

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (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>
Bonds and Notes						
15,570,131	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	15,582,851	0.20%
5,895,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	5,720,685	0.07%
19,345,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	20,528,270	0.26%
1,190,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	1,267,578	0.02%
1,290,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	1,295,130	0.02%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	1.876	1/15/2067	1,889,202	0.02%
27,327,247	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	29,579,558	0.37%
10,575,000	Air Lease Corp.	USD	3.125	12/1/2030	10,840,095	0.14%
6,606,000	Air Lease Corp.	USD	4.625	10/1/2028	7,501,681	0.09%
4,065,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	4,163,775	0.05%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		18,007,134	0.23%
5,325,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		5,351,625	0.07%
15,807,000	Aker BP ASA	USD	3.750	1/15/2030	17,090,839	0.22%
24,645,000	Aker BP ASA	USD	4.000	1/15/2031	27,131,454	0.34%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		21,786,750	0.28%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		16,248,706	0.21%
6,315,000	Alpek SAB de CV	USD	3.250	2/25/2031	6,472,938	0.08%
31,822,797	Alta Wind Holdings LLC	USD	7.000	6/30/2035	37,493,251	0.47%
8,340,000	AMC Networks, Inc.	USD	4.250	2/15/2029	8,277,450	0.10%
345,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	308,775	0.00%
11,745,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	11,847,769	0.15%
3,601,780	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	3,441,897	0.04%
3,417,222	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	3,301,411	0.04%
4,055,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,273,970	0.05%
4,670,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	5,042,970	0.06%
2,750,000	American Homes 4 Rent	USD	2.375	7/15/2031	2,761,941	0.04%
6,936,000	Anglo American Capital PLC	USD	2.625	9/10/2030	7,054,884	0.09%
22,660,000	Anglo American Capital PLC	USD	2.875	3/17/2031	23,328,622	0.30%
15,585,000	Antares Holdings LP	USD	6.000	8/15/2023	16,941,077	0.21%
27,210,000	Antares Holdings LP	USD	8.500	5/18/2025	32,684,875	0.41%
30,635,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	43,761,178	0.55%
1,145,000	ArcelorMittal S.A.	USD	7.000	10/15/2039	1,645,938	0.02%
30,250,000	Ares Capital Corp.	USD	2.875	6/15/2028	30,846,938	0.39%
8,634,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	11,486,415	0.15%
11,740,000	Ashland LLC	USD	3.375	9/1/2031	12,066,137	0.15%
25,684,000	AT&T, Inc.	USD	3.650	9/15/2059	26,422,230	0.33%
14,828,000	AT&T, Inc.	USD	3.800	12/1/2057	15,770,938	0.20%
14,675,000	Athene Global Funding	USD	1.608	6/29/2026	14,763,605	0.19%
7,990,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	8,033,814	0.10%
2,205,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	2,257,597	0.03%
13,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	13,110,773	0.17%
1,540,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class C	USD	4.530	3/20/2023	1,556,782	0.02%
1,680,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,803,083	0.02%
6,300,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	6,564,319	0.08%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	4,234,035	0.05%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,753,877	0.02%
15,473,000	Avon Products, Inc.	USD	8.450	3/15/2043	20,501,725	0.26%
19,880,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	22,530,004	0.29%
10,990,000	BANK, Series 2021-BN35, Class AS	USD	2.457	8/15/2031	11,249,166	0.14%
13,982,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	13,696,943	0.17%
4,423,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	4,857,694	0.06%
12,588,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	13,031,430	0.17%

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8,870,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	8,687,936	0.11%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		18,032,904	0.23%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	49,420,520	0.63%
3,950,000	Barrick Gold Corp., Series A	USD	5.800	11/15/2034	4,903,225	0.06%
9,845,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	9,971,595	0.13%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	14,582,957	0.18%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,850,431	0.35%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	22,000,395	0.28%
29,915,000	BNP Paribas S.A.	USD	2.824	1/26/2041	28,985,242	0.37%
22,200,000	BNP Paribas S.A., (fixed rate to 6/25/2037, variable rate thereafter)	USD	7.195		23,707,380	0.30%
14,253,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	14,030,653	0.18%
22,105,000	Boeing Co. (The)	USD	3.625	2/1/2031	23,973,396	0.30%
2,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	2,995,291	0.04%
3,932,000	Boeing Co. (The)	USD	3.750	2/1/2050	4,080,590	0.05%
6,180,000	Boeing Co. (The)	USD	3.825	3/1/2059	6,294,257	0.08%
1,200,000	Boeing Co. (The)	USD	3.850	11/1/2048	1,245,739	0.02%
8,855,000	Boeing Co. (The)	USD	3.900	5/1/2049	9,271,486	0.12%
6,035,000	Boeing Co. (The)	USD	3.950	8/1/2059	6,277,665	0.08%
4,165,000	Boeing Co. (The)	USD	5.150	5/1/2030	4,927,878	0.06%
60,763,000	Boeing Co. (The)	USD	5.805	5/1/2050	82,528,644	1.04%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	2,137,273	0.03%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	11,759,063	0.15%
217,665(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	42,540,599	0.54%
1,445,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	1,454,876	0.02%
7,878,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	8,930,089	0.11%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	24,790,717	0.31%
34,815,000	Broadcom, Inc.	USD	4.300	11/15/2032	39,842,438	0.50%
965,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,142,988	0.01%
17,850,000	Carnival Corp.	USD	5.750	3/1/2027	18,248,591	0.23%
14,576,000	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	14,573,610	0.18%
6,285,000	Carvana Co.	USD	5.500	4/15/2027	6,486,937	0.08%
4,455,000	Carvana Co.	USD	5.625	10/1/2025	4,633,378	0.06%
9,240,000	Carvana Co.	USD	5.875	10/1/2028	9,640,277	0.12%
3,100,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	3,109,619	0.04%
50,750,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	51,206,750	0.65%
57,099,000	Cemex SAB de CV	USD	3.875	7/11/2031	58,741,167	0.74%
3,605,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,951,981	0.05%
9,035,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		9,477,173	0.12%
32,650,000	Centene Corp.	USD	2.500	3/1/2031	32,565,763	0.41%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	9,062,925	0.11%
6,921,000	Centene Corp.	USD	3.000	10/15/2030	7,173,409	0.09%
5,945,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	6,091,354	0.08%
108,325,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	109,041,778	1.38%
14,827,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	14,754,859	0.19%
7,660,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	7,907,728	0.10%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	7,126,852	0.09%
2,465,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	2,586,007	0.03%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	4,221,653	0.05%
3,036,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	3,175,474	0.04%
40,185,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	47,081,108	0.60%
17,521,951	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	17,462,711	0.22%
2,760,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	2,803,393	0.04%
190,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	189,670	0.00%
3,475,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	3,485,849	0.04%
3,825,000	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	3,832,358	0.05%
14,400,000	CommScope Technologies LLC	USD	5.000	3/15/2027	14,177,340	0.18%
16,765,000	CommScope, Inc.	USD	4.750	9/1/2029	16,977,245	0.22%
14,910,000	Continental Resources, Inc.	USD	5.750	1/15/2031	18,171,563	0.23%

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2,715,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	2,789,730	0.04%
4,647,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	4,635,291	0.06%
2,900,000	Corporate Office Properties LP	USD	2.750	4/15/2031	2,959,412	0.04%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	7,560,845	0.10%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	4,029,798	0.05%
8,565,000	Credit Agricole S.A.	USD	2.811	1/11/2041	8,325,203	0.11%
10,265,000	Credit Agricole S.A.	USD	3.250	1/14/2030	10,924,424	0.14%
8,140,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	8,858,378	0.11%
515,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.696	1/15/2034	508,425	0.01%
2,990,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class B	USD	4.185	9/15/2037	3,040,425	0.04%
20,408,402	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	20,515,342	0.26%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	3,960,353	0.05%
24,710,000	CSC Holdings LLC	USD	5.375	2/1/2028	26,007,275	0.33%
3,172,000	Cummins, Inc.	USD	6.750	2/15/2027	4,002,399	0.05%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	10,973,125	0.14%
4,905,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	5,059,096	0.06%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,489,622	0.03%
9,830,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	10,140,506	0.13%
3,985,000	Devon Energy Corp.	USD	4.500	1/15/2030	4,352,903	0.06%
5,500,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	5,725,723	0.07%
3,480,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	3,747,121	0.05%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	5,542,852	0.07%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	8,594,484	0.11%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,727,698	0.03%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	9,382,661	0.12%
3,465,000	DISH DBS Corp.	USD	5.875	11/15/2024	3,724,875	0.05%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	16,859,879	0.21%
48,505,000	DISH Network Corp.	USD	2.375	3/15/2024	47,049,850	0.60%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	192,729,079	2.44%
600,850	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	647,800	0.01%
21,420,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	21,423,734	0.27%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,339,904	0.05%
8,663,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	10,825,266	0.14%
9,555,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	9,764,446	0.12%
12,510,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	12,821,749	0.16%
1,215,000	EQT Corp.	USD	3.125	5/15/2026	1,248,413	0.02%
2,580,000	EQT Corp.	USD	3.625	5/15/2031	2,727,576	0.03%
11,340,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.400	4/15/2027	11,362,005	0.14%
15,295,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	15,350,273	0.19%
8,160,000	Expedia Group, Inc.	USD	0.000	2/15/2026	8,526,027	0.11%
5,315,000	Expedia Group, Inc.	USD	2.950	3/15/2031	5,408,080	0.07%
42,710,000	Expedia Group, Inc.	USD	3.250	2/15/2030	44,292,461	0.56%
9,060,000	Expedia Group, Inc.	USD	3.800	2/15/2028	9,802,702	0.12%
2,929,000,000	Export-Import Bank of Korea	INR	4.890	8/9/2023	40,115,555	0.51%
689,000,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	9,612,709	0.12%
3,105,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.346	7/15/2038	3,128,212	0.04%
2,475,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	2,706,858	0.03%
4,329	FHLMC	USD	5.000	12/1/2031	4,746	0.00%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,701,470	0.10%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	34,434,325	0.44%
1,445,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,497,381	0.02%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	8,002,207	0.10%
6,576,000	FirstKey Homes Trust, Series 2021-SFR1, Class E2	USD	2.489	8/17/2038	6,581,888	0.08%
6,352,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	6,352,203	0.08%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	3,120,100	0.04%

