

# Loomis Sayles Inflation Protected Securities Fund - Institutional Class

**Category**  
Inflation-Protected Bond

## Investment Objective & Strategy

### From the investment's prospectus

The investment seeks high total investment return through a combination of current income and capital appreciation.

The fund will normally invest at least 80% of its net assets (plus any borrowings made for investment purposes) in inflation-protected securities. The emphasis will be on debt securities issued by the U.S. Treasury (Treasury Inflation-Protected Securities, or "TIPS"). The principal value of these securities is periodically adjusted according to the rate of inflation, and repayment of the original bond principal upon maturity is guaranteed by the U.S. government.

Past name(s) : Loomis Sayles U.S. Government Secs Instl.

## Volatility and Risk

**Volatility** as of 12-31-17  
Investment



| Risk Measures as of 12-31-17 | Port Avg | Rel BC Aggr | Rel Cat |
|------------------------------|----------|-------------|---------|
| 3 Yr Std Dev                 | 3.56     | 1.26        | 1.03    |
| 3 Yr Beta                    | 1.05     | —           | 1.19    |

## Principal Risks

Credit and Counterparty, Inflation-Protected Securities, Currency, Foreign Securities, Loss of Money, Not FDIC Insured, Issuer, Interest Rate, Market/Market Volatility, High-Yield Securities, Mortgage-Backed and Asset-Backed Securities, Restricted/Illiquid Securities, Derivatives, Leverage, Fixed-Income Securities, Management

## Important Information

**Morningstar Investment Profiles must be accompanied by Morningstar Disclosure and Glossary.**

Funds or their affiliates may pay compensation to Voya® affiliates offering a fund. Such compensation may be paid out of distribution, service and/or 12b-1 fees that are deducted from the fund's assets, and/or may be paid directly by the fund's affiliates. Any fees deducted from fund assets are discussed in the fund's prospectus and disclosed in the fund fact sheet. Because these fees are paid on an on-going basis, over time these fees will increase the cost of your investment and may cost you more than paying other types of sales charges. If offered through a retirement program, additional fees and expenses may be charged under that program. NOT A DEPOSIT. NOT FDIC INSURED. NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY. NOT GUARANTEED BY THE INSTITUTION. MAY GO DOWN IN VALUE.

## Portfolio Analysis



**Top 10 Holdings** as of 11-30-17

| Security                                       | % Assets |
|------------------------------------------------|----------|
| 90DAY EUR FUTR MAR19 XCME 20190318 03-18-19    | 41.12    |
| US Treasury Note 04-15-21                      | 37.02    |
| US Treasury Note 07-15-26                      | 24.04    |
| US Treasury Note 04-15-22                      | 16.33    |
| Us 5yr Note (Cbt) Mar18 Xcvt 20180329 03-29-18 | 13.69    |
| US Treasury Note 07-15-25                      | 13.18    |
| US Treasury Note 01-15-27                      | 12.64    |
| US Treasury Bond 04-15-32                      | 9.77     |
| US Treasury Note 01-15-26                      | 8.28     |
| US Treasury Bond 02-15-47                      | 7.64     |

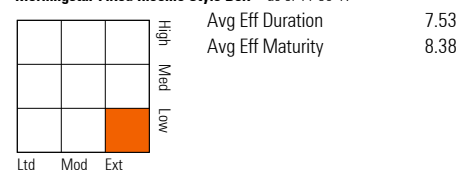
## Operations

|                           |                      |
|---------------------------|----------------------|
| Gross Prosp Exp Ratio     | 0.86% of fund assets |
| Net Prosp Exp Ratio       | 0.40% of fund assets |
| Management Fee            | 0.25%                |
| 12b-1 Fee                 | 0.00%                |
| Other Fee                 | 0.03%                |
| Miscellaneous Fee(s)      | 0.58%                |
| Fund Inception Date       | 05-20-91             |
| Total Fund Assets (\$mil) | 29.3                 |
| Annual Turnover Ratio %   | 354.00               |
| Fund Family Name          | Loomis Sayles Funds  |

## Notes

Loomis, Sayles & Company, L.P. ("Loomis Sayles" or the "Adviser") has given a binding contractual undertaking to the Fund to limit the amount of the Fund's total annual fund operating expenses to 0.40% of the Fund's average daily net assets, exclusive of brokerage expenses, interest expense, taxes, acquired fund fees and expenses, organizational and extraordinary expenses, such as litigation and indemnification expenses. This undertaking is in effect through January 31, 2018 and may be terminated before then only with the consent of the Fund's Board of Trustees. The Adviser will be permitted to recover management fees waived and/or expenses reimbursed to the extent that expenses in later periods fall below the applicable expense limitations. The Fund will not be obligated to repay any such waived/reimbursed fees and expenses more than one year after the end of the fiscal year in which the fees or expenses were waived/reimbursed.

## Morningstar Fixed Income Style Box™ as of 11-30-17



## Morningstar F-I Sectors as of 11-30-17

| Sector                | % Fund |
|-----------------------|--------|
| Government            | 91.21  |
| Corporate             | 7.15   |
| Securitized           | 0.00   |
| Municipal             | 0.00   |
| Cash/Cash Equivalents | 1.64   |
| Other                 | 0.00   |

## Credit Analysis: % Bonds as of 11-30-17

|     |    |           |    |
|-----|----|-----------|----|
| AAA | 0  | BB        | 37 |
| AA  | 9  | B         | 15 |
| A   | 10 | Below B   | 3  |
| BBB | 26 | Not Rated | 0  |

## Waiver Data

| Type          | Exp. Date   | %        |      |
|---------------|-------------|----------|------|
| Expense Ratio | Contractual | 01-31-18 | 0.46 |

## Portfolio Manager(s)

Maura Murphy, CFA. Since 2012.  
Elaine Kan, CFA. Since 2012.

|            |                            |
|------------|----------------------------|
| Advisor    | Loomis Sayles & Company LP |
| Subadvisor | —                          |