0.78%
595,000	SM Energy Co.	USD	5.625	6/1/2025	589,050	0.37%

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75,000	SM Energy Co.	USD	6.750	9/15/2026	78,188	0.05%
8,260,000	South Africa Government International Bond, Series R186	ZAR	10.500	12/21/2026	784,356	0.50%
625,000	Transocean, Inc.	USD	8.375	12/15/2021	692,187	0.44%
25,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	23,250	0.01%
450,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	460,688	0.29%
595,000	YPF S.A.	USD	6.950	7/21/2027	615,647	0.39%
715,000	YPF S.A.	USD	7.000	12/15/2047	679,536	0.43%
	Total				32,892,320	20.88%
Exchange-Traded Funds						
456,637	Alerian MLP ETF				5,205,662	3.31%
61,154	iShares [®] MSCI Emerging Markets ETF				3,120,688	1.98%
86,860	SPDR [®] Blackstone / GSO Senior Loan ETF				4,138,879	2.63%
	Total				12,465,229	7.92%
Senior Loans						
335,775	ASP Chromaflo Dutch I BV, Term Loan B2, 1-month LIBOR + 4.000%	USD	5.573	11/18/2023	337,246	0.21%
258,225	ASP Chromaflo Intermediate Holdings, Inc., Term Loan B1, 1-month LIBOR + 4.000%	USD	5.573	11/18/2023	259,356	0.16%
392,811	Chesapeake Energy Corp., Term Loan, 3-month LIBOR + 7.500%	USD	8.954	8/23/2021	420,064	0.27%
962,026	Dynegy, Inc., 2017 Term Loan C2, 1-month LIBOR + 2.750%	USD	4.311	2/7/2024	971,213	0.62%
2,063,636	Gol LuxCo S.A., 1st Lien Term Loan	USD	6.500	8/31/2020	2,104,909	1.34%
764,225	Hilton Worldwide Finance LLC, Term Loan B2, 1-month LIBOR + 2.000%	USD	3.561	10/25/2023	769,559	0.49%
147,998	MEG Energy Corp., 2017 Term Loan B, 3-month LIBOR + 3.500%	USD	5.200	12/31/2023	148,442	0.09%
876,106	Russell Investment Group, Term Loan B, 3-month LIBOR + 4.250%	USD	5.943	6/1/2023	882,019	0.56%
1,114,912	Staples, Inc., 2017 Term Loan B, 3-month LIBOR + 4.000%	USD	5.488	9/12/2024	1,108,646	0.70%
1,162,266	Wall Street Systems Delaware, Inc., 2017 Term Loan B, 1-month LIBOR + 3.000%	USD	4.654	11/21/2024	1,162,754	0.74%
	Total				8,164,208	5.18%
Preferred Stocks						
932	Chesapeake Energy Corp.		5.750		570,692	0.36%
Short-Term Investments						
5,770,193	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.540	2/1/2018	5,770,193	3.66%
	Total Investments				156,511,372	99.37%
	Other assets less liabilities				985,667	0.63%
	Net Assets				157,497,039	100.00%

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

Key to abbreviations:

ARS	Argentine Peso
BRL	Brazilian Real
IDR	Indonesian Rupiah
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.