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5,245,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	5,282,985	0.07%
6,565,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	6,580,555	0.08%
14,665,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	15,805,497	0.20%
30,125,000	Ford Motor Co.	USD	4.750	1/15/2043	32,497,344	0.41%
2,440,000	Ford Motor Co.	USD	5.291	12/8/2046	2,763,495	0.04%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,824,467	0.02%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,881,764	0.02%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	5,273,276	0.07%
1,630,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	1,641,156	0.02%
34,855,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	43,706,253	0.55%
2,210,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	2,211,494	0.03%
1,930,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	1,931,378	0.02%
11,041,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	11,518,636	0.15%
22,005,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	22,350,108	0.28%
32,585,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	409,137	0.01%
64,915,000	GE Capital Funding LLC	USD	4.550	5/15/2032	78,119,554	0.99%
16,790,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	20,379,875	0.26%
2,080,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	3.449		2,017,600	0.03%
3,505,000	General Motors Co.	USD	5.200	4/1/2045	4,296,349	0.05%
3,170,000	General Motors Co.	USD	6.250	10/2/2043	4,339,760	0.05%
44,900,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	48,746,006	0.62%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		893,379	0.01%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,497,488	0.02%
19,755,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	19,877,329	0.25%
16,157,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	23,235,435	0.29%
18,565,000	Glencore Funding LLC	USD	2.500	9/1/2030	18,529,727	0.23%
50,440,000	Glencore Funding LLC	USD	2.850	4/27/2031	51,619,487	0.65%
8,425,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	8,386,119	0.11%
1,845,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,776,321	0.02%
315,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	316,663	0.00%
16,135,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	15,933,313	0.20%
2,065,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	2,365,354	0.03%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.668	3/5/2033	3,781,312	0.05%
3,475,000	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	3,534,284	0.04%
24,220,000	HCA, Inc.	USD	5.250	6/15/2049	31,610,599	0.40%
19,040,000	Hess Corp.	USD	5.600	2/15/2041	23,758,638	0.30%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,791,813	0.05%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	11,403,825	0.14%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	2,453,344	0.03%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	8,191,125	0.10%
1,470,000	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/19/2041	1,472,488	0.02%
3,980,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	3,977,992	0.05%
37,160,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	37,299,350	0.47%
5,390,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,598,593	0.07%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	6,087,620	0.08%
2,905,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	3,043,859	0.04%
7,085,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	7,526,396	0.10%
16,920,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	16,624,408	0.21%
1,360,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	1,377,000	0.02%
793,840,000	International Finance Corp.	INR	5.850	11/25/2022	11,049,553	0.14%
17,635,000	International Game Technology PLC	USD	6.250	1/15/2027	20,103,900	0.25%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	15,929,524	0.20%
3,380,000	Intesa Sanpaolo SpA	USD	4.198	6/1/2032	3,480,116	0.04%
2,959,535	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.176	6/17/2037	2,964,124	0.04%
1,449,866	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.243	7/17/2037	1,452,329	0.02%
7,650,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	7,505,415	0.10%
20,540,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	21,665,592	0.27%

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,930,000	Jabil, Inc.	USD	3.950	1/12/2028	5,473,951	0.07%
3,060,000	Jazz Securities DAC	USD	4.375	1/15/2029	3,170,925	0.04%
6,490,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	6,845,165	0.09%
21,725,000	Jefferies Group LLC	USD	6.250	1/15/2036	29,431,628	0.37%
5,645,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	5,549,411	0.07%
28,240,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	27,349,198	0.35%
40,545,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	39,818,357	0.50%
435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.508	12/15/2047	426,518	0.01%
12,970,000	KLA Corp.	USD	5.650	11/1/2034	16,617,587	0.21%
68,535,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	79,172,317	1.00%
787,466	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	793,222	0.01%
2,193,805	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	2,231,158	0.03%
9,679,928	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	9,804,334	0.12%
3,215,000	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	6/25/2061	3,215,527	0.04%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	12,704,208	0.16%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	14,155,275	0.18%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	429,067	0.01%
1,724,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,881,815	0.02%
16,125,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	17,795,228	0.23%
5,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	6,273,750	0.08%
3,890,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,555,153	0.07%
2,583,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	2,547,541	0.03%
1,875,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	2,029,144	0.03%
12,725,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	12,823,895	0.16%
9,185,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	9,319,416	0.12%
22,878,360	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	23,166,216	0.29%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	11,089,655	0.14%
1,733,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,746,479	0.02%
11,290,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	11,517,740	0.15%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	6,215,935	0.08%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	8,987,602	0.11%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	5,420,259	0.07%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	6,201,539	0.08%
13,985,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.386	1/15/2033	2,412,413	0.03%
80,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.386	1/15/2033	13,800	0.00%
27,050,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	1,082,000	0.01%
12,420,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	496,800	0.01%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	3,102,012	0.04%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	18,009,186	0.23%
8,436,175(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	42,754,656	0.54%
45,245,000	Mexico Government International Bond	USD	3.771	5/24/2061	43,146,084	0.55%
31,860,000	Mexico Government International Bond	USD	4.280	8/14/2041	34,088,288	0.43%
41,995,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	45,621,268	0.58%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,830,865	0.02%
2,146,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	2,237,726	0.03%
9,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	9,742,924	0.12%
1,245,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	1,248,963	0.02%
1,415,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,407,928	0.02%
9,556,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.297	8/15/2046	9,973,361	0.13%
645,000	Motel Trust, Series 2021-MTL6, Class C, 1-month LIBOR + 1.500%	USD	1.600	9/15/2038	645,015	0.01%
4,485,000	MSCI, Inc.	USD	3.250	8/15/2033	4,625,156	0.06%
3,860,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	3,894,354	0.05%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	79,730,682	1.01%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	62,812,840	0.80%
14,125,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	14,672,344	0.19%
9,385,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	9,633,703	0.12%
19,655,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	19,775,890	0.25%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	22,648,769	0.29%

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
445,000	Navigent Corp.	USD	5.000	3/15/2027	467,250	0.01%
19,021,000	Navigent Corp.	USD	6.750	6/15/2026	21,469,954	0.27%
17,971,000	Navigent Corp., MTN	USD	5.625	8/1/2033	17,409,406	0.22%
3,162,000	Navigent Corp., MTN	USD	6.125	3/25/2024	3,426,818	0.04%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	10,055,075	0.13%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,713,475	0.05%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	3,346,785	0.04%
2,110,000	Netflix, Inc.	USD	4.875	4/15/2028	2,466,063	0.03%
17,720,000	Netflix, Inc.	USD	4.875	6/15/2030	21,207,916	0.27%
2,007,000	Netflix, Inc.	USD	5.375	11/15/2029	2,468,269	0.03%
9,827,000	Netflix, Inc.	USD	5.875	11/15/2028	12,185,480	0.15%
11,544,000	Netflix, Inc.	USD	6.375	5/15/2029	14,790,750	0.19%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	295,550	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	17,305,344	0.22%
2,770,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	2,830,331	0.04%
37,985,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	47,386,287	0.60%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	11,856,969	0.15%
1,145,000	OneMain Financial Issuance Trust, Series 2018- 2A, Class A	USD	3.570	3/14/2033	1,197,027	0.02%
5,485,000	OneMain Financial Issuance Trust, Series 2021- 1A, Class D	USD	2.470	6/16/2036	5,578,766	0.07%
14,178,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	14,469,641	0.18%
1,901,000	Ovintiv, Inc.	USD	6.500	8/15/2034	2,526,632	0.03%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	1,144,018	0.01%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	5,707,335	0.07%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	732,167	0.01%
495,000	Ovintiv, Inc.	USD	7.375	11/1/2031	662,865	0.01%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	3,114,058	0.04%
650,000	Owens Corning	USD	4.400	1/30/2048	780,055	0.01%
6,344,000	Owens Corning	USD	7.000	12/1/2036	9,248,439	0.12%
9,355,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	9,408,607	0.12%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,911,650	0.20%
13,420,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	14,778,607	0.19%
2,655,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	2,604,098	0.03%
6,582,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	5,931,382	0.08%
8,302,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	8,052,321	0.10%
11,201,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	10,984,412	0.14%
11,830,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	12,038,588	0.15%
37,000,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	59,359,237	0.75%
8,860,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	7,984,609	0.10%
2,390,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	8,480,975	0.11%
4,850,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	4,843,938	0.06%
8,465,000	Pertamina Persero PT	USD	6.450	5/30/2044	11,239,234	0.14%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	27,590,262	0.35%
14,795,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	15,109,690	0.19%
2,149,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	2,314,624	0.03%
280,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	282,080	0.00%
17,090,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	18,220,508	0.23%
1,775,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,921,544	0.02%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,651,420	0.02%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,153,902	0.01%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,525,612	0.04%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	922,545	0.01%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	4,498,631	0.06%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	2,301,845	0.03%
6,880,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	6,853,919	0.09%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,439,454	0.02%
15,594,498	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	15,775,176	0.20%
15,223,738	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	15,388,291	0.19%
12,450,568	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	12,445,177	0.16%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	69,307,087	0.88%
18,044,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	18,427,435	0.23%

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
53,276,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	54,499,350	0.69%
190,000	Range Resources Corp.	USD	4.875	5/15/2025	196,650	0.00%
10,870,000	Rocket Mortgage LLC	USD	5.250	1/15/2028	11,467,850	0.15%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	18,917,282	0.24%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	3,227,336	0.04%
24,995,000	SBA Communications Corp.	USD	3.125	2/1/2029	24,557,587	0.31%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	732,197	0.01%
19,251,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	20,751,615	0.26%
415,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	463,244	0.01%
7,960,000	Sensata Technologies BV	USD	4.000	4/15/2029	8,238,998	0.10%
4,185,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	3,912,975	0.05%
4,445,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	4,632,916	0.06%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	2,713,190	0.03%
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	5,127,544	0.06%
16,338,296	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	16,451,112	0.21%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	5,962,542	0.08%
630,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	658,648	0.01%
17,429,000	Southwest Airlines Co.	USD	1.250	5/1/2025	25,402,767	0.32%
8,485,000	Splunk, Inc.	USD	1.125	6/15/2027	8,458,484	0.11%
8,675,000	Square, Inc.	USD	3.500	6/1/2031	9,022,000	0.11%
17,090,000	SYNNEX Corp.	USD	1.750	8/9/2026	17,011,512	0.22%
42,300,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	44,692,488	0.57%
20,890,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	22,242,627	0.28%
38,320,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	42,934,494	0.54%
13,785,000	Taco Bell Funding LLC, Series 2021-1A, Class A2II	USD	2.294	8/25/2051	13,912,401	0.18%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	5,550,849	0.07%
26,209,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	27,755,746	0.35%
11,786,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	13,403,039	0.17%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	27,593,936	0.35%
29,992,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	34,040,920	0.43%
8,919,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	10,669,354	0.14%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	6,922,197	0.09%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	689,818	0.01%
92,215,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	97,598,484	1.24%
12,050,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	12,059,660	0.15%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	36,679,728	0.46%
3,500,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	3,723,505	0.05%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,885,577	0.05%
670,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	702,278	0.01%
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	963,818	0.01%
9,030,000	TransDigm, Inc.	USD	5.500	11/15/2027	9,235,162	0.12%
400,000	TransDigm, Inc.	USD	7.500	3/15/2027	423,000	0.01%
11,584,000	Travel & Leisure Co.	USD	4.625	3/1/2030	11,931,520	0.15%
1,465,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,620,656	0.02%
1,695,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,930,775	0.02%
14,700,000	TriNet Group, Inc.	USD	3.500	3/1/2029	14,810,250	0.19%
18,611,635	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	18,638,933	0.24%
12,670,000	Twitter, Inc.	USD	0.000	3/15/2026	11,972,775	0.15%
76,210,000	U.S. Treasury Note	USD	0.125	11/30/2022	76,227,862	0.96%
45,170,000	U.S. Treasury Note	USD	0.125	12/31/2022	45,164,707	0.57%
187,560,000	U.S. Treasury Note	USD	0.125	1/31/2023	187,530,694	2.37%
158,300,000	U.S. Treasury Note	USD	0.125	2/28/2023	158,238,165	2.00%
389,480,000	U.S. Treasury Note	USD	0.125	6/30/2023	389,190,932	4.93%
121,000,000	U.S. Treasury Note	USD	0.125	7/31/2023	120,858,203	1.53%
11,830,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	11,033,997	0.14%
33,010,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	32,484,481	0.41%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	22,225,418	0.28%
38,763,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	42,251,670	0.53%
641,568	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	642,125	0.01%
20,365,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	22,507,631	0.28%
4,629,898	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	4,901,715	0.06%

