

Loomis Sayles Core Plus 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						
25,543,639	Acwa Power Management & Investments One Ltd.	USD	5.950	12/15/2039	30,365,001	0.34%
1,370,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/23/2023	1,416,609	0.02%
3,587,000	AES Corp. (The)	USD	3.300	7/15/2025	3,832,602	0.04%
3,609,000	AES Corp. (The)	USD	3.950	7/15/2030	4,023,674	0.04%
19,050,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	20,813,751	0.23%
24,287,000	Aircastle Ltd.	USD	2.850	1/26/2028	24,850,620	0.27%
2,626,000	Aker BP ASA	USD	3.000	1/15/2025	2,773,581	0.03%
12,271,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.500	3/15/2029	12,393,710	0.14%
15,901,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.250	3/15/2026	16,318,401	0.18%
4,081,000	Alibaba Group Holding Ltd.	USD	3.250	2/9/2061	3,955,367	0.04%
27,986,000	Ally Financial, Inc.	USD	3.050	6/5/2023	29,100,222	0.32%
1,610,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,650,266	0.02%
3,362,000	Altria Group, Inc.	USD	2.350	5/6/2025	3,506,852	0.04%
19,514,000	AMC Networks, Inc.	USD	4.250	2/15/2029	19,367,645	0.21%
13,487,000	America Movil SAB de CV	USD	2.875	5/7/2030	14,242,856	0.16%
7,734,112	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	8,151,754	0.09%
8,850,467	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	9,557,310	0.11%
19,920,000	American Builders & Contractors Supply Co., Inc.	USD	3.875	11/15/2029	19,800,878	0.22%
17,876,000	American Express Co.	USD	2.500	7/30/2024	18,826,303	0.21%
1,220,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,225,298	0.01%
1,715,000	American Homes 4 Rent	USD	3.375	7/15/2051	1,766,989	0.02%
1,207,000	American Tower Corp.	USD	4.700	3/15/2022	1,234,590	0.01%
1,835,000	Anglo American Capital PLC	USD	2.250	3/17/2028	1,859,520	0.02%
2,286,000	Anglo American Capital PLC	USD	2.625	9/10/2030	2,325,182	0.03%
3,322,000	Anglo American Capital PLC	USD	3.950	9/10/2050	3,717,018	0.04%
8,696,000	Anglo American Capital PLC	USD	5.625	4/1/2030	10,693,870	0.12%
22,778,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	29,063,346	0.32%
12,823,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.350	6/1/2040	15,379,198	0.17%
15,493,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	6/1/2060	19,311,214	0.21%
6,872,000	Antares Holdings LP	USD	3.950	7/15/2026	7,342,801	0.08%
28,047,000	Ares Capital Corp.	USD	2.150	7/15/2026	28,251,592	0.31%
1,942,000	Asbury Automotive Group, Inc.	USD	4.500	3/1/2028	2,019,214	0.02%
1,942,000	Asbury Automotive Group, Inc.	USD	4.750	3/1/2030	2,048,810	0.02%
2,585,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,720,035	0.03%
22,620,000	Ashland LLC	USD	3.375	9/1/2031	23,248,384	0.26%
22,028,000	AT&T, Inc.	USD	1.700	3/25/2026	22,317,705	0.25%
7,956,000	AT&T, Inc.	USD	3.500	9/15/2053	8,172,444	0.09%
2,128,000	AT&T, Inc.	USD	3.550	9/15/2055	2,177,472	0.02%
3,863,000	AT&T, Inc.	USD	3.650	6/1/2051	4,074,299	0.05%
15,891,000	AT&T, Inc.	USD	3.650	9/15/2059	16,347,752	0.18%
7,539,000	AT&T, Inc.	USD	3.800	12/1/2057	8,018,418	0.09%
14,640,000	Athene Global Funding	USD	2.450	8/20/2027	15,300,015	0.17%
11,262,000	Atmos Energy Corp.	USD	0.625	3/9/2023	11,263,110	0.12%
6,361,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-2A, Class A	USD	2.720	11/20/2022	6,381,538	0.07%
8,775,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	USD	3.070	9/20/2023	8,982,502	0.10%
4,226,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	4,271,071	0.05%
6,444,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	6,899,227	0.08%
7,064,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	7,277,976	0.08%
21,425,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	21,494,126	0.24%
4,786,000	Bacardi Ltd.	USD	5.300	5/15/2048	6,394,622	0.07%
3,425,000	Baidu, Inc.	USD	2.375	10/9/2030	3,436,028	0.04%
4,515,000	Baidu, Inc.	USD	3.075	4/7/2025	4,780,708	0.05%
10,051,000	Banco Santander Chile	USD	2.700	1/10/2025	10,465,604	0.12%
13,578,000	Banco Santander Chile	USD	3.875	9/20/2022	14,020,507	0.16%
14,000,000	Banco Santander S.A.	USD	1.849	3/25/2026	14,226,813	0.16%
3,200,000	Banco Santander S.A.	USD	2.958	3/25/2031	3,315,415	0.04%
28,476,000	Bangkok Bank PCL	USD	4.050	3/19/2024	30,759,769	0.34%
12,696,152	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	13,799,897	0.15%
1,531,640	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	1,764,903	0.02%
3,409,380	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	3,714,389	0.04%
6,138,240	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	6,667,048	0.07%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
8,624,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	8,904,280	0.10%
31,146,000	Bank of America Corp., (fixed rate to 4/22/2024, variable rate thereafter)	USD	0.976	4/22/2025	31,321,843	0.35%
37,210,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	USD	3.559	4/23/2027	40,817,715	0.45%
22,064,000	Barclays PLC, (fixed rate to 3/10/2041, variable rate thereafter)	USD	3.811	3/10/2042	23,999,504	0.27%
31,751,000	BAT Capital Corp.	USD	2.789	9/6/2024	33,364,433	0.37%
9,325,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	8,765,500	0.10%
1,099,712	Bayview Koitere Fund Trust, Series 2017-SPL3, Class A	USD	4.000	11/28/2053	1,123,588	0.01%
1,218,828	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	1,229,339	0.01%
687,098	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	USD	3.000	3/28/2057	695,717	0.01%
