

Loomis Sayles Strategic Alpha Fund

Top Ten Holdings as of February 28, 2026

Rank	Security Name	% of Net Assets
1	U.S. Treasury Notes, 0.625%, 05/15/2030	4.00%
2	U.S. Treasury Notes, 3.750%, 04/15/2026	3.39%
3	U.S. Treasury Notes, 4.500%, 03/31/2026	2.91%
4	U.S. Treasury Notes, 4.875%, 05/31/2026	1.80%
5	Republic of South Africa Government Bonds, 8.500%, 01/31/2037	1.40%
6	EchoStar Corp., 10.750%, 11/30/2029	1.34%
7	Republic of South Africa Government Bonds, 9.000%, 01/31/2040	0.85%
8	Morgan Stanley, (fixed rate to 2/07/2034, variable rate thereafter), 5.942%, 02/07/2039	0.77%
9	Teva Pharmaceutical Finance Netherlands III BV, 4.100%, 10/01/2046	0.64%
10	Beignet Investor LLC, 6.581%, 05/30/2049	0.62%

Total Net Assets

1,104,151,247

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