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
29,897,157	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	33,246,834	0.42%
4,493,743	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	4,734,697	0.06%
3,480,000	United Airlines, Inc.	USD	4.375	4/15/2026	3,610,152	0.05%
5,205,000	United Airlines, Inc.	USD	4.625	4/15/2029	5,400,188	0.07%
515,029	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	516,518	0.01%
5,955,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	6,962,355	0.09%
6,730,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	8,298,823	0.11%
6,940,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	8,820,607	0.11%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	2,789,994	0.04%
10,276,778	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	10,291,634	0.13%
3,601,751	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.443	7/15/2046	3,609,474	0.05%
8,140,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	8,248,506	0.10%
1,180,000	Wendy's Funding LLC, Series 2021-1A, Class A2II	USD	2.775	6/15/2051	1,216,049	0.02%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	11,809,071	0.15%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	35,645,310	0.45%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	5,329,920	0.07%
7,985,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	11,522,229	0.15%
1,955,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,938,314	0.02%
4,500,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.645	8/15/2046	4,494,226	0.06%
12,973,172	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	13,018,773	0.16%
7,579,000	Ziggo BV	USD	5.500	1/15/2027	7,833,579	0.10%
	Total				6,561,732,369	83.04%
Common Stocks						
157,455	Abbott Laboratories				19,897,588	0.25%
59,929	Accenture PLC, Class A				20,169,704	0.26%
67,601	American Tower Corp.				19,750,984	0.25%
49,788	Anthem, Inc.				18,676,973	0.24%
131,346	Apple, Inc.				19,942,263	0.25%
45,016	Automatic Data Processing, Inc.				9,410,145	0.12%
93,585	Battalion Oil Corp.				993,873	0.01%
22,015	BlackRock, Inc.				20,766,529	0.26%
246,078	Bristol-Myers Squibb Co.				16,452,775	0.21%
186,859	Chevron Corp.				18,082,345	0.23%
347,260	Cisco Systems, Inc.				20,495,285	0.26%
335,327	Coca-Cola Co. (The)				18,882,263	0.24%
328,856	Comcast Corp., Class A				19,954,982	0.25%
553,744	Corning, Inc.				22,144,223	0.28%
41,133	Cummins, Inc.				9,706,565	0.12%
53,066	Deere & Co.				20,060,540	0.25%
181,009	Duke Energy Corp.				18,944,402	0.24%
733,495	Hexion Holdings Corp., Class B				15,357,918	0.20%
29,538	Home Depot, Inc. (The)				9,634,705	0.12%
705,779	iHeartMedia, Inc., Class A				17,559,782	0.22%
17,622	iQor Holdings, Inc.				226,143	0.00%
111,090	Johnson & Johnson				19,233,012	0.24%
51,366	Lockheed Martin Corp.				18,481,487	0.23%
666,240	Lonestar Resources U.S., Inc.				5,269,958	0.07%
248,601	Merck & Co., Inc.				18,965,770	0.24%
66,770	Microsoft Corp.				20,156,528	0.26%
197,326	Morgan Stanley				20,606,754	0.26%
305,108	Newmont Corp.				17,693,213	0.22%
244,731	NextEra Energy, Inc.				20,554,957	0.26%
136,026	Procter & Gamble Co. (The)				19,368,742	0.25%
966,086	SM Energy Co.				18,452,243	0.23%
156,327	Starbucks Corp.				18,366,859	0.23%
289,585	T-Mobile US, Inc.				39,678,937	0.50%
51,476	Texas Instruments, Inc.				9,827,283	0.13%
87,981	Union Pacific Corp.				19,077,800	0.24%
99,820	United Parcel Service, Inc., Class B				19,527,787	0.25%
46,430	UnitedHealth Group, Inc.				19,327,416	0.25%
134,455	Walmart, Inc.				19,912,786	0.25%
234,323	Whiting Petroleum Corp.				11,001,465	0.14%
752,754	Williams Cos., Inc. (The)				18,585,496	0.24%
	Total				691,198,480	8.75%
Collateralized Loan Obligations						
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	3.484	7/20/2034	7,113,377	0.09%

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.038	7/20/2034	7,239,129	0.09%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	3.218	7/15/2034	1,804,970	0.02%
10,050,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.923	4/22/2034	10,040,037	0.13%
5,605,000	AIG CLO Ltd., Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	0.000	7/20/2034	5,605,000	0.07%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	0.000	10/15/2034	3,955,000	0.05%
9,977,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.234	10/20/2031	9,976,831	0.13%
5,225,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	3.218	7/25/2034	5,225,000	0.07%
10,720,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	10,741,311	0.14%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	2,244,965	0.03%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	USD	3.088	7/20/2032	5,224,921	0.07%
4,305,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	3.397	7/15/2034	4,324,908	0.05%
6,075,000	Crown City CLO I, Series 2021-1A, Class CR, 3-month LIBOR + 3.420%	USD	3.566	7/20/2034	6,074,897	0.08%
7,745,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	3.245	10/20/2034	7,761,131	0.10%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	4,080,936	0.05%
3,365,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	3,371,682	0.04%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	1.660	4/20/2031	8,735,611	0.11%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	1,468,531	0.02%
4,215,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	4,214,933	0.05%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.346	7/27/2031	15,854,992	0.20%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	1,258,736	0.02%
5,260,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.026	4/15/2034	5,254,760	0.07%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	9,233,646	0.12%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	3.325	7/20/2032	11,919,800	0.15%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	3.268	7/15/2034	10,555,541	0.13%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-A2, Class DR, 3-month LIBOR + 3.300%	USD	3.429	7/15/2036	4,919,958	0.06%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	1.784	7/2/2035	12,441,549	0.16%
9,720,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.034	7/2/2035	9,719,794	0.12%
12,640,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.634	10/17/2031	12,665,113	0.16%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.834	10/17/2031	5,073,914	0.06%
1,455,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	1.825	5/21/2034	1,456,251	0.02%
11,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	11,439,949	0.14%
1,710,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,713,404	0.02%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.084	1/20/2031	695,138	0.01%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	3.882	10/20/2034	2,135,000	0.03%
	Total				225,540,715	2.86%
Preferred Stocks						
18,039	2020 Cash Mandatory Exchangeable Trust		5.250		21,481,204	0.27%
27,889	Bank of America Corp., Series L		7.250		40,941,052	0.52%
51,550	Boston Scientific Corp., Series A		5.500		6,194,248	0.08%
40,109	Bunge Ltd.		4.875		4,629,204	0.06%
170,945	Clarivate PLC, Series A		5.250		16,340,633	0.21%

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,925	Connecticut Light & Power Co. (The), Series 1947		1.900		142,447	0.00%
433,942	El Paso Energy Capital Trust I		4.750		21,805,585	0.27%
2,318	Highwoods Properties, Inc., Series A		8.625		2,897,500	0.04%
52,867	Hovnanian Enterprises, Inc.		7.625		932,045	0.01%
16,004	iStar, Inc., Series G		7.650		408,102	0.01%
169,007	Prologis, Inc., Series Q		8.540		12,337,511	0.16%
11,335	Wells Fargo & Co., Class A, Series L		7.500		16,900,485	0.21%
	Total				145,010,016	1.84%
Senior Loans						
10,864,295	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	10,891,456	0.14%
16,469,000	Ascent Resources - Utica, 2020 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	17,814,023	0.23%
7,918,630	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	5.750	7/22/2027	7,914,117	0.10%
9,065,193	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B, 1-month LIBOR + 3.000%	USD	3.500	8/2/2028	9,044,796	0.11%
8,004,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/5/2028	8,004,000	0.10%
8,992,961	United Airlines, Inc., 2021 Term Loan B, 3-month LIBOR + 3.750%	USD	4.500	4/21/2028	9,002,134	0.11%
	Total				62,670,526	0.79%
Closed-End Investment Companies						
170,002	NexPoint Strategic Opportunities Fund				2,550,030	0.03%
Short-Term Investments						
163,722,498	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	9/1/2021	163,722,498	2.07%
	Total Investments				7,852,424,634	99.38%
	Other assets less liabilities				49,165,275	0.62%
	Net Assets				7,901,589,909	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	09/02/2021	BRL B	115,203,000	\$ 21,901,711	\$ 22,279,531	\$ 377,820
Bank of America, N.A.	09/02/2021	BRL S	115,203,000	21,490,290	22,279,531	(789,241)
Bank of America, N.A.	12/02/2021	BRL S	115,203,000	21,590,982	21,967,488	(376,506)
Total						\$ (787,927)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
Long Position Contracts:					
10 Year U.S. Treasury Note	12/21/2021	4,465	\$ 593,971,078	\$ 595,868,203	\$ 1,897,125
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	12/21/2021	(7,724)	\$ (1,139,153,942)	\$ (1,143,272,688)	\$ (4,118,746)
Ultra Long U.S. Treasury Bond	12/21/2021	(360)	(70,540,282)	(71,021,250)	(480,968)
Total Short Position Contracts					\$ (4,599,714)
Total Futures Contracts					\$ (2,702,589)

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

(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL	Brazilian Real
INR	Indian Rupee
MXN	Mexican Peso
USD	U.S. Dollar

Loomis Sayles Bond Fund

Investments as of August 31, 2021 (Unaudited)