3,890,939	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT5, Class A	USD	3.500	5/28/2069	3,964,649	0.04%
2,578,627	Bayview Opportunity Master Fund IVa Trust, Series 2017-SPL1, Class A	USD	4.000	10/28/2064	2,632,341	0.03%
1,017,369	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class A	USD	4.000	6/28/2054	1,041,422	0.01%
7,864,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	7,958,368	0.09%
19,567,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	21,236,065	0.23%
17,513,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	17,368,827	0.19%
26,613,000	BNP Paribas S.A., (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	27,956,690	0.31%
18,141,000	BOC Aviation USA Corp.	USD	1.625	4/29/2024	18,333,032	0.20%
22,001,000	Boeing Co. (The)	USD	1.433	2/4/2024	22,049,450	0.24%
16,774,000	Boeing Co. (The)	USD	5.705	5/1/2040	21,723,322	0.24%
20,949,000	Boeing Co. (The)	USD	5.805	5/1/2050	28,453,048	0.31%
3,211,000	Boeing Co. (The)	USD	5.930	5/1/2060	4,463,073	0.05%
2,701,000	Boston Gas Co.	USD	3.001	8/1/2029	2,851,420	0.03%
25,853,000	Braskem America Finance Co.	USD	7.125	7/22/2041	34,158,535	0.38%
17,808,000	BRF S.A.	USD	5.750	9/21/2050	18,061,764	0.20%
15,491,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	18,885,321	0.21%
2,026,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,293,189	0.03%
4,890,000	Broadcom, Inc.	USD	3.150	11/15/2025	5,236,471	0.06%
13,678,000	Calpine Corp.	USD	3.750	3/1/2031	13,415,519	0.15%
14,879,000	Calpine Corp.	USD	5.000	2/1/2031	15,139,382	0.17%
260,166	CarMax Auto Owner Trust, Series 2019-4, Class A2A	USD	2.010	3/15/2023	260,339	0.00%
5,985,000	Caterpillar Financial Services Corp., MTN	USD	2.150	11/8/2024	6,274,364	0.07%
6,591,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	6,765,068	0.07%
23,720,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	23,933,480	0.26%
4,915,000	Celulosa Arauco y Constitucion S.A.	USD	4.500	8/1/2024	5,319,996	0.06%
10,762,000	Cemex SAB de CV	USD	3.875	7/11/2031	11,071,515	0.12%
21,336,000	Centene Corp.	USD	2.500	3/1/2031	21,280,953	0.24%
8,295,000	Centene Corp.	USD	2.625	8/1/2031	8,409,056	0.09%
10,179,000	Centene Corp.	USD	3.375	2/15/2030	10,637,055	0.12%
13,220,000	CenterPoint Energy, Inc., SOFR + 0.650%	USD	0.700	5/13/2024	13,239,301	0.15%
2,639,000	Chesapeake Energy Corp.	USD	5.875	2/1/2029	2,817,133	0.03%
14,179,842	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	15,492,399	0.17%
18,570,071	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	20,194,287	0.22%
9,877,514	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	10,487,865	0.12%
5,935,000	Citigroup, Inc.	USD	4.000	8/5/2024	6,455,164	0.07%
25,481,000	Citigroup, Inc.	USD	4.050	7/30/2022	26,335,219	0.29%
9,645,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	11,300,169	0.12%
8,154,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	8,190,782	0.09%
8,410,000	CK Hutchison International 20 Ltd.	USD	2.500	5/8/2030	8,636,838	0.10%
2,755,000	Clark Equipment Co.	USD	5.875	6/1/2025	2,899,637	0.03%
18,219,000	Clearway Energy Operating LLC	USD	3.750	2/15/2031	18,512,235	0.20%
21,351,315	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	21,279,128	0.24%
5,805,000	CNH Industrial Capital LLC	USD	1.950	7/2/2023	5,946,147	0.07%
7,380,000	CNH Industrial Capital LLC	USD	4.375	4/5/2022	7,547,412	0.08%
6,577,000	CNPC General Capital Ltd.	USD	3.950	4/19/2022	6,706,830	0.07%
13,213,000	Colombia Government International Bond	USD	4.125	5/15/2051	12,319,273	0.14%
26,317,716	Cometa Energia S.A. de CV	USD	6.375	4/24/2035	30,975,952	0.34%
915,412	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.985	7/10/2046	928,749	0.01%

Loomis Sayles Core Plus 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>
1,681,114	Continental Airlines Pass Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,772,164	0.02%
3,873,902	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	4,051,781	0.04%
18,789,000	Corning, Inc.	USD	5.450	11/15/2079	26,648,065	0.29%
17,309	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	17,553	0.00%
5,227,000	Credit Suisse AG	USD	2.100	11/12/2021	5,246,391	0.06%
10,077,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	USD	3.953	9/15/2037	10,869,000	0.12%
983,000	Crown Castle International Corp.	USD	4.150	7/1/2050	1,142,983	0.01%
9,280,000	Dana, Inc.	USD	4.250	9/1/2030	9,649,158	0.11%
15,396,000	DaVita, Inc.	USD	4.625	6/1/2030	16,091,283	0.18%
16,151,433	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	18,008,792	0.20%
9,780,000	Deutsche Bank AG	USD	0.898	5/28/2024	9,783,870	0.11%
10,038,000	Deutsche Bank AG	USD	1.686	3/19/2026	10,165,188	0.11%
9,382,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	9,676,746	0.11%
11,985,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	12,244,932	0.14%
10,277,000	Devon Energy Corp.	USD	4.500	1/15/2030	11,225,794	0.12%
8,296,000	Diamondback Energy, Inc.	USD	4.750	5/31/2025	9,287,588	0.10%
30,369,000	DNB Bank ASA	USD	2.150	12/2/2022	31,110,606	0.34%
15,245,000	Dolphin Energy Ltd. LLC	USD	5.500	12/15/2021	15,454,009	0.17%
23,769,000	Dominican Republic	USD	4.875	9/23/2032	24,957,688	0.28%
11,070,000	Dominican Republic	USD	5.300	1/21/2041	11,291,511	0.12%
5,505,203	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	5,721,667	0.06%
11,628,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	USD	0.560	12/11/2034	11,646,615	0.13%