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

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

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

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Loomis Sayles Bond Fund

Investments as of July 31, 2021 (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>
Bonds and Notes						
16,160,682	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	16,187,929	0.20%
5,895,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	5,637,742	0.07%
19,345,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	20,302,849	0.26%
1,190,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	1,277,837	0.02%
1,290,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/15/2026	1,292,038	0.02%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	1.876	1/15/2067	1,929,781	0.02%
27,327,247	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	29,584,751	0.37%
10,575,000	Air Lease Corp.	USD	3.125	12/1/2030	10,969,833	0.14%
6,606,000	Air Lease Corp.	USD	4.625	10/1/2028	7,563,422	0.10%
4,065,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	4,201,041	0.05%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		17,938,470	0.23%
5,325,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		5,378,250	0.07%
15,807,000	Aker BP ASA	USD	3.750	1/15/2030	17,175,158	0.22%
24,645,000	Aker BP ASA	USD	4.000	1/15/2031	27,404,096	0.35%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		21,652,200	0.27%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		16,244,805	0.21%
6,315,000	Alpek SAB de CV	USD	3.250	2/25/2031	6,409,725	0.08%
31,822,797	Alta Wind Holdings LLC	USD	7.000	6/30/2035	37,304,829	0.47%
8,340,000	AMC Networks, Inc.	USD	4.250	2/15/2029	8,340,000	0.11%
345,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	307,047	0.00%
29,295,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	29,221,762	0.37%
3,601,780	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	3,457,132	0.04%
3,417,222	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	3,301,571	0.04%
4,055,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,242,544	0.05%
4,670,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	5,037,436	0.06%
10,510,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	10,512,011	0.13%
2,750,000	American Homes 4 Rent	USD	2.375	7/15/2031	2,787,491	0.04%
6,936,000	Anglo American Capital PLC	USD	2.625	9/10/2030	7,114,139	0.09%
22,660,000	Anglo American Capital PLC	USD	2.875	3/17/2031	23,555,444	0.30%
15,585,000	Antares Holdings LP	USD	6.000	8/15/2023	16,852,658	0.21%
27,210,000	Antares Holdings LP	USD	8.500	5/18/2025	32,578,078	0.41%
30,635,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	43,963,369	0.55%
1,145,000	ArcelorMittal S.A.	USD	7.250	10/15/2039	1,672,650	0.02%
30,250,000	Ares Capital Corp.	USD	2.875	6/15/2028	31,197,703	0.39%
8,634,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	11,820,723	0.15%
25,684,000	AT&T, Inc.	USD	3.650	9/15/2059	26,510,521	0.33%
14,828,000	AT&T, Inc.	USD	3.800	12/1/2057	15,797,377	0.20%
14,675,000	Athene Global Funding	USD	1.608	6/29/2026	14,836,734	0.19%
7,990,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	8,064,181	0.10%
2,205,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	2,261,969	0.03%
13,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	13,122,863	0.17%
1,540,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class C	USD	4.530	3/20/2023	1,561,071	0.02%
2,780,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,988,603	0.04%
1,680,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,808,581	0.02%
6,300,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	6,578,885	0.08%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	4,250,399	0.05%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,751,931	0.02%
15,473,000	Avon Products, Inc.	USD	8.450	3/15/2043	20,037,535	0.25%
19,880,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	22,414,700	0.28%
10,990,000	BANK, Series 2021-BN35, Class AS	USD	2.457	7/15/2031	11,329,635	0.14%
13,982,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	13,778,070	0.17%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,423,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	4,859,973	0.06%
12,588,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	13,046,769	0.16%
8,870,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	8,721,504	0.11%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	49,628,503	0.63%
3,950,000	Barrick Gold Corp., Series A	USD	5.800	11/15/2034	4,942,466	0.06%
9,845,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	9,946,397	0.13%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	14,250,638	0.18%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,243,597	0.34%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	21,984,973	0.28%
29,915,000	BNP Paribas S.A.	USD	2.824	1/26/2041	28,973,874	0.37%
22,200,000	BNP Paribas S.A., (fixed rate to 6/25/2037, variable rate thereafter)	USD	7.195		23,587,500	0.30%
14,253,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	14,075,265	0.18%
22,105,000	Boeing Co. (The)	USD	3.625	2/1/2031	24,112,930	0.30%
2,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	2,988,904	0.04%
3,932,000	Boeing Co. (The)	USD	3.750	2/1/2050	4,085,073	0.05%
6,180,000	Boeing Co. (The)	USD	3.825	3/1/2059	6,190,193	0.08%
1,200,000	Boeing Co. (The)	USD	3.850	11/1/2048	1,252,505	0.02%
8,855,000	Boeing Co. (The)	USD	3.900	5/1/2049	9,347,616	0.12%
6,035,000	Boeing Co. (The)	USD	3.950	8/1/2059	6,249,397	0.08%
4,165,000	Boeing Co. (The)	USD	5.150	5/1/2030	4,959,636	0.06%
60,763,000	Boeing Co. (The)	USD	5.805	5/1/2050	82,879,808	1.05%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	2,104,725	0.03%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	11,390,400	0.14%
217,665(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	43,219,865	0.55%
1,445,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	1,455,800	0.02%
7,878,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	8,849,074	0.11%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	25,016,871	0.32%
34,815,000	Broadcom, Inc.	USD	4.300	11/15/2032	40,204,492	0.51%
965,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,152,074	0.01%
17,850,000	Carnival Corp.	USD	5.750	3/1/2027	18,140,062	0.23%
6,285,000	Carvana Co.	USD	5.500	4/15/2027	6,504,975	0.08%
4,455,000	Carvana Co.	USD	5.625	10/1/2025	4,628,300	0.06%
9,240,000	Carvana Co.	USD	5.875	10/1/2028	9,782,111	0.12%
3,100,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	3,113,801	0.04%
54,244,000	Cemex SAB de CV	USD	3.875	7/11/2031	56,169,662	0.71%
3,605,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,947,475	0.05%
9,035,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		9,485,033	0.12%
32,650,000	Centene Corp.	USD	2.500	3/1/2031	32,690,812	0.41%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	9,007,050	0.11%
6,921,000	Centene Corp.	USD	3.000	10/15/2030	7,191,888	0.09%
5,945,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	6,167,097	0.08%
108,325,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	109,556,364	1.38%
14,827,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	14,805,846	0.19%
7,660,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	7,935,008	0.10%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	7,197,035	0.09%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	4,199,927	0.05%
3,036,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	3,187,800	0.04%
40,185,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	47,216,390	0.60%
17,675,618	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	17,664,373	0.22%
2,760,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	2,820,342	0.04%
3,475,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	3,503,184	0.04%
3,825,000	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	3,836,626	0.05%
14,400,000	CommScope Technologies LLC	USD	5.000	3/15/2027	14,569,920	0.18%
14,910,000	Continental Resources, Inc.	USD	5.750	1/15/2031	17,971,023	0.23%
2,715,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	2,844,272	0.04%
4,647,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	4,648,078	0.06%
2,900,000	Corporate Office Properties LP	USD	2.750	4/15/2031	2,969,065	0.04%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	4,035,619	0.05%
8,565,000	Credit Agricole S.A.	USD	2.811	1/11/2041	8,280,119	0.10%
10,265,000	Credit Agricole S.A.	USD	3.250	1/14/2030	10,951,215	0.14%
8,140,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	8,904,390	0.11%
515,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.693	1/15/2034	508,101	0.01%
2,990,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class B	USD	4.185	9/15/2037	3,059,331	0.04%
20,651,319	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	20,770,891	0.26%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	3,960,212	0.05%
8,035,000	Crown Castle International Corp.	USD	2.500	7/15/2031	8,235,316	0.10%
24,710,000	CSC Holdings LLC	USD	5.375	2/1/2028	26,101,914	0.33%
3,172,000	Cummins, Inc.	USD	6.750	2/15/2027	4,028,622	0.05%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	10,860,000	0.14%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,468,398	0.03%
9,830,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	10,167,152	0.13%
3,985,000	Devon Energy Corp.	USD	4.500	1/15/2030	4,345,974	0.05%
5,500,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	5,773,748	0.07%
3,480,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	3,772,708	0.05%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	5,557,781	0.07%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	8,619,405	0.11%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,718,585	0.03%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	9,347,959	0.12%
3,465,000	DISH DBS Corp.	USD	5.875	11/15/2024	3,733,123	0.05%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	16,798,059	0.21%
48,505,000	DISH Network Corp.	USD	2.375	3/15/2024	46,867,956	0.59%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	189,384,125	2.39%
600,850	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	653,749	0.01%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,294,245	0.05%
8,663,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	10,823,727	0.14%
9,555,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	9,777,345	0.12%
12,510,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	12,856,652	0.16%
1,215,000	EQT Corp.	USD	3.125	5/15/2026	1,249,871	0.02%
2,580,000	EQT Corp.	USD	3.625	5/15/2031	2,732,736	0.03%
11,340,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.400	4/15/2027	11,395,042	0.14%
8,160,000	Expedia Group, Inc.	USD	0.000	2/15/2026	8,706,720	0.11%
5,315,000	Expedia Group, Inc.	USD	2.950	3/15/2031	5,456,003	0.07%
42,710,000	Expedia Group, Inc.	USD	3.250	2/15/2030	44,828,374	0.57%
9,060,000	Expedia Group, Inc.	USD	3.800	2/15/2028	9,930,809	0.13%
689,000,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	9,417,007	0.12%
3,105,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.344	7/15/2038	3,129,307	0.04%
19,675,988	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	10,821,793	0.14%
2,475,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	2,704,457	0.03%
19,250	FHLMC	USD	5.000	12/1/2031	21,083	0.00%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,691,332	0.10%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	34,474,087	0.44%
1,445,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,497,598	0.02%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	8,071,818	0.10%
6,576,000	FirstKey Homes Trust, Series 2021-SFR1, Class E2	USD	2.489	8/17/2038	6,639,003	0.08%
5,245,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	5,293,014	0.07%
14,665,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	15,948,188	0.20%
30,125,000	Ford Motor Co.	USD	4.750	1/15/2043	33,070,924	0.42%
2,440,000	Ford Motor Co.	USD	5.291	12/8/2046	2,792,275	0.04%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,814,202	0.02%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,853,593	0.02%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	5,282,908	0.07%
1,630,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	1,638,706	0.02%
34,855,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	44,309,419	0.56%
11,041,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	11,531,274	0.15%
22,005,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	22,163,263	0.28%
21,557,447	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	21,557,447	0.27%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
9,788,913	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	9,788,913	0.12%
32,585,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	4,837,243	0.06%
64,915,000	GE Capital Funding LLC	USD	4.550	5/15/2032	78,434,568	0.99%
16,790,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	20,600,856	0.26%
2,080,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	3.449		2,033,200	0.03%
3,505,000	General Motors Co.	USD	5.200	4/1/2045	4,382,907	0.06%
3,170,000	General Motors Co.	USD	6.250	10/2/2043	4,416,429	0.06%
44,900,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	49,310,542	0.62%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		888,154	0.01%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,489,410	0.02%
19,755,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	19,843,762	0.25%
38,882,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	56,740,832	0.72%
18,565,000	Glencore Funding LLC	USD	2.500	9/1/2030	18,709,807	0.24%
50,440,000	Glencore Funding LLC	USD	2.850	4/27/2031	52,191,371	0.66%
8,425,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	8,435,354	0.11%
1,845,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,759,874	0.02%
315,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	312,411	0.00%
16,135,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	16,155,169	0.20%
3,214,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	3,683,083	0.05%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	3,788,147	0.05%
3,475,000	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	3,527,438	0.04%
24,220,000	HCA, Inc.	USD	5.250	6/15/2049	31,749,698	0.40%
19,040,000	Hess Corp.	USD	5.600	2/15/2041	23,827,279	0.30%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	11,461,275	0.14%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	2,427,684	0.03%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	8,162,971	0.10%
1,470,000	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/19/2041	1,471,054	0.02%
3,980,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	3,979,856	0.05%
38,755,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	39,239,437	0.50%
5,390,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,666,238	0.07%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	6,108,787	0.08%
2,905,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	3,027,998	0.04%
7,085,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	7,536,598	0.10%
16,920,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	16,465,698	0.21%
1,360,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	1,365,100	0.02%
793,840,000	International Finance Corp.	INR	5.850	11/25/2022	10,817,090	0.14%
17,635,000	International Game Technology PLC	USD	6.250	1/15/2027	20,006,907	0.25%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	16,364,085	0.21%
3,380,000	Intesa Sanpaolo SpA	USD	4.198	6/1/2032	3,479,372	0.04%
2,960,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.173	6/17/2037	2,964,135	0.04%
1,450,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.239	7/17/2037	1,455,039	0.02%
7,650,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	7,309,575	0.09%
20,540,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	21,515,650	0.27%
4,930,000	Jabil, Inc.	USD	3.950	1/12/2028	5,505,754	0.07%
3,060,000	Jazz Securities DAC	USD	4.375	1/15/2029	3,189,377	0.04%
6,490,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	6,668,475	0.08%
21,725,000	Jefferies Group LLC	USD	6.250	1/15/2036	29,612,048	0.37%
5,645,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	5,537,745	0.07%
28,240,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	27,476,445	0.35%
40,545,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	39,973,785	0.50%
435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.414	12/15/2047	428,407	0.01%
12,970,000	KLA Corp.	USD	5.650	11/1/2034	16,819,163	0.21%
68,535,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	78,828,272	1.00%
802,531	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	808,906	0.01%
2,207,949	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	2,247,498	0.03%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
9,829,690	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	9,965,565	0.13%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	12,492,900	0.16%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	14,072,602	0.18%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	426,561	0.01%
1,724,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,875,522	0.02%
16,125,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	17,786,036	0.22%
5,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	6,297,112	0.08%
3,890,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,747,903	0.07%
1,875,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	2,041,406	0.03%
12,725,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	12,871,602	0.16%
9,185,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	9,394,240	0.12%
23,026,680	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	23,291,855	0.29%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	11,096,404	0.14%
1,733,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,738,670	0.02%
11,290,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	11,562,703	0.15%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	6,193,469	0.08%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	9,012,568	0.11%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	5,478,833	0.07%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	6,302,662	0.08%
13,985,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.386	1/15/2033	2,412,413	0.03%
80,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.386	1/15/2033	13,800	0.00%
27,050,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	1,082,000	0.01%
12,420,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	496,800	0.01%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	3,102,189	0.04%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	17,526,942	0.22%
8,436,175(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	43,078,367	0.54%
45,245,000	Mexico Government International Bond	USD	3.771	5/24/2061	42,418,997	0.54%
31,860,000	Mexico Government International Bond	USD	4.280	8/14/2041	33,822,895	0.43%
41,995,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	45,722,056	0.58%
2,146,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	2,232,360	0.03%
9,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	9,704,896	0.12%
1,245,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	1,247,565	0.02%
9,556,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.154	8/15/2046	9,997,423	0.13%
1,415,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,408,127	0.02%
3,860,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	3,850,350	0.05%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	80,477,964	1.02%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	62,645,854	0.79%
14,125,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	14,354,531	0.18%
9,385,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	9,643,088	0.12%
19,655,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	19,764,427	0.25%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	22,796,471	0.29%
445,000	Navient Corp.	USD	5.000	3/15/2027	462,800	0.01%
19,021,000	Navient Corp.	USD	6.750	6/15/2026	21,327,296	0.27%
21,900,000	Navient Corp., MTN	USD	5.625	8/1/2033	21,270,375	0.27%
3,162,000	Navient Corp., MTN	USD	6.125	3/25/2024	3,430,770	0.04%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	10,105,225	0.13%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,731,950	0.05%
2,110,000	Netflix, Inc.	USD	4.875	4/15/2028	2,465,725	0.03%
17,720,000	Netflix, Inc.	USD	4.875	6/15/2030	21,348,524	0.27%
2,007,000	Netflix, Inc.	USD	5.375	11/15/2029	2,476,136	0.03%
9,827,000	Netflix, Inc.	USD	5.875	11/15/2028	12,210,048	0.15%
11,544,000	Netflix, Inc.	USD	6.375	5/15/2029	14,839,523	0.19%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	299,411	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	17,409,462	0.22%
2,770,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	2,744,405	0.03%
37,985,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	46,341,700	0.58%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	11,945,738	0.15%
1,145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	1,199,689	0.02%
4,160,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,204,624	0.05%
14,178,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	14,446,248	0.18%
1,901,000	Ovintiv, Inc.	USD	6.500	8/15/2034	2,535,774	0.03%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	1,125,930	0.01%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	5,649,135	0.07%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	739,116	0.01%
495,000	Ovintiv, Inc.	USD	7.375	11/1/2031	668,772	0.01%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	3,146,405	0.04%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
650,000	Owens Corning	USD	4.400	1/30/2048	780,009	0.01%
6,344,000	Owens Corning	USD	7.000	12/1/2036	9,348,435	0.12%
9,355,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	9,455,467	0.12%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,945,670	0.20%
13,420,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	14,866,282	0.19%
2,655,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	2,613,961	0.03%
6,582,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	5,884,221	0.07%
8,302,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	8,009,233	0.10%
11,201,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	10,604,242	0.13%
11,830,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	11,896,284	0.15%
36,160,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	51,889,600	0.65%
8,860,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	8,405,925	0.11%
2,390,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	7,226,643	0.09%
4,850,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	4,781,858	0.06%
8,465,000	Pertamina Persero PT	USD	6.450	5/30/2044	11,013,619	0.14%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	27,666,535	0.35%
2,149,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	2,331,078	0.03%
280,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	284,698	0.00%
17,090,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	18,331,511	0.23%
1,775,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,942,792	0.02%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,652,489	0.02%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,154,610	0.01%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,537,490	0.04%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	925,649	0.01%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.535	7/17/2038	4,532,890	0.06%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.640	7/17/2038	2,319,340	0.03%
6,880,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	6,881,287	0.09%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,445,185	0.02%
15,854,513	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	16,052,710	0.20%
15,569,921	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	15,751,840	0.20%
12,615,960	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	12,621,965	0.16%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	69,701,625	0.88%
10,870,000	Quicken Loans LLC	USD	5.250	1/15/2028	11,440,675	0.14%
17,219,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	17,262,048	0.22%
53,276,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	54,331,131	0.69%
7,735,000	Radian Group, Inc.	USD	6.625	3/15/2025	8,663,200	0.11%
190,000	Range Resources Corp.	USD	4.875	5/15/2025	197,028	0.00%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	19,149,966	0.24%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	3,191,900	0.04%
11,000,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.130	11/16/2026	11,059,340	0.14%
12,055,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.350	7/15/2027	12,149,937	0.15%
15,100,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class D	USD	1.330	9/15/2027	15,154,075	0.19%
24,995,000	SBA Communications Corp.	USD	3.125	2/1/2029	24,547,527	0.31%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	729,457	0.01%
19,251,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	20,742,952	0.26%
415,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	465,373	0.01%
7,960,000	Sensata Technologies BV	USD	4.000	4/15/2029	8,168,950	0.10%
16,424,148	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	16,568,253	0.21%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	5,972,366	0.08%
15,704,000	Southwest Airlines Co.	USD	1.250	5/1/2025	23,016,175	0.29%
8,485,000	Splunk, Inc.	USD	1.125	6/15/2027	8,251,663	0.10%
8,675,000	Square, Inc.	USD	3.500	6/1/2031	9,014,106	0.11%
17,090,000	SYNNEX Corp.	USD	1.750	8/9/2026	17,075,915	0.22%
42,300,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	44,042,337	0.56%
20,890,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	21,909,578	0.28%
38,320,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	43,266,729	0.55%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	5,478,663	0.07%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
26,209,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	27,946,657	0.35%
35,233,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	40,429,867	0.51%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	27,771,012	0.35%
29,992,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	34,340,840	0.43%
8,919,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	10,479,825	0.13%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	7,031,582	0.09%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	699,887	0.01%
92,215,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	98,135,323	1.24%
12,050,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	12,068,264	0.15%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	36,599,240	0.46%
9,030,000	TransDigm, Inc.	USD	5.500	11/15/2027	9,323,475	0.12%
400,000	TransDigm, Inc.	USD	7.500	3/15/2027	423,720	0.01%
11,584,000	Travel & Leisure Co.	USD	4.625	3/1/2030	11,963,260	0.15%
1,465,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,585,863	0.02%
1,695,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,892,044	0.02%
14,700,000	TriNet Group, Inc.	USD	3.500	3/1/2029	14,718,375	0.19%
18,748,308	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	18,786,148	0.24%
12,670,000	Twitter, Inc.	USD	0.000	3/15/2026	12,171,119	0.15%
621,955,000	U.S. Treasury Bond	USD	1.250	5/15/2050	529,414,900	6.68%
20,670,000	U.S. Treasury Bond	USD	1.625	11/15/2050	19,323,220	0.24%
76,210,000	U.S. Treasury Note	USD	0.125	11/30/2022	76,218,931	0.96%
45,170,000	U.S. Treasury Note	USD	0.125	12/31/2022	45,171,764	0.57%
265,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	264,968,945	3.35%
240,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	239,953,126	3.03%
50,390,000	U.S. Treasury Note	USD	0.125	4/30/2023	50,358,506	0.64%
11,830,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	11,540,165	0.15%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	22,360,117	0.28%
38,763,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	42,356,330	0.53%
672,628	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	672,908	0.01%
20,365,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	22,493,944	0.28%
4,629,898	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	4,895,555	0.06%
29,897,157	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	33,191,823	0.42%
4,493,743	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	4,706,207	0.06%
3,480,000	United Airlines, Inc.	USD	4.375	4/15/2026	3,580,502	0.05%
5,205,000	United Airlines, Inc.	USD	4.625	4/15/2029	5,354,644	0.07%
532,571	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	534,143	0.01%
5,955,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	7,037,559	0.09%
6,730,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	8,392,778	0.11%
6,940,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	8,930,354	0.11%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	2,765,298	0.03%
10,520,681	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	10,538,307	0.13%
3,601,751	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.308	7/15/2046	3,615,269	0.05%
8,140,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	8,279,357	0.10%
1,180,000	Wendy's Funding LLC, Series 2021-1A, Class A2II	USD	2.775	6/15/2051	1,211,081	0.02%
5,600,000	Western Digital Corp.	USD	1.500	2/1/2024	5,778,500	0.07%
8,315,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.230	12/15/2026	8,339,577	0.11%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	11,866,654	0.15%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	35,890,360	0.45%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	5,369,763	0.07%
14,035,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	20,436,497	0.26%
1,955,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,939,316	0.02%
4,500,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.496	8/15/2046	4,500,761	0.06%
13,007,952	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	13,248,079	0.17%
15,679,000	Ziggo BV	USD	5.500	1/15/2027	16,255,203	0.21%
	Total				6,699,623,795	84.59%
Common Stocks						
157,455	Abbott Laboratories				19,048,906	0.24%
59,929	Accenture PLC, Class A				19,038,245	0.24%
67,601	American Tower Corp.				19,117,563	0.24%
49,788	Anthem, Inc.				19,119,090	0.24%
131,346	Apple, Inc.				19,158,128	0.24%
91,603	Automatic Data Processing, Inc.				19,202,737	0.24%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
93,585	Battalion Oil Corp.				1,208,182	0.02%
22,015	BlackRock, Inc.				19,090,747	0.24%
246,078	Bristol-Myers Squibb Co.				16,701,314	0.21%
186,859	Chevron Corp.				19,024,115	0.24%
347,260	Cisco Systems, Inc.				19,227,786	0.24%
335,327	Coca-Cola Co. (The)				19,123,699	0.24%
328,856	Comcast Corp., Class A				19,346,598	0.25%
553,744	Corning, Inc.				23,179,724	0.29%
53,066	Deere & Co.				19,188,135	0.24%
181,009	Duke Energy Corp.				19,025,856	0.24%
733,495	Hexion Holdings Corp., Class B				14,095,573	0.18%
58,406	Home Depot, Inc. (The)				19,168,265	0.24%
705,779	iHeartMedia, Inc., Class A				18,244,387	0.23%
17,622	iQor Holdings, Inc.				237,897	0.00%
111,090	Johnson & Johnson				19,129,698	0.24%
51,366	Lockheed Martin Corp.				19,091,201	0.24%
666,240	Lonestar Resources U.S., Inc.				4,796,928	0.06%
248,601	Merck & Co., Inc.				19,109,959	0.24%
66,770	Microsoft Corp.				19,023,441	0.24%
197,326	Morgan Stanley				18,939,349	0.24%
305,108	Newmont Corp.				19,166,884	0.24%
244,731	NextEra Energy, Inc.				19,064,545	0.24%
299,302	Paragon Offshore Ltd., Litigation Units, Class B				2,337,549	0.03%
136,026	Procter & Gamble Co. (The)				19,346,978	0.25%
175,302	Progressive Corp. (The)				16,681,738	0.21%
966,086	SM Energy Co.				18,065,808	0.23%
156,327	Starbucks Corp.				18,982,788	0.24%
289,585	T-Mobile US, Inc.				41,706,032	0.53%
87,981	Union Pacific Corp.				19,246,723	0.25%
99,820	United Parcel Service, Inc., Class B				19,101,555	0.24%
46,430	UnitedHealth Group, Inc.				19,139,375	0.24%
134,455	Walmart, Inc.				19,166,560	0.24%
234,323	Whiting Petroleum Corp.				10,989,749	0.14%
752,754	Williams Cos., Inc. (The)				18,856,488	0.24%
	Total				703,490,295	8.88%
Collateralized Loan Obligations						
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	3.484	7/20/2034	7,113,990	0.09%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.038	7/20/2034	7,239,367	0.09%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	3.218	7/15/2034	1,805,000	0.02%
10,050,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.923	4/22/2034	10,049,371	0.13%
5,605,000	AIG CLO Ltd., Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	0.000	7/20/2034	5,605,000	0.07%
9,977,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.234	10/20/2031	9,976,934	0.13%
5,225,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	3.218	7/25/2034	5,225,000	0.07%
10,720,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	10,663,686	0.13%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	2,244,985	0.03%
4,305,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	3.397	7/15/2034	4,305,000	0.05%
6,075,000	Crown City CLO I, Series 2021-1A, Class CR, 3-month LIBOR + 3.420%	USD	3.566	7/20/2034	6,075,000	0.08%
7,745,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	0.000	10/20/2034	7,745,000	0.10%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	4,081,305	0.05%
3,365,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	3,364,970	0.04%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	1.660	4/20/2031	8,734,658	0.11%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	1,471,367	0.02%
4,215,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	4,214,974	0.05%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.346	7/27/2031	15,858,821	0.20%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	1,260,072	0.02%

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,260,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.026	4/15/2034	5,259,957	0.07%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	9,234,019	0.12%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	3.325	7/20/2032	11,919,921	0.15%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	3.268	7/15/2034	10,584,899	0.13%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	1.784	7/2/2035	12,372,800	0.16%
9,720,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.034	7/2/2035	9,719,843	0.12%
12,640,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.634	10/17/2031	12,640,604	0.16%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.834	10/17/2031	5,119,972	0.06%
1,455,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	2.138	5/21/2034	1,448,411	0.02%
11,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	11,439,846	0.14%
1,710,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,705,912	0.02%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.084	1/20/2031	695,094	0.01%
	Total				209,175,778	2.64%
Preferred Stocks						
18,039	2020 Cash Mandatory Exchangeable Trust		5.250		22,610,804	0.29%
27,889	Bank of America Corp., Series L		7.250		41,263,170	0.52%
85,919	Boston Scientific Corp., Series A		5.500		10,556,008	0.13%
40,109	Bunge Ltd.		4.875		4,694,758	0.06%
170,945	Clarivate PLC, Series A		5.250		15,538,901	0.20%
2,925	Connecticut Light & Power Co. (The), Series 1947		1.900		141,106	0.00%
433,942	El Paso Energy Capital Trust I		4.750		21,783,888	0.27%
2,318	Highwoods Properties, Inc., Series A		8.625		2,897,500	0.04%
52,867	Hovnanian Enterprises, Inc.		7.625		964,823	0.01%
16,004	iStar, Inc., Series G		7.650		414,344	0.01%
169,007	Prologis, Inc., Series Q		8.540		12,168,504	0.15%
11,335	Wells Fargo & Co., Class A, Series L		7.500		17,144,301	0.22%
	Total				150,178,107	1.90%
Senior Loans						
10,864,295	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	10,882,438	0.14%
16,469,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	17,985,466	0.23%
7,918,630	DirecTV Financing LLC, Term Loan	USD		7/22/2027	7,899,863	0.10%
9,065,193	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	9,028,932	0.11%
8,004,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/05/2028	8,011,524	0.10%
8,992,961	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	8,996,378	0.11%
	Total				62,804,601	0.79%
Closed-End Investment Companies						
170,002	NexPoint Strategic Opportunities Fund				2,318,827	0.03%
Short-Term Investments						
90,460,179	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	8/2/2021	90,460,179	1.14%
	Total Investments				7,918,051,582	99.97%
	Other assets less liabilities				2,701,482	0.03%
	Net Assets				7,920,753,064	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	09/02/2021	BRL S	115,203,000	\$	21,490,290	\$
					22,029,571	\$ (539,281)