3,408,000	DPL, Inc.	USD	4.125	7/1/2025	3,648,264	0.04%
6,803,000	DXC Technology Co.	USD	4.125	4/15/2025	7,463,194	0.08%
852,000	Edison International	USD	4.950	4/15/2025	944,806	0.01%
16,076,000	Egypt Government International Bond	USD	5.875	2/16/2031	15,882,027	0.18%
27,444,000	El Puerto de Liverpool SAB de CV	USD	3.875	10/6/2026	29,468,269	0.33%
12,659,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	13,412,337	0.15%
3,903,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	3,574,406	0.04%
2,811,000	Enel Americas S.A.	USD	4.000	10/25/2026	3,059,802	0.03%
2,853,000	Enel Generacion Chile S.A.	USD	4.250	4/15/2024	3,056,461	0.03%
11,391,292	Energear Israel Finance Ltd.	USD	4.500	3/30/2024	11,622,421	0.13%
568,000	Energy Transfer LP	USD	5.150	2/1/2043	645,350	0.01%
4,890,000	Energy Transfer LP	USD	5.400	10/1/2047	5,935,792	0.07%
5,900,000	Energy Transfer LP	USD	5.950	10/1/2043	7,348,336	0.08%
8,548,000	Energy Transfer LP	USD	6.500	2/1/2042	11,184,863	0.12%
1,338,000	Energy Transfer LP	USD	6.625	10/15/2036	1,767,349	0.02%
11,222,000	Energy Transfer LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	11,618,136	0.13%
2,327,000	Energy Transfer LP/Regency Energy Finance Corp.	USD	5.875	3/1/2022	2,356,874	0.03%
6,711,000	Entergy Corp.	USD	2.800	6/15/2030	7,011,147	0.08%
11,798,000	EQM Midstream Partners LP	USD	4.500	1/15/2029	11,974,970	0.13%
3,485,000	EQM Midstream Partners LP	USD	4.750	7/15/2023	3,647,052	0.04%
5,575,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	6,216,125	0.07%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,813,538	0.02%
6,641,000	EQT Corp.	USD	3.900	10/1/2027	7,169,491	0.08%
1,371,000	EQT Corp.	USD	5.000	1/15/2029	1,559,266	0.02%
3,133,000	Equifax, Inc.	USD	2.600	12/15/2025	3,317,729	0.04%
2,544,000	Equifax, Inc.	USD	3.300	12/15/2022	2,618,450	0.03%
4,324,000	Equifax, Inc.	USD	7.000	7/1/2037	6,154,533	0.07%
1,610,939	Exeter Automobile Receivables Trust, Series 2020-1A, Class B	USD	2.260	4/15/2024	1,616,651	0.02%
2,460,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	USD	0.570	9/15/2025	2,464,081	0.03%
3,525,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class C	USD	0.980	6/15/2026	3,536,190	0.04%
7,466,000	Expedia Group, Inc.	USD	3.600	12/15/2023	7,921,057	0.09%
5,734,000	Expedia Group, Inc.	USD	4.625	8/1/2027	6,484,523	0.07%
1,791,000	Expedia Group, Inc.	USD	6.250	5/1/2025	2,066,919	0.02%
6,400,000	Extended Stay America Trust, Series 2021-ESH, Class A, 1-month LIBOR + 1.080%	USD	1.176	7/15/2038	6,419,767	0.07%
1,485,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.346	7/15/2038	1,496,101	0.02%
8,418,000	Falabella S.A.	USD	3.750	4/30/2023	8,775,849	0.10%
6,409,000	Falabella S.A.	USD	4.375	1/27/2025	6,909,992	0.08%
4,239,116	Federal Home Loan Mortgage Corp., REMIC, Series 3654, Class DC	USD	5.000	4/15/2030	4,780,575	0.05%
3,317,897	FHLMC	USD	1.500	11/1/2050	3,238,062	0.04%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,217,313	FHLMC	USD	1.500	11/1/2050	1,188,038	0.01%
11,541,745	FHLMC	USD	1.500	12/1/2050	11,264,029	0.12%
2,312,513	FHLMC	USD	1.500	1/1/2051	2,256,895	0.02%
4,160,109	FHLMC	USD	1.500	2/1/2051	4,092,393	0.05%
2,033,306	FHLMC	USD	1.500	2/1/2051	1,981,858	0.02%
41,984,474	FHLMC	USD	1.500	4/1/2051	40,665,910	0.45%
1,358,563	FHLMC	USD	2.000	8/1/2050	1,385,500	0.02%
16,080,580	FHLMC	USD	2.000	9/1/2050	16,170,687	0.18%
9,589,623	FHLMC	USD	2.000	11/1/2050	9,737,043	0.11%
8,591,135	FHLMC	USD	2.000	11/1/2050	8,723,210	0.10%
7,203,308	FHLMC	USD	2.000	11/1/2050	7,314,045	0.08%
483,286	FHLMC	USD	2.000	11/1/2050	490,690	0.01%
21,686,657	FHLMC	USD	2.000	12/1/2050	22,020,057	0.24%
10,789,065	FHLMC	USD	2.000	12/1/2050	10,954,932	0.12%
8,621,349	FHLMC	USD	2.000	12/1/2050	8,753,887	0.10%
7,295,770	FHLMC	USD	2.000	12/1/2050	7,407,928	0.08%
1,342,630	FHLMC	USD	2.000	12/1/2050	1,368,434	0.02%
29,679,422	FHLMC	USD	2.000	1/1/2051	30,268,687	0.33%
6,579,260	FHLMC	USD	2.000	2/1/2051	6,709,879	0.07%
14,009,854	FHLMC	USD	2.000	3/1/2051	14,288,008	0.16%
3,394,431	FHLMC	USD	2.000	3/1/2051	3,445,851	0.04%
11,759,066	FHLMC	USD	2.000	4/1/2051	11,940,088	0.13%
6,545,452	FHLMC	USD	2.000	4/1/2051	6,646,215	0.07%
3,118,460	FHLMC	USD	2.000	4/1/2051	3,165,697	0.04%
5,865,855	FHLMC	USD	2.500	7/1/2050	5,996,927	0.07%
4,843,126	FHLMC	USD	2.500	7/1/2050	5,034,546	0.06%
15,714,582	FHLMC	USD	2.500	9/1/2050	16,335,685	0.18%
2,567,159	FHLMC	USD	2.500	10/1/2050	2,646,924	0.03%
2,290,203	FHLMC	USD	2.500	11/1/2050	2,361,624	0.03%
1,365,948	FHLMC	USD	2.500	12/1/2050	1,406,697	0.02%
1,435,739	FHLMC	USD	3.000	11/1/2042	1,539,867	0.02%
8,807,665	FHLMC	USD	3.000	9/1/2048	9,313,985	0.10%
6,373,860	FHLMC	USD	3.000	10/1/2049	6,675,593	0.07%
2,441,510	FHLMC	USD	3.000	5/1/2050	2,561,124	0.03%
1,955,136	FHLMC	USD	3.000	5/1/2050	2,061,260	0.02%
1,315,133	FHLMC	USD	3.000	6/1/2050	1,400,080	0.02%
654,628	FHLMC	USD	3.500	2/1/2043	708,717	0.01%
894,826	FHLMC	USD	3.500	4/1/2043	974,480	0.01%
634,915	FHLMC	USD	3.500	4/1/2043	688,028	0.01%
836,753	FHLMC	USD	3.500	7/1/2043	911,645	0.01%
1,405,426	FHLMC	USD	3.500	10/1/2043	1,528,456	0.02%
450,242	FHLMC	USD	3.500	3/1/2045	484,066	0.01%
2,937,149	FHLMC	USD	3.500	8/1/2047	3,162,333	0.04%
3,804,822	FHLMC	USD	3.500	11/1/2047	4,149,036	0.05%
1,444,577	FHLMC	USD	3.500	1/1/2048	1,536,288	0.02%
1,762,160	FHLMC	USD	3.500	4/1/2050	1,866,193	0.02%
1,115,910	FHLMC	USD	4.000	12/1/2044	1,222,296	0.01%
814,995	FHLMC	USD	4.000	7/1/2045	887,027	0.01%