Loomis Sayles Bond Fund

Investments as of July 31, 2021 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
10 Year U.S. Treasury Note	9/21/2021	4,595	\$ 606,536,834	\$ 617,812,109	\$ 11,275,275
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(7,648)	\$ (1,109,266,295)	\$ (1,149,112,000)	\$ (39,845,705)
Ultra Long U.S. Treasury Bond	9/21/2021	(3,940)	(731,221,231)	(786,153,125)	(54,931,894)
Total Short Position Contracts					\$ (94,777,599)
Total Futures Contracts					\$ (83,502,324)

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

(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL Brazilian Real
INR Indian Rupee
MXN Mexican Peso
USD U.S. Dollar

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

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

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

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Loomis Sayles Bond Fund

Investments as of June 30, 2021 (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>
Bonds and Notes						
16,660,000	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	16,659,997	0.21%
5,895,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	5,618,996	0.07%
19,345,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	20,153,225	0.25%
1,190,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	1,271,256	0.02%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	1.934	1/15/2067	1,992,308	0.03%
27,327,247	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	29,592,949	0.37%
10,575,000	Air Lease Corp.	USD	3.125	12/1/2030	10,743,200	0.13%
6,606,000	Air Lease Corp.	USD	4.625	10/1/2028	7,442,369	0.09%
4,065,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	4,123,231	0.05%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		17,788,267	0.22%
5,325,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		5,378,250	0.07%
15,807,000	Aker BP ASA	USD	3.750	1/15/2030	17,057,098	0.21%
24,645,000	Aker BP ASA	USD	4.000	1/15/2031	27,069,691	0.34%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		21,438,990	0.27%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		15,804,744	0.20%
6,315,000	Alpek SAB de CV	USD	3.250	2/25/2031	6,390,843	0.08%
31,834,966	Alta Wind Holdings LLC	USD	7.000	6/30/2035	36,083,721	0.45%
8,340,000	AMC Networks, Inc.	USD	4.250	2/15/2029	8,412,975	0.11%
345,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	317,831	0.00%
29,295,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	29,332,205	0.37%
3,601,780	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	3,459,726	0.04%
3,417,222	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	3,313,698	0.04%
4,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,293,231	0.05%
4,670,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	5,049,438	0.06%
2,750,000	American Homes 4 Rent	USD	2.375	7/15/2031	2,709,108	0.03%
6,936,000	Anglo American Capital PLC	USD	2.625	9/10/2030	6,962,235	0.09%
22,660,000	Anglo American Capital PLC	USD	2.875	3/17/2031	23,164,622	0.29%
37,465,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	45,594,544	0.57%
15,585,000	Antares Holdings LP	USD	6.000	8/15/2023	16,881,026	0.21%
27,210,000	Antares Holdings LP	USD	8.500	5/18/2025	32,491,742	0.41%
30,635,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	42,550,236	0.53%
1,145,000	ArcelorMittal S.A.	USD	7.250	10/15/2039	1,617,456	0.02%
30,250,000	Ares Capital Corp.	USD	2.875	6/15/2028	30,704,355	0.39%
8,634,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	11,926,490	0.15%
25,684,000	AT&T, Inc.	USD	3.650	9/15/2059	26,046,108	0.33%
14,828,000	AT&T, Inc.	USD	3.800	12/1/2057	15,449,033	0.19%
14,675,000	Athene Global Funding	USD	1.608	6/29/2026	14,676,624	0.18%
7,990,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	7,992,159	0.10%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,746,417	0.02%
2,205,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	2,266,344	0.03%
13,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	13,099,177	0.16%
1,540,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class C	USD	4.530	3/20/2023	1,564,458	0.02%
2,780,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,981,473	0.04%
1,680,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,798,324	0.02%
6,300,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	6,553,317	0.08%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	4,228,632	0.05%
15,473,000	Avon Products, Inc.	USD	8.450	3/15/2043	20,066,160	0.25%
19,880,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	22,556,643	0.28%
13,982,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	13,626,233	0.17%
4,423,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	4,817,131	0.06%
12,588,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	12,977,437	0.16%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
8,870,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	8,623,838	0.11%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	49,276,948	0.62%
3,950,000	Barrick Gold Corp., Series A	USD	5.800	11/15/2034	4,965,018	0.06%
5,370,000	Barrick North America Finance LLC	USD	5.750	5/1/2043	7,570,645	0.10%
9,845,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	9,766,487	0.12%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	14,469,857	0.18%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,741,359	0.35%
29,915,000	BNP Paribas S.A.	USD	2.824	1/26/2041	28,255,017	0.35%
22,200,000	BNP Paribas S.A., (fixed rate to 6/25/2037, variable rate thereafter)	USD	7.195		23,698,500	0.30%
14,253,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	13,902,376	0.17%
22,105,000	Boeing Co. (The)	USD	3.625	2/1/2031	23,774,549	0.30%
2,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	2,992,495	0.04%
3,932,000	Boeing Co. (The)	USD	3.750	2/1/2050	4,056,055	0.05%
6,180,000	Boeing Co. (The)	USD	3.825	3/1/2059	6,306,007	0.08%
1,200,000	Boeing Co. (The)	USD	3.850	11/1/2048	1,231,429	0.02%
8,855,000	Boeing Co. (The)	USD	3.900	5/1/2049	9,324,730	0.12%
9,460,000	Boeing Co. (The)	USD	3.950	8/1/2059	9,897,377	0.12%
4,165,000	Boeing Co. (The)	USD	5.150	5/1/2030	4,932,005	0.06%
60,763,000	Boeing Co. (The)	USD	5.805	5/1/2050	81,825,341	1.03%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	2,078,630	0.03%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	11,136,252	0.14%
217,665(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	46,163,044	0.58%
1,445,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	1,454,211	0.02%
7,878,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	8,749,517	0.11%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	24,742,355	0.31%
34,815,000	Broadcom, Inc.	USD	4.300	11/15/2032	39,644,729	0.50%
965,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,138,480	0.01%
17,850,000	Carnival Corp.	USD	5.750	3/1/2027	18,697,875	0.23%
6,285,000	Carvana Co.	USD	5.500	4/15/2027	6,490,708	0.08%
4,455,000	Carvana Co.	USD	5.625	10/1/2025	4,631,685	0.06%
9,240,000	Carvana Co.	USD	5.875	10/1/2028	9,719,741	0.12%
3,475,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,365,121	0.04%
54,244,000	Cemex SAB de CV	USD	3.875	7/11/2031	55,139,026	0.69%
3,605,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,964,058	0.05%
9,035,000	Cemex SAB de CV, (fixed rate to 6/8/2026, variable rate thereafter)	USD	5.125		9,325,927	0.12%
32,650,000	Centene Corp.	USD	2.500	3/1/2031	32,201,062	0.40%
6,921,000	Centene Corp.	USD	3.000	10/15/2030	7,109,805	0.09%
5,945,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	6,077,642	0.08%
108,325,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	107,140,636	1.34%
14,827,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	14,552,651	0.18%
7,660,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	7,799,462	0.10%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	7,067,995	0.09%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	4,226,013	0.05%
3,036,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	3,191,595	0.04%
40,185,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	46,922,714	0.59%
17,829,285	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	17,673,432	0.22%
2,760,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	2,817,342	0.04%
3,080,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	3,104,355	0.04%
3,825,000	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	3,839,175	0.05%
14,400,000	CommScope Technologies LLC	USD	5.000	3/15/2027	14,742,000	0.18%
14,910,000	Continental Resources, Inc.	USD	5.750	1/15/2031	17,854,725	0.22%
2,715,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	2,759,244	0.03%
2,900,000	Corporate Office Properties LP	USD	2.750	4/15/2031	2,921,883	0.04%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	4,018,643	0.05%
8,565,000	Credit Agricole S.A.	USD	2.811	1/11/2041	8,126,512	0.10%
10,265,000	Credit Agricole S.A.	USD	3.250	1/14/2030	10,820,644	0.14%
8,140,000	Credit Agricole S.A.	USD	4.000	1/10/2033	8,838,014	0.11%
515,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.673	1/15/2034	507,816	0.01%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
20,890,508	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	20,996,778	0.26%
18,670,000	Crown Castle International Corp.	USD	2.500	7/15/2031	18,802,904	0.24%
10,150,000	Crown Castle International Corp.	USD	3.250	1/15/2051	10,089,913	0.13%
24,710,000	CSC Holdings LLC	USD	5.375	2/1/2028	26,141,944	0.33%
3,172,000	Cummins, Inc.	USD	6.750	2/15/2027	4,022,041	0.05%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	10,588,500	0.13%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,453,406	0.03%
9,830,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	9,995,615	0.13%
3,985,000	Devon Energy Corp.	USD	4.500	1/15/2030	4,381,097	0.06%
5,500,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	5,699,958	0.07%
3,480,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	3,725,503	0.05%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	5,573,786	0.07%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	8,650,934	0.11%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,715,255	0.03%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	9,311,465	0.12%
3,465,000	DISH DBS Corp.	USD	5.875	11/15/2024	3,720,544	0.05%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	16,669,267	0.21%
48,505,000	DISH Network Corp.	USD	2.375	3/15/2024	47,019,534	0.59%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	188,552,682	2.37%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,321,170	0.05%
8,663,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	10,792,268	0.14%
9,555,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	9,815,087	0.12%
12,510,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	12,879,670	0.16%
1,215,000	EQT Corp.	USD	3.125	5/15/2026	1,245,023	0.02%
2,580,000	EQT Corp.	USD	3.625	5/15/2031	2,689,650	0.03%
11,340,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.400	4/15/2027	11,327,281	0.14%
8,160,000	Expedia Group, Inc.	USD	0.000	2/15/2026	8,812,800	0.11%
5,315,000	Expedia Group, Inc.	USD	2.950	3/15/2031	5,385,763	0.07%
42,710,000	Expedia Group, Inc.	USD	3.250	2/15/2030	44,612,593	0.56%
9,060,000	Expedia Group, Inc.	USD	3.800	2/15/2028	9,853,574	0.12%
689,000,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	9,421,535	0.12%
3,105,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.325	7/15/2038	3,118,364	0.04%
19,753,290	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	10,864,310	0.14%
2,475,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	2,722,500	0.03%
19,363	FHLMC	USD	5.000	12/1/2031	21,246	0.00%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,709,831	0.10%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	34,663,357	0.43%
1,445,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,499,188	0.02%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2028	7,994,856	0.10%
6,576,000	FirstKey Homes Trust, Series 2021-SFR1, Class E2	USD	2.489	8/17/2028	6,575,862	0.08%
5,245,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	5,262,193	0.07%
14,665,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	15,689,057	0.20%
30,125,000	Ford Motor Co.	USD	4.750	1/15/2043	32,007,812	0.40%
2,440,000	Ford Motor Co.	USD	5.291	12/8/2046	2,725,187	0.03%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,812,954	0.02%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,860,703	0.02%
1,630,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	1,630,584	0.02%
34,855,000	Freepoint-McMoRan, Inc.	USD	5.400	11/14/2034	42,098,043	0.53%
11,041,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	11,416,599	0.14%
22,005,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	21,842,408	0.27%
21,557,447	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	19,401,703	0.24%
9,788,913	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	7,341,685	0.09%
32,585,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	1,629,250	0.02%
64,915,000	GE Capital Funding LLC	USD	4.550	5/15/2032	77,490,203	0.97%
16,790,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	20,122,504	0.25%
2,080,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	3.449		2,038,400	0.03%
3,505,000	General Motors Co.	USD	5.200	4/1/2045	4,332,072	0.05%
3,170,000	General Motors Co.	USD	6.250	10/2/2043	4,376,163	0.05%
815,000	General Motors Financial Co, Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		887,038	0.01%
44,900,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	48,615,535	0.61%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,461,600	0.02%
19,755,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	19,665,312	0.25%
38,882,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	56,041,959	0.70%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
18,565,000	Glencore Funding LLC	USD	2.500	9/1/2030	18,495,381	0.23%
50,440,000	Glencore Funding LLC	USD	2.850	4/27/2031	51,294,193	0.64%
6,124,236	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	6,141,512	0.08%
8,425,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	8,399,371	0.11%
1,845,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,792,827	0.02%
315,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	319,961	0.00%
16,135,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	16,030,122	0.20%
4,822,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	5,530,207	0.07%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.668	3/5/2033	3,770,158	0.05%
24,220,000	HCA, Inc.	USD	5.250	6/15/2049	30,873,038	0.39%
19,040,000	Hess Corp.	USD	5.600	2/15/2041	23,767,160	0.30%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	11,346,375	0.14%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	2,468,516	0.03%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	8,272,025	0.10%
3,980,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	3,968,672	0.05%
38,755,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	38,561,225	0.48%
5,390,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,565,148	0.07%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	6,065,510	0.08%
2,905,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	3,036,887	0.04%
7,085,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	7,589,806	0.10%
16,920,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	16,438,457	0.21%
1,360,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	1,377,993	0.02%
793,840,000	International Finance Corp.	INR	5.850	11/25/2022	10,818,780	0.14%
17,635,000	International Game Technology PLC	USD	6.250	1/15/2027	20,103,900	0.25%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	16,055,978	0.20%
3,380,000	Intesa Sanpaolo SpA	USD	4.198	6/1/2032	3,470,888	0.04%
2,960,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.153	6/17/2037	2,966,552	0.04%
1,450,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.232	7/17/2037	1,454,283	0.02%
7,650,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	7,494,705	0.09%
20,540,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	21,201,388	0.27%
6,010,000	Jabil, Inc.	USD	3.600	1/15/2030	6,503,133	0.08%
7,665,000	Jabil, Inc.	USD	3.950	1/12/2028	8,520,684	0.11%
3,060,000	Jazz Securities DAC	USD	4.375	1/15/2029	3,172,608	0.04%
6,490,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	6,640,893	0.08%
21,725,000	Jefferies Group LLC	USD	6.250	1/15/2036	29,034,482	0.36%
5,645,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	5,625,243	0.07%
28,240,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	27,082,484	0.34%
40,545,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	39,377,250	0.49%
435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.566	12/15/2047	428,106	0.01%
12,970,000	KLA Corp.	USD	5.650	11/1/2034	16,543,748	0.21%
68,535,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	77,672,086	0.97%
817,972	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	824,775	0.01%
2,257,768	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	2,300,323	0.03%
9,953,360	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	10,072,193	0.13%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	12,576,239	0.16%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	13,975,105	0.18%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	423,605	0.01%