4,796	FHLMC	USD	4.000	9/1/2045	5,234	0.00%
251,701	FHLMC	USD	4.000	6/1/2047	269,909	0.00%
646,801	FHLMC	USD	4.000	11/1/2048	692,411	0.01%
804,788	FHLMC	USD	4.500	7/1/2041	902,420	0.01%
267,915	FHLMC	USD	4.500	1/1/2044	292,275	0.00%
426,817	FHLMC	USD	4.500	4/1/2044	478,410	0.01%
34,877	FHLMC	USD	4.500	3/1/2046	38,471	0.00%
757,268	FHLMC	USD	4.500	7/1/2046	833,762	0.01%
730,011	FHLMC	USD	4.500	3/1/2048	791,435	0.01%
888,055	FHLMC	USD	4.500	6/1/2048	963,423	0.01%
4,161,958	FHLMC	USD	4.500	7/1/2048	4,508,064	0.05%
5,986,576	FHLMC	USD	4.500	8/1/2048	6,486,481	0.07%
5,204,204	FHLMC	USD	4.500	8/1/2048	5,629,938	0.06%
23,718,546	FHLMC	USD	4.500	9/1/2048	25,576,855	0.28%
4,353,863	FHLMC	USD	4.500	9/1/2048	4,717,090	0.05%
215,783	FHLMC	USD	4.500	9/1/2048	233,907	0.00%
3,936,484	FHLMC	USD	4.500	10/1/2048	4,267,404	0.05%
2,028,786	FHLMC	USD	4.500	12/1/2048	2,189,812	0.02%
23,276,695	FHLMC	USD	4.500	1/1/2049	25,141,057	0.28%
2,922,794	FHLMC	USD	5.000	7/1/2048	3,206,252	0.04%
2,525,004	FHLMC	USD	5.000	8/1/2048	2,776,925	0.03%
1,658,167	FHLMC	USD	5.000	9/1/2048	1,819,519	0.02%
5,170,076	FHLMC	USD	5.000	10/1/2048	5,677,768	0.06%
12,507,672	FHLMC	USD	5.000	12/1/2048	13,662,754	0.15%
110,969,665	FHLMC	USD	5.000	10/1/2049	122,109,616	1.35%
3,809,847	FHLMC	USD	5.000	10/1/2049	4,172,821	0.05%
39,740,339	FHLMC	USD	5.000	3/1/2050	43,522,431	0.48%
5,804	FHLMC	USD	6.000	6/1/2035	6,897	0.00%
15,187,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	16,368,093	0.18%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,672,118	FNMA	USD	1.500	1/1/2051	2,604,565	0.03%
922,618	FNMA	USD	1.500	1/1/2051	899,305	0.01%
38,847,989	FNMA	USD	1.500	2/1/2051	38,215,624	0.42%
2,576,059	FNMA	USD	1.500	2/1/2051	2,510,949	0.03%
1,012,011	FNMA	USD	1.500	3/1/2051	986,412	0.01%
7,930	FNMA, 6-month LIBOR + 1.460%	USD	1.661	2/1/2037	8,104	0.00%
6,062,432	FNMA	USD	2.000	9/1/2050	6,086,887	0.07%
2,034,515	FNMA	USD	2.000	10/1/2050	2,048,456	0.02%
13,300,618	FNMA	USD	2.000	11/1/2050	13,505,092	0.15%
6,652,815	FNMA	USD	2.000	11/1/2050	6,755,089	0.07%
5,068,771	FNMA	USD	2.000	11/1/2050	5,103,508	0.06%
3,626,965	FNMA	USD	2.000	11/1/2050	3,682,723	0.04%
16,695,584	FNMA	USD	2.000	12/1/2050	16,952,243	0.19%
15,196,926	FNMA	USD	2.000	12/1/2050	15,430,547	0.17%
10,229,651	FNMA	USD	2.000	12/1/2050	10,386,913	0.11%
8,790,137	FNMA	USD	2.000	12/1/2050	8,930,296	0.10%
7,837,036	FNMA	USD	2.000	12/1/2050	7,957,517	0.09%
5,991,997	FNMA	USD	2.000	12/1/2050	6,087,540	0.07%
39,471,308	FNMA	USD	2.000	1/1/2051	40,078,923	0.44%
2,446,424	FNMA	USD	2.000	2/1/2051	2,484,083	0.03%
25,264,314	FNMA	USD	2.000	3/1/2051	25,750,263	0.28%
16,689,072	FNMA	USD	2.000	3/1/2051	16,945,982	0.19%
7,052,635	FNMA	USD	2.000	4/1/2051	7,161,206	0.08%
7,011,795	FNMA	USD	2.000	4/1/2051	7,119,735	0.08%
6,513,300	FNMA	USD	2.000	4/1/2051	6,613,565	0.07%
557,927	FNMA	USD	2.500	4/1/2045	581,624	0.01%
2,989,588	FNMA	USD	2.500	5/1/2050	3,071,923	0.03%
10,826,952	FNMA	USD	2.500	7/1/2050	11,300,287	0.12%
7,598,435	FNMA	USD	2.500	7/1/2050	7,899,120	0.09%
14,155,227	FNMA	USD	2.500	8/1/2050	14,774,108	0.16%
7,193,558	FNMA	USD	2.500	8/1/2050	7,508,056	0.08%
3,093,836	FNMA	USD	2.500	8/1/2050	3,186,203	0.04%
2,193,432	FNMA	USD	2.500	10/1/2050	2,262,628	0.03%
3,370,355	FNMA	USD	2.500	11/1/2050	3,476,313	0.04%
1,897,854	FNMA	USD	2.500	11/1/2050	1,996,223	0.02%
1,274,120	FNMA	USD	2.500	11/1/2050	1,317,719	0.01%
17,272,225	FNMA	USD	2.500	5/1/2051	18,029,514	0.20%
4,156,077	FNMA	USD	3.000	3/1/2045	4,396,348	0.05%
3,132,680	FNMA	USD	3.000	3/1/2045	3,323,114	0.04%
1,471,052	FNMA	USD	3.000	6/1/2046	1,553,857	0.02%
297,349	FNMA	USD	3.000	6/1/2046	315,409	0.00%
1,561,084	FNMA	USD	3.000	7/1/2046	1,649,473	0.02%
1,537,889	FNMA	USD	3.000	8/1/2046	1,620,819	0.02%
520,393	FNMA	USD	3.000	8/1/2046	549,375	0.01%
3,523,938	FNMA	USD	3.000	9/1/2046	3,722,427	0.04%
2,373,996	FNMA	USD	3.000	11/1/2046	2,509,194	0.03%
1,953,595	FNMA	USD	3.000	11/1/2046	2,067,296	0.02%
940,263	FNMA	USD	3.000	11/1/2046	989,234	0.01%
543,757	FNMA	USD	3.000	11/1/2046	574,104	0.01%
201,867	FNMA	USD	3.000	11/1/2046	212,132	0.00%
1,228,843	FNMA	USD	3.000	1/1/2047	1,297,382	0.01%
670,965	FNMA	USD	3.000	1/1/2047	710,375	0.01%
792,960	FNMA	USD	3.000	3/1/2047	849,990	0.01%
303,136	FNMA	USD	3.000	11/1/2047	318,521	0.00%
819,089	FNMA	USD	3.000	4/1/2048	843,432	0.01%
2,802,692	FNMA	USD	3.000	6/1/2048	2,940,907	0.03%
2,078,521	FNMA	USD	3.000	10/1/2049	2,177,856	0.02%
31,995,559	FNMA	USD	3.000	11/1/2049	33,553,900	0.37%
1,215,279	FNMA	USD	3.000	5/1/2050	1,294,277	0.01%
1,550,454	FNMA	USD	3.000	7/1/2050	1,643,227	0.02%
1,023,491	FNMA	USD	3.000	7/1/2050	1,090,026	0.01%
229,522	FNMA	USD	3.500	6/1/2043	249,837	0.00%
975,214	FNMA	USD	3.500	1/1/2045	1,054,324	0.01%
1,970,431	FNMA	USD	3.500	2/1/2045	2,134,685	0.02%
2,753,230	FNMA	USD	3.500	3/1/2045	2,962,495	0.03%
99,909	FNMA	USD	3.500	4/1/2045	108,111	0.00%
1,546,788	FNMA	USD	3.500	1/1/2046	1,665,175	0.02%
1,902,720	FNMA	USD	3.500	3/1/2046	2,035,911	0.02%
1,763,224	FNMA	USD	3.500	4/1/2046	1,893,338	0.02%
1,587,416	FNMA	USD	3.500	6/1/2046	1,697,388	0.02%
122,381	FNMA	USD	3.500	7/1/2046	129,475	0.00%
371,907	FNMA	USD	3.500	8/1/2046	396,783	0.00%
1,679,545	FNMA	USD	3.500	11/1/2046	1,792,096	0.02%
2,624,324	FNMA	USD	3.500	2/1/2047	2,854,302	0.03%
1,034,540	FNMA	USD	3.500	2/1/2047	1,118,048	0.01%
1,997,815	FNMA	USD	3.500	6/1/2047	2,166,963	0.02%
309,493	FNMA	USD	3.500	8/1/2047	327,933	0.00%

Loomis Sayles Core Plus 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>
2,250,257	FNMA	USD	3.500	9/1/2047	2,393,870	0.03%
2,136,017	FNMA	USD	3.500	9/1/2047	2,312,375	0.03%
1,003,151	FNMA	USD	3.500	11/1/2047	1,092,184	0.01%
20,882,086	FNMA	USD	3.500	11/1/2049	21,700,290	0.24%
4,307,192	FNMA	USD	3.500	2/1/2050	4,558,917	0.05%
3,950,842	FNMA	USD	4.000	9/1/2041	4,368,957	0.05%
1,863,159	FNMA	USD	4.000	8/1/2042	2,060,572	0.02%
709,551	FNMA	USD	4.000	11/1/2044	784,606	0.01%
1,672,383	FNMA	USD	4.000	2/1/2045	1,847,831	0.02%
537,261	FNMA	USD	4.000	7/1/2046	584,615	0.01%
921,530	FNMA	USD	4.000	8/1/2046	1,002,754	0.01%
1,132,840	FNMA	USD	4.000	4/1/2047	1,219,602	0.01%
717,686	FNMA	USD	4.000	4/1/2047	800,715	0.01%
543,881	FNMA	USD	4.000	4/1/2047	588,816	0.01%
458,892	FNMA	USD	4.000	4/1/2047	492,540	0.01%
1,171,093	FNMA	USD	4.000	6/1/2047	1,281,880	0.01%
1,392,706	FNMA	USD	4.000	11/1/2047	1,498,538	0.02%
724,323	FNMA	USD	4.000	12/1/2047	785,831	0.01%
743,059	FNMA	USD	4.000	2/1/2048	797,269	0.01%
938,019	FNMA	USD	4.000	3/1/2048	1,003,383	0.01%
19,126,384	FNMA	USD	4.000	6/1/2048	20,502,691	0.23%
1,681,430	FNMA	USD	4.000	6/1/2048	1,804,360	0.02%
2,245,889	FNMA	USD	4.000	7/1/2048	2,400,395	0.03%
626,661	FNMA	USD	4.000	8/1/2048	671,872	0.01%
13,505,497	FNMA	USD	4.000	9/1/2048	14,465,375	0.16%
2,083,409	FNMA	USD	4.000	9/1/2048	2,233,729	0.02%
942,925	FNMA	USD	4.000	9/1/2048	1,011,109	0.01%
772,603	FNMA	USD	4.000	11/1/2048	827,447	0.01%
24,872	FNMA	USD	4.000	11/1/2048	26,655	0.00%
11,185	FNMA	USD	4.000	11/1/2048	11,955	0.00%
44,859,241	FNMA	USD	4.000	12/1/2048	48,081,354	0.53%
7,656,543	FNMA	USD	4.000	12/1/2048	8,183,275	0.09%
126,839	FNMA	USD	4.000	12/1/2048	135,922	0.00%
78,150,225	FNMA	USD	4.000	3/1/2049	83,526,572	0.92%
2,728,784	FNMA	USD	4.000	4/1/2049	2,916,511	0.03%
750,823	FNMA	USD	4.000	2/1/2050	810,317	0.01%
103,210	FNMA	USD	4.500	8/1/2043	113,004	0.00%
198,936	FNMA	USD	4.500	3/1/2044	220,911	0.00%
136,269	FNMA	USD	4.500	5/1/2044	152,570	0.00%
1,985,300	FNMA	USD	4.500	1/1/2045	2,221,524	0.02%
408,628	FNMA	USD	4.500	1/1/2045	446,120	0.00%
474,976	FNMA	USD	4.500	7/1/2045	514,631	0.01%
449,089	FNMA	USD	4.500	8/1/2045	493,143	0.01%
152,453	FNMA	USD	4.500	8/1/2045	165,301	0.00%
552,350	FNMA	USD	4.500	10/1/2045	610,619	0.01%
981,547	FNMA	USD	4.500	11/1/2045	1,082,794	0.01%
749,123	FNMA	USD	4.500	3/1/2046	827,279	0.01%
20,658	FNMA	USD	4.500	7/1/2046	22,455	0.00%
645,903	FNMA	USD	4.500	9/1/2046	709,272	0.01%
249,240	FNMA	USD	4.500	2/1/2047	270,116	0.00%
587,669	FNMA	USD	4.500	5/1/2047	638,802	0.01%
56,342,215	FNMA	USD	4.500	6/1/2048	60,945,158	0.67%
381,856	FNMA	USD	4.500	6/1/2048	414,679	0.00%
15,604,079	FNMA	USD	4.500	7/1/2048	16,856,746	0.19%
330,368	FNMA	USD	4.500	7/1/2048	358,109	0.00%
30,589,711	FNMA	USD	4.500	8/1/2048	33,188,779	0.37%
9,162,562	FNMA	USD	4.500	8/1/2048	9,923,564	0.11%
2,162,307	FNMA	USD	4.500	8/1/2048	2,359,543	0.03%
589,134	FNMA	USD	4.500	8/1/2048	636,893	0.01%
75,370	FNMA	USD	4.500	10/1/2048	81,618	0.00%
18,277,616	FNMA	USD	4.500	12/1/2048	19,783,476	0.22%
2,355,965	FNMA	USD	4.500	12/1/2048	2,550,857	0.03%
6,890,422	FNMA	USD	4.500	1/1/2049	7,444,349	0.08%
10,196,194	FNMA	USD	4.500	4/1/2049	11,038,420	0.12%
624,942	FNMA	USD	4.500	10/1/2049	673,905	0.01%
23,908,439	FNMA	USD	4.500	2/1/2050	25,781,626	0.29%
3,423,830	FNMA	USD	5.000	7/1/2048	3,763,054	0.04%
1,485,289	FNMA	USD	5.000	8/1/2048	1,630,365	0.02%
874,025	FNMA	USD	5.000	9/1/2048	959,506	0.01%
5,428,204	FNMA	USD	5.000	1/1/2049	5,943,878	0.07%
862,443	FNMA	USD	5.000	1/1/2049	944,688	0.01%
1,993,525	FNMA	USD	5.000	3/1/2049	2,224,541	0.02%
3,806,675	FNMA	USD	5.000	8/1/2049	4,189,689	0.05%
4,254,246	FNMA	USD	5.000	9/1/2049	4,672,526	0.05%
2,484,343	FNMA	USD	5.000	11/1/2049	2,720,859	0.03%
12,958,948	FNMA	USD	5.000	12/1/2049	14,188,539	0.16%
1,536,081	FNMA	USD	5.000	3/1/2050	1,684,337	0.02%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,314,695	FNMA	USD	5.500	4/1/2050	7,022,861	0.08%
25,591	FNMA	USD	6.000	8/1/2034	29,638	0.00%
73,207	FNMA	USD	6.000	1/1/2037	86,973	0.00%
4,753,223	FNMA	USD	6.000	5/1/2049	5,358,765	0.06%
3,372	FNMA	USD	6.500	1/1/2029	3,792	0.00%
4,141	FNMA	USD	6.500	5/1/2031	4,677	0.00%
13,092	FNMA	USD	7.000	10/1/2030	14,403	0.00%
7,800	FNMA	USD	7.000	10/1/2030	8,222	0.00%
475	FNMA	USD	7.500	12/1/2024	486	0.00%
5,302	FNMA	USD	7.500	7/1/2030	6,047	0.00%
6,842	FNMA	USD	7.500	2/1/2032	7,771	0.00%
18,664,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	19,904,223	0.22%
16,276,000	Ford Motor Credit Co. LLC	USD	2.900	2/16/2028	16,214,965	0.18%
7,881,000	Forestar Group, Inc.	USD	3.850	5/15/2026	7,949,959	0.09%
16,183,000	Fresnillo PLC	USD	4.250	10/2/2050	17,160,615	0.19%
18,929,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	19,747,873	0.22%
4,133,000	GATX Corp.	USD	4.000	6/30/2030	4,691,493	0.05%
14,817,000	General Electric Co.	USD	4.250	5/1/2040	17,644,850	0.20%
5,319,000	General Electric Co.	USD	4.350	5/1/2050	6,543,530	0.07%
20,142,000	General Motors Co.	USD	5.000	4/1/2035	24,268,586	0.27%
7,067,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	7,467,063	0.08%
3,408,000	Georgetown University (The), Class A	USD	5.215	10/1/2118	5,152,760	0.06%
31,977,000	Glencore Funding LLC	USD	2.500	9/1/2030	31,916,244	0.35%
14,131	GNMA	USD	3.794	7/20/2063	14,814	0.00%
4,388	GNMA	USD	3.852	11/20/2062	4,467	0.00%
1,496	GNMA	USD	3.890	12/20/2062	1,563	0.00%
2,149	GNMA	USD	4.005	1/20/2063	2,196	0.00%
5,770	GNMA	USD	4.062	5/20/2063	6,017	0.00%