1,724,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,892,642	0.02%
16,125,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	17,955,187	0.23%
5,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	6,188,606	0.08%
3,890,000	Livongo Health, Inc.	USD	0.875	6/1/2025	6,179,537	0.08%
1,875,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	2,034,375	0.03%
12,725,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	12,745,365	0.16%
9,185,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	9,278,099	0.12%
22,750,000	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	22,800,573	0.29%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	10,927,128	0.14%
11,290,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	11,464,889	0.14%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	6,239,631	0.08%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	8,943,881	0.11%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,057,000	Masco Corp.	USD	6.500	8/15/2032	5,396,645	0.07%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	6,218,870	0.08%
13,985,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.444	1/15/2033	4,108,094	0.05%
80,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.444	1/15/2033	23,500	0.00%
27,050,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	495,015	0.01%
12,420,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	227,286	0.00%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	3,078,422	0.04%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	17,593,138	0.22%
8,436,175(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	43,077,224	0.54%
45,245,000	Mexico Government International Bond	USD	3.771	5/24/2061	42,159,743	0.53%
31,860,000	Mexico Government International Bond	USD	4.280	8/14/2041	33,441,530	0.42%
41,995,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	46,236,495	0.58%
2,146,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	2,232,360	0.03%
9,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	9,649,154	0.12%
6,346,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.296	8/15/2046	6,642,186	0.08%
1,415,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,407,055	0.02%
3,860,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	3,815,456	0.05%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	78,679,294	0.99%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	61,678,567	0.77%
14,125,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	14,239,836	0.18%
9,385,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	9,619,625	0.12%
19,655,000	Natwest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	19,652,540	0.25%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	22,560,147	0.28%
445,000	Navient Corp.	USD	5.000	3/15/2027	460,464	0.01%
19,021,000	Navient Corp.	USD	6.750	6/15/2026	21,232,191	0.27%
35,127,000	Navient Corp., MTN	USD	5.625	8/1/2033	33,960,432	0.43%
3,162,000	Navient Corp., MTN	USD	6.125	3/25/2024	3,412,620	0.04%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	10,506,425	0.13%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,872,175	0.05%
2,110,000	Netflix, Inc.	USD	4.875	4/15/2028	2,452,875	0.03%
17,720,000	Netflix, Inc.	USD	4.875	6/15/2030	21,074,396	0.26%
2,007,000	Netflix, Inc.	USD	5.375	11/15/2029	2,437,695	0.03%
9,827,000	Netflix, Inc.	USD	5.875	11/15/2028	12,061,955	0.15%
11,544,000	Netflix, Inc.	USD	6.375	5/15/2029	14,744,574	0.19%
1,253,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	1,675,136	0.02%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	293,253	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	17,108,504	0.21%
2,770,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	2,679,587	0.03%
37,985,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	45,582,000	0.57%
7,280,000	OneMain Finance Corp.	USD	6.875	3/15/2025	8,216,208	0.10%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	11,815,983	0.15%
4,160,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,183,238	0.05%
14,178,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	14,266,612	0.18%
1,901,000	Ovintiv, Inc.	USD	6.500	8/15/2034	2,509,538	0.03%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	1,102,359	0.01%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	5,545,265	0.07%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	727,676	0.01%
495,000	Ovintiv, Inc.	USD	7.375	11/1/2031	657,216	0.01%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	3,113,980	0.04%
650,000	Owens Corning	USD	4.400	1/30/2048	767,503	0.01%
6,344,000	Owens Corning	USD	7.000	12/1/2036	9,206,807	0.12%
9,355,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	9,284,807	0.12%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,935,121	0.20%
13,420,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	14,754,088	0.19%
2,655,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	2,610,726	0.03%
6,582,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	5,866,279	0.07%
8,302,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	7,893,511	0.10%
11,201,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	10,748,521	0.13%
11,830,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	11,944,088	0.15%
35,600,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	48,416,000	0.61%
8,860,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	8,566,513	0.11%
4,850,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	4,843,938	0.06%
8,465,000	Pertamina Persero PT	USD	6.450	5/30/2044	11,028,478	0.14%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	27,342,867	0.34%
2,149,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	2,299,555	0.03%
280,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	282,857	0.00%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
17,090,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	18,105,174	0.23%
1,775,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,929,036	0.02%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,631,929	0.02%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,142,858	0.01%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,507,369	0.04%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	917,802	0.01%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	4,494,816	0.06%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	2,299,660	0.03%
15,818,856	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	15,976,823	0.20%
12,421,590	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	12,554,836	0.16%
12,705,000	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	12,688,649	0.16%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	69,040,380	0.87%
10,870,000	Quicken Loans LLC	USD	5.250	1/15/2028	11,413,500	0.14%
17,219,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	17,003,762	0.21%
52,961,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	53,357,678	0.67%
9,935,000	Radian Group, Inc.	USD	6.625	3/15/2025	11,211,548	0.14%
190,000	Range Resources Corp.	USD	4.875	5/15/2025	196,650	0.00%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	19,668,294	0.25%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	3,158,088	0.04%
11,000,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.130	11/16/2026	11,016,699	0.14%
12,055,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.350	7/15/2027	12,066,902	0.15%
24,995,000	SBA Communications Corp.	USD	3.125	2/1/2029	24,096,832	0.30%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	722,259	0.01%
19,251,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	21,025,942	0.26%
415,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	468,120	0.01%
7,960,000	Sensata Technologies BV	USD	4.000	4/15/2029	8,080,063	0.10%
16,510,000	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	16,532,338	0.21%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	5,888,813	0.07%
15,179,000	Southwest Airlines Co.	USD	1.250	5/1/2025	22,986,698	0.29%
2,845,000	Splunk, Inc.	USD	1.125	6/15/2027	2,772,097	0.03%
8,675,000	Square, Inc.	USD	3.500	6/1/2031	8,750,906	0.11%
42,300,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	43,653,329	0.55%
20,890,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	21,611,749	0.27%
38,320,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	42,834,862	0.54%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	5,451,845	0.07%
26,209,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	29,338,355	0.37%
49,543,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	57,160,236	0.72%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	28,005,862	0.35%
29,992,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	34,040,920	0.43%
8,919,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	10,435,230	0.13%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	6,880,474	0.09%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	692,049	0.01%
92,215,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	96,870,050	1.22%
12,050,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	12,056,332	0.15%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	36,730,610	0.46%
9,030,000	TransDigm, Inc.	USD	5.500	11/15/2027	9,413,775	0.12%
400,000	TransDigm, Inc.	USD	7.500	3/15/2027	425,500	0.01%
11,584,000	Travel & Leisure Co.	USD	4.625	3/1/2030	11,939,629	0.15%
1,465,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,609,405	0.02%
1,695,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,920,435	0.02%
14,700,000	TriNet Group, Inc.	USD	3.500	3/1/2029	14,494,200	0.18%
18,884,981	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	18,764,548	0.24%
12,670,000	Twitter, Inc.	USD	0.000	3/15/2026	12,084,012	0.15%
621,955,000	U.S. Treasury Bond	USD	1.250	5/15/2050	507,840,836	6.37%
20,670,000	U.S. Treasury Bond	USD	1.625	11/15/2050	18,564,244	0.23%
76,210,000	U.S. Treasury Note	USD	0.125	11/30/2022	76,159,392	0.96%
45,170,000	U.S. Treasury Note	USD	0.125	12/31/2022	45,131,182	0.57%
265,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	264,741,212	3.32%
240,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	239,700,000	3.01%
50,390,000	U.S. Treasury Note	USD	0.125	4/30/2023	50,295,519	0.63%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
11,830,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	11,995,620	0.15%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	22,302,300	0.28%
38,763,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	42,599,762	0.53%
681,783	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	682,067	0.01%
20,365,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	22,204,807	0.28%
4,629,898	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	4,881,069	0.06%
30,676,438	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	34,122,936	0.43%
4,668,105	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	4,950,665	0.06%
3,480,000	United Airlines, Inc.	USD	4.375	4/15/2026	3,602,426	0.05%
5,205,000	United Airlines, Inc.	USD	4.625	4/15/2029	5,387,175	0.07%
544,298	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	545,726	0.01%
5,955,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	6,890,275	0.09%
6,730,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	8,162,983	0.10%
6,940,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	8,763,137	0.11%
14,620,000	Viatis, Inc.	USD	4.000	6/22/2050	15,461,075	0.19%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	2,836,350	0.04%
10,667,414	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	10,677,894	0.13%
2,320,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.435	7/15/2046	2,329,262	0.03%
8,140,000	Wendy's Funding LLC, Series 2021-1A, Class A21	USD	2.370	6/15/2051	8,210,737	0.10%
12,885,000	Western Digital Corp.	USD	1.500	2/1/2024	13,762,791	0.17%
8,315,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.230	12/15/2026	8,314,291	0.10%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	11,719,890	0.15%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	35,563,473	0.45%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	5,332,729	0.07%
14,035,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	20,253,017	0.25%
4,500,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.646	8/15/2046	4,493,603	0.06%
3,435,000	Whirlpool Corp.	USD	4.600	5/15/2050	4,263,756	0.05%
13,040,234	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	13,138,883	0.16%
15,679,000	Ziggo BV	USD	5.500	1/15/2027	16,290,481	0.20%
	Total				6,649,488,072	83.41%
Common Stocks						
145,783	Abbott Laboratories				16,900,623	0.21%
59,973	Accenture PLC, Class A				17,679,441	0.22%
67,561	American Tower Corp.				18,250,928	0.23%
43,322	Anthem, Inc.				16,540,340	0.21%
134,420	Apple, Inc.				18,410,163	0.23%
86,637	Automatic Data Processing, Inc.				17,207,841	0.22%
93,585	Battalion Oil Corp.				1,254,039	0.02%
19,605	BlackRock, Inc.				17,153,787	0.21%
951,326	Bristol-Myers Squibb Co.				63,567,603	0.80%
159,058	Chevron Corp.				16,659,735	0.21%
319,943	Cisco Systems, Inc.				16,956,979	0.21%
311,505	Coca-Cola Co. (The)				16,855,536	0.21%
306,872	Comcast Corp., Class A				17,497,841	0.22%
553,744	Corning, Inc.				22,648,130	0.28%
47,610	Deere & Co.				16,792,523	0.21%
164,859	Duke Energy Corp.				16,274,880	0.20%
733,495	Hexion Holdings Corp., Class B				13,569,657	0.17%
54,285	Home Depot, Inc. (The)				17,310,944	0.22%
705,779	iHeartMedia, Inc., Class A				19,006,628	0.24%
17,622	iQor Holdings, Inc.				236,364	0.00%
99,381	Johnson & Johnson				16,372,026	0.21%
44,051	Lockheed Martin Corp.				16,666,696	0.21%
666,240	Lonestar Resources U.S., Inc.				6,595,776	0.08%
215,845	Merck & Co., Inc.				16,786,266	0.21%
67,981	Microsoft Corp.				18,416,053	0.23%
190,788	Morgan Stanley				17,493,352	0.22%
229,951	Newmont Corp.				14,574,294	0.18%
230,663	NextEra Energy, Inc.				16,902,985	0.21%
21,584	Organon & Co.				653,132	0.01%
299,302	Paragon Offshore Ltd., Litigation Units, Class B				2,337,549	0.03%
123,765	Procter & Gamble Co. (The)				16,699,611	0.21%
175,302	Progressive Corp. (The)				17,216,409	0.22%
1,494,607	SM Energy Co.				36,812,170	0.46%
151,200	Starbucks Corp.				16,905,672	0.21%
289,585	T-Mobile US, Inc.				41,940,596	0.53%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
76,462	Union Pacific Corp.				16,816,288	0.21%
79,517	United Parcel Service, Inc., Class B				16,537,150	0.21%
41,579	UnitedHealth Group, Inc.				16,649,895	0.21%
119,989	Walmart, Inc.				16,920,849	0.21%
234,323	Whiting Petroleum Corp.				12,782,320	0.16%
642,573	Williams Cos., Inc. (The)				17,060,313	0.21%
	Total				713,913,384	8.95%
Collateralized Loan Obligations						
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	1.730	7/20/2034	7,107,729	0.09%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	2.980	7/20/2034	7,239,885	0.09%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD		7/15/2034	1,805,000	0.02%
10,050,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	4/22/2034	10,049,410	0.13%
9,977,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.201	10/20/2031	9,977,000	0.12%
5,225,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD		7/25/2034	5,225,000	0.07%
10,720,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	10,663,259	0.13%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	2,244,992	0.03%
4,305,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD		7/15/2034	4,305,000	0.05%
7,745,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD		10/20/2034	7,745,000	0.10%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	4,081,245	0.05%
3,365,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	3,364,972	0.04%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	1.660	4/20/2031	8,734,450	0.11%
4,215,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	4,214,987	0.05%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	1,456,219	0.02%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.177	7/27/2031	15,834,948	0.20%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	1,260,064	0.02%
5,260,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.100	4/15/2034	5,259,946	0.07%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	9,234,232	0.12%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD		7/20/2032	11,920,000	0.15%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD		7/15/2034	10,585,000	0.13%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD		7/2/2035	12,430,000	0.16%
9,720,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD		7/2/2035	9,720,000	0.12%
12,640,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.655	10/17/2031	12,640,608	0.16%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.855	10/17/2031	5,119,973	0.06%
1,455,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	2.138	5/21/2034	1,454,854	0.02%
11,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	11,439,779	0.14%
1,710,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,710,831	0.02%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.138	1/20/2031	695,097	0.01%
	Total				197,519,480	2.48%
Preferred Stocks						
18,039	2020 Cash Mandatory Exchangeable Trust		5.250		22,730,583	0.28%
27,889	Bank of America Corp., Series L		7.250		39,490,824	0.50%
85,919	Boston Scientific Corp., Series A		5.500		9,971,759	0.13%
40,109	Bunge Ltd.		4.875		4,655,051	0.06%
170,945	Clarivate PLC, Series A		5.250		17,897,942	0.22%