27,921	GNMA	USD	4.125	7/20/2063	28,572	0.00%
5,050	GNMA	USD	4.327	8/20/2061	5,537	0.00%
7,517	GNMA	USD	4.390	10/20/2062	7,514	0.00%
18,488	GNMA	USD	4.390	11/20/2062	18,755	0.00%
7,247,314	GNMA	USD	4.392	12/20/2066	8,047,771	0.09%
4,538,833	GNMA	USD	4.407	11/20/2066	4,962,149	0.05%
2,119,164	GNMA	USD	4.419	10/20/2066	2,335,156	0.03%
2,100	GNMA	USD	4.422	5/20/2063	2,256	0.00%
1,390,099	GNMA	USD	4.446	2/20/2066	1,530,520	0.02%
2,976,476	GNMA	USD	4.450	2/20/2066	3,266,784	0.04%
3,692,221	GNMA	USD	4.528	12/20/2064	3,965,365	0.04%
2,150,723	GNMA	USD	4.538	9/20/2066	2,370,904	0.03%
2,715,422	GNMA	USD	4.543	12/20/2063	2,870,547	0.03%
2,797,913	GNMA	USD	4.545	6/20/2066	3,065,823	0.03%
3,332,433	GNMA	USD	4.557	6/20/2066	3,662,857	0.04%
3,022,332	GNMA	USD	4.561	2/20/2065	3,253,223	0.04%
1,557,660	GNMA	USD	4.571	1/20/2065	1,670,600	0.02%
2,602,848	GNMA	USD	4.585	6/20/2064	2,781,677	0.03%
1,731,237	GNMA	USD	4.585	4/20/2066	1,891,690	0.02%
2,328,047	GNMA	USD	4.591	6/20/2066	2,580,980	0.03%
5,179,317	GNMA	USD	4.601	12/20/2064	5,560,283	0.06%
4,515,195	GNMA	USD	4.606	2/20/2065	4,902,421	0.05%
4,268,094	GNMA	USD	4.614	10/20/2064	4,617,208	0.05%
20,367	GNMA	USD	4.630	12/20/2061	20,553	0.00%
2,180,940	GNMA	USD	4.630	3/20/2065	2,354,498	0.03%
2,988,140	GNMA	USD	4.641	3/20/2066	3,323,567	0.04%
595,749	GNMA	USD	4.642	1/20/2064	626,144	0.01%
5,825,438	GNMA	USD	4.642	12/20/2066	6,478,359	0.07%
3,580,385	GNMA	USD	4.649	1/20/2065	3,888,014	0.04%
2,479,824	GNMA	USD	4.665	1/20/2064	2,609,082	0.03%
4,063,067	GNMA	USD	4.671	6/20/2064	4,343,758	0.05%
40,268	GNMA	USD	4.700	4/20/2062	41,945	0.00%
4,215	GNMA	USD	4.700	6/20/2062	4,303	0.00%
2,874,470	GNMA	USD	4.715	1/20/2064	3,075,829	0.03%
117,429	GNMA	USD	5.500	4/15/2038	137,440	0.00%
17,854	GNMA	USD	6.000	1/15/2029	20,830	0.00%
8,209	GNMA	USD	6.000	4/15/2038	9,757	0.00%
4,287	GNMA	USD	6.500	1/15/2029	4,790	0.00%
5,787	GNMA	USD	6.500	2/15/2031	6,466	0.00%
13,381	GNMA	USD	6.500	9/15/2032	14,950	0.00%
2,458	GNMA	USD	6.500	9/15/2032	2,757	0.00%
35,142	GNMA	USD	7.000	9/15/2025	36,326	0.00%
2,247	GNMA	USD	7.500	10/15/2025	2,280	0.00%
951	GNMA	USD	7.500	7/15/2030	1,091	0.00%
21	GNMA	USD	8.500	10/15/2022	21	0.00%
10,768,000	Goldman Sachs Group, Inc. (The)	USD	3.625	1/22/2023	11,261,713	0.12%
15,206,000	Goldman Sachs Group, Inc. (The)	USD	6.750	10/1/2037	22,155,389	0.24%
5,359,000	Goldman Sachs Group, Inc. (The), (fixed rate to 6/05/2027, variable rate thereafter)	USD	3.691	6/5/2028	5,952,501	0.07%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
23,341,000	Goodyear Tire & Rubber Co. (The)	USD	5.625	4/30/2033	25,325,685	0.28%
309,528	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	USD	0.453	10/20/2060	309,753	0.00%
252,226	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	USD	0.623	8/20/2062	253,313	0.00%
40,427	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	40,167	0.00%
78,796	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	77,831	0.00%
88,018	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	88,302	0.00%
120,906	Government National Mortgage Association, Series 2013-H07, Class DA	USD	2.500	3/20/2063	120,822	0.00%
1,021,085	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	1,029,910	0.01%
8,972,110	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	9,210,146	0.10%
17,531	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	USD	0.383	5/20/2063	17,425	0.00%
2,014,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	2,072,958	0.02%
982,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,042,418	0.01%
5,300,000	Group 1 Automotive, Inc.	USD	4.000	8/15/2028	5,392,750	0.06%
3,117,000	Gruma SAB de CV	USD	4.875	12/1/2024	3,452,109	0.04%
54,020,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	1,913,536	0.02%
5,627,003	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.303	8/10/2044	4,797,020	0.05%
2,317,554	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	2,295,787	0.03%
6,596,065	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	7,101,423	0.08%
856,000	Hanesbrands, Inc.	USD	4.625	5/15/2024	908,430	0.01%
4,042,000	Hanesbrands, Inc.	USD	4.875	5/15/2026	4,410,832	0.05%
5,024,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	5,276,356	0.06%
881,000	Hasbro, Inc.	USD	3.900	11/19/2029	983,678	0.01%
13,320,000	HCL America, Inc.	USD	1.375	3/10/2026	13,295,225	0.15%
7,756,000	Hewlett Packard Enterprise Co.	USD	4.450	10/2/2023	8,375,178	0.09%
4,916,000	Hewlett Packard Enterprise Co.	USD	4.650	10/1/2024	5,451,156	0.06%
17,421,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	23,660,598	0.26%
14,012,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	13,906,910	0.15%
2,326,000	HSBC Holdings PLC	USD	4.950	3/31/2030	2,809,125	0.03%
13,610,000	HSBC Holdings PLC, (fixed rate to 5/24/2024, variable rate thereafter)	USD	0.976	5/24/2025	13,616,871	0.15%
16,885,000	Huntington Bancshares, Inc.	USD	2.625	8/6/2024	17,774,436	0.20%
7,091,000	Hyundai Capital America	USD	2.375	10/15/2027	7,254,513	0.08%
10,356,000	Hyundai Capital America	USD	2.650	2/10/2025	10,819,987	0.12%
7,453,000	Hyundai Capital America	USD	3.000	2/10/2027	7,898,665	0.09%
12,588,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	12,635,205	0.14%
5,354,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,561,200	0.06%
6,795,000	Indonesia Government International Bond	USD	3.700	1/8/2022	6,872,667	0.08%
3,315,000	International Lease Finance Corp.	USD	5.875	8/15/2022	3,484,572	0.04%