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,925	Connecticut Light & Power Co. (The), Series 1947		1.900		140,839	0.00%
433,942	El Paso Energy Capital Trust I		4.750		21,805,585	0.27%
2,318	Highwoods Properties, Inc., Series A		8.625		2,897,500	0.04%
52,867	Hovnanian Enterprises, Inc.		7.625		979,626	0.01%
16,004	iStar, Inc., Series G		7.650		412,743	0.01%
169,007	Prologis, Inc., Series Q		8.540		12,269,908	0.15%
11,335	Wells Fargo & Co., Class A, Series L		7.500		17,299,590	0.22%
	Total				150,551,950	1.89%
Senior Loans						
10,864,295	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	10,900,473	0.14%
16,469,000	Ascent Resources - Utica, 2020 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	18,163,990	0.23%
9,065,193	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	9,068,003	0.11%
8,004,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD		5/05/2028	8,026,491	0.10%
8,992,961	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	9,102,855	0.11%
	Total				55,261,812	0.69%
Closed-End Investment Companies						
170,002	NexPoint Strategic Opportunities Fund				2,339,227	0.03%
Short-Term Investments						
2,808,397,116	Central Bank of Iceland	ISK	0.000		22,701,456	0.28%
229,421,537	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	229,421,537	2.88%
	Total				252,122,993	3.16%
	Total Investments				8,021,196,918	100.61%
	Other assets less liabilities				(48,976,831)	(0.61%)
	Net Assets				7,972,220,087	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	09/02/2021	BRL S	115,203,000	\$ 21,490,290	\$ 22,990,022	\$ (1,499,732)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
Long Position Contracts:					
10 Year U.S. Treasury Note	9/21/2021	4,595	\$ 606,536,834	\$ 608,837,500	\$ 2,300,666
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(8,148)	\$ (1,181,786,319)	\$ (1,199,411,062)	\$ (17,624,743)
Ultra Long U.S. Treasury Bond	9/21/2021	(4,100)	(760,915,494)	(790,018,750)	(29,103,256)
Total Short Position Contracts					\$ (46,727,999)
Total Futures Contracts					\$ (44,427,333)

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

(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL	Brazilian Real
INR	Indian Rupee
ISK	Icelandic Krona
MXN	Mexican Peso
USD	U.S. Dollar

Loomis Sayles Bond Fund

Investments as of June 30, 2021 (Unaudited)

This report is provided for informational purposes only and should not be considered a recommendation to buy or sell any particular security.

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

Before investing, consider the fund's investment objectives, risks, charges, and expenses. You may obtain a prospectus or a summary prospectus on our website containing this and other information. Read it carefully.

Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.

This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

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