4,740,000	Intesa Sanpaolo SpA	USD	4.198	6/1/2032	4,880,399	0.05%
20,198,312	Invitation Homes Trust, Series 2018-SFR2, Class A, 1-month LIBOR + 0.900%	USD	0.996	6/17/2037	20,226,817	0.22%
16,919,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	17,400,176	0.19%
16,503,000	iStar, Inc.	USD	4.250	8/1/2025	17,204,377	0.19%
1,267,000	iStar, Inc.	USD	4.750	10/1/2024	1,344,667	0.01%
21,206,000	J2 Global, Inc.	USD	4.625	10/15/2030	22,455,245	0.25%
6,975,000	Jabil, Inc.	USD	3.000	1/15/2031	7,183,554	0.08%
3,863,000	Jazz Securities DAC	USD	4.375	1/15/2029	4,003,034	0.04%
3,835,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	5.000	8/15/2028	3,930,875	0.04%
4,061,000	John Deere Capital Corp., MTN	USD	2.600	3/7/2024	4,277,683	0.05%
12,576,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	13,317,633	0.15%
9,258,000	JPMorgan Chase & Co.	USD	3.200	1/25/2023	9,641,357	0.11%
20,006,000	JPMorgan Chase & Co.	USD	4.500	1/24/2022	20,345,661	0.22%
28,355,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	29,872,808	0.33%
3,889,000	Ken Garff Automotive LLC	USD	4.875	9/15/2028	4,010,531	0.04%
7,180,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	7,234,783	0.08%
8,600,000	Kenya Government International Bond	USD	6.300	1/23/2034	8,874,426	0.10%
2,157,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	2,179,347	0.02%
3,060,000	Kinder Morgan Energy Partners LP	USD	4.150	2/1/2024	3,282,635	0.04%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
10,503,000	Kinder Morgan Energy Partners LP	USD	4.300	5/1/2024	11,379,821	0.13%
15,243,000	Kinder Morgan, Inc.	USD	5.625	11/15/2023	16,679,803	0.18%
27,253,000	Kingdom of Saudi Arabia	USD	3.250	10/26/2026	29,603,571	0.33%
13,075,000	Klabin Austria GmbH	USD	7.000	4/3/2049	16,496,335	0.18%
8,792,000	Koppers, Inc.	USD	6.000	2/15/2025	9,011,800	0.10%
9,885,000	Kraft Heinz Foods Co.	USD	3.875	5/15/2027	10,895,300	0.12%
9,132,000	Lamar Media Corp.	USD	3.625	1/15/2031	9,109,170	0.10%
4,899,000	Lamar Media Corp.	USD	4.000	2/15/2030	5,058,364	0.06%
16,811,000	Lear Corp.	USD	5.250	5/15/2049	21,426,101	0.24%
246,000	Lennar Corp.	USD	4.500	4/30/2024	267,286	0.00%
1,153,000	Lennar Corp.	USD	4.750	11/15/2022	1,196,238	0.01%
9,078,204	Leviathan Bond Ltd.	USD	6.125	6/30/2025	9,909,223	0.11%
7,865,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	8,817,504	0.10%
3,280,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	3,444,000	0.04%
10,257,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	11,128,845	0.12%
2,889,000	Lloyds Banking Group PLC	USD	3.000	1/11/2022	2,917,706	0.03%
21,403,000	Marriott International, Inc.	USD	3.500	10/15/2032	22,847,020	0.25%
3,523,000	MercadoLibre, Inc.	USD	2.375	1/14/2026	3,536,423	0.04%
4,582,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	4,523,488	0.05%
9,838,100(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	47,512,282	0.53%
25,562,431(+)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	139,270,956	1.54%
17,866,000	Mexico Government International Bond	USD	3.771	5/24/2061	17,037,196	0.19%
13,294,000	Microchip Technology, Inc.	USD	2.670	9/1/2023	13,800,682	0.15%
6,371,000	Microchip Technology, Inc.	USD	4.333	6/1/2023	6,753,838	0.07%
13,101,000	Micron Technology, Inc.	USD	2.497	4/24/2023	13,507,655	0.15%
402,202	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	USD	2.500	4/25/2057	403,693	0.00%
2,376,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	2,476,980	0.03%
3,021,300	Millicom International Cellular S.A.	USD	6.625	10/15/2026	3,179,918	0.04%
12,765,000	Minerva Luxembourg S.A.	USD	4.375	3/18/2031	12,539,570	0.14%
19,521,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	21,615,213	0.24%
6,151,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	6,481,878	0.07%
23,028,000	Morgan Stanley, (fixed rate to 4/05/2023, variable rate thereafter)	USD	0.731	4/5/2024	23,099,069	0.26%
8,931,000	Morgan Stanley, (fixed rate to 7/22/2027, variable rate thereafter)	USD	3.591	7/22/2028	9,922,475	0.11%
2,867,000	Morgan Stanley, GMTN	USD	3.700	10/23/2024	3,122,819	0.03%
18,457,000	Morgan Stanley, Series F	USD	3.875	4/29/2024	19,991,938	0.22%
3,825,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.297	8/15/2046	3,992,058	0.04%
14,611,000	Morocco Government International Bond	USD	4.000	12/15/2050	13,578,295	0.15%
14,622,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	USD	4.750	4/30/2043	15,295,303	0.17%
14,159,000	Nationwide Building Society, (fixed rate to 4/26/2022, variable rate thereafter)	USD	3.622	4/26/2023	14,452,052	0.16%
11,615,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	11,922,797	0.13%
15,720,000	Navient Corp.	USD	5.000	3/15/2027	16,506,000	0.18%
907,000	Navient Corp.	USD	5.875	10/25/2024	988,358	0.01%
954,000	Navient Corp.	USD	6.750	6/15/2026	1,076,828	0.01%
7,547,000	Navient Corp., MTN	USD	6.125	3/25/2024	8,179,061	0.09%
6,925,177	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	6,979,863	0.08%
13,902,546	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	USD	1.060	10/15/2069	13,963,036	0.15%
19,956,000	NBN Co. Ltd.	USD	1.450	5/5/2026	20,089,981	0.22%
5,653,000	New Fortress Energy, Inc.	USD	6.500	9/30/2026	5,682,396	0.06%
15,687,000	New Fortress Energy, Inc.	USD	6.750	9/15/2025	15,922,305	0.18%
2,823,000	Newell Brands, Inc.	USD	4.875	6/1/2025	3,142,222	0.03%
7,676,000	Nissan Motor Co. Ltd.	USD	3.043	9/15/2023	7,996,710	0.09%
15,593,000	Nissan Motor Co. Ltd.	USD	3.522	9/17/2025	16,680,374	0.18%
11,190,000	NVR, Inc.	USD	3.000	5/15/2030	11,867,332	0.13%
17,482,000	Occidental Petroleum Corp.	USD	5.875	9/1/2025	19,668,299	0.22%
2,152,000	Occidental Petroleum Corp.	USD	8.000	7/15/2025	2,593,160	0.03%
7,985,000	OCP S.A.	USD	3.750	6/23/2031	8,077,418	0.09%
19,460,000	OCP S.A.	USD	5.625	4/25/2024	21,315,861	0.24%
6,285,000	Oman Sovereign Sukuk Co.	USD	4.875	6/15/2030	6,593,028	0.07%
3,077,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	3,317,314	0.04%
22,635,000	OneMain Finance Corp.	USD	3.875	9/15/2028	22,719,881	0.25%
7,094,000	OneMain Financial Issuance Trust, Series 2020-1A, Class A	USD	3.840	5/14/2032	7,346,809	0.08%
13,500,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A2, 30-day Average SOFR + 0.760%	USD	0.810	6/16/2036	13,603,153	0.15%
2,330,616	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	2,373,575	0.03%
16,491,000	Ooredoo International Finance Ltd.	USD	2.625	4/8/2031	16,985,730	0.19%
6,236,000	Ooredoo International Finance Ltd.	USD	3.250	2/21/2023	6,469,002	0.07%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
9,288,000	Ooredoo International Finance Ltd.	USD	3.875	1/31/2028	10,488,065	0.12%
17,571,000	Oracle Corp.	USD	4.100	3/25/2061	19,915,370	0.22%
11,671,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	14,691,455	0.16%
9,466,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	12,689,268	0.14%
12,633,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	12,664,582	0.14%
7,260,000	Owens Corning	USD	4.200	12/1/2024	7,944,542	0.09%
15,397,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	16,112,657	0.18%
4,537,000	Owl Rock Capital Corp.	USD	2.625	1/15/2027	4,580,439	0.05%
11,958,000	Owl Rock Technology Finance Corp.	USD	3.750	6/17/2026	12,696,187	0.14%
8,181,000	Pan American Energy LLC	USD	9.125	4/30/2027	9,091,382	0.10%
9,234,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	9,649,622	0.11%
2,980,000	Peruvian Government International Bond	USD	2.392	1/23/2026	3,081,707	0.03%
11,619,000	PG&E Corp.	USD	5.000	7/1/2028	11,531,857	0.13%
8,950,000	PG&E Corp.	USD	5.250	7/1/2030	8,815,750	0.10%
11,938,410	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.262	9/5/2048	11,970,524	0.13%
15,693,000	PNC Bank NA, (fixed rate to 12/09/2021, variable rate thereafter)	USD	2.028	12/9/2022	15,766,999	0.17%
21,099,000	Post Holdings, Inc.	USD	4.500	9/15/2031	21,283,616	0.24%
18,264,000	Post Holdings, Inc.	USD	4.625	4/15/2030	18,648,777	0.21%
15,950,000	Prosus NV	USD	3.832	2/8/2051	14,444,655	0.16%
13,803,000	Prosus NV	USD	3.680	1/21/2030	14,369,139	0.16%
7,473,000	Qatar Government International Bond	USD	4.400	4/16/2050	9,252,979	0.10%
14,555,000	Qatar Petroleum	USD	3.125	7/12/2041	14,977,503	0.17%
3,702,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	3,780,667	0.04%
12,169,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,448,431	0.14%
6,694,000	Rattler Midstream LP	USD	5.625	7/15/2025	7,028,700	0.08%
12,872,000	Republic of Ghana	USD	7.750	4/7/2029	12,996,292	0.14%
9,432,000	Republic of Oman	USD	3.875	3/8/2022	9,505,192	0.11%
468,727,000	Republic of Uruguay	UYU	8.500	3/15/2028	11,452,662	0.13%
250,098,000	Republic of Uruguay	UYU	9.875	6/20/2022	5,992,350	0.07%
3,732,000	RPM International, Inc.	USD	3.450	11/15/2022	3,833,729	0.04%
9,293,000	Ryder System, Inc., MTN	USD	2.500	9/1/2024	9,741,433	0.11%
8,035,000	SA Global Sukuk Ltd.	USD	0.946	6/17/2024	7,996,673	0.09%
5,778,000	Sabre GLBL, Inc.	USD	7.375	9/1/2025	6,110,235	0.07%
1,475,000	Sabre GLBL, Inc.	USD	9.250	4/15/2025	1,699,938	0.02%
8,181,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class C	USD	0.750	2/17/2026	8,193,783	0.09%
8,315,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	USD	0.900	6/15/2026	8,351,817	0.09%
9,095,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	USD	0.950	9/15/2027	9,118,663	0.10%
9,780,000	Santander UK Group Holdings PLC	USD	5.625	9/15/2045	12,880,626	0.14%
12,588,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	12,306,784	0.14%
10,431,000	Saudi Arabian Oil Co.	USD	4.375	4/16/2049	12,187,372	0.13%
17,920,000	SBA Communications Corp.	USD	3.125	2/1/2029	17,606,400	0.19%
1,374,000	Science Applications International Corp.	USD	4.875	4/1/2028	1,434,992	0.02%
2,060,000	Seagate HDD Cayman	USD	4.125	1/15/2031	2,175,896	0.02%
5,644,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,841,822	0.06%
7,989,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	8,028,945	0.09%
509,107	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	515,299	0.01%
1,205,649	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	2/25/2048	1,222,979	0.01%
2,303,533	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	2,341,361	0.03%
14,725,000	Sirius XM Radio, Inc.	USD	4.000	7/15/2028	15,036,066	0.17%
5,484,049	SMB Private Education Loan Trust, Series 2021-A, Class APT2	USD	1.070	1/15/2053	5,442,045	0.06%
1,599,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,629,081	0.02%
11,424,000	Sociedad Quimica y Minera de Chile S.A.	USD	4.250	1/22/2050	12,764,149	0.14%
26,503,000	Societe Generale S.A.	USD	2.625	1/22/2025	27,651,749	0.31%
3,777,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	3,897,417	0.04%
6,783,000	Southern Natural Gas Co. LLC	USD	0.625	4/28/2023	6,787,948	0.08%
15,602,000	Southwest Airlines Co.	USD	5.125	6/15/2027	18,240,928	0.20%
3,350,000	Sprint Corp.	USD	7.250	9/15/2021	3,357,370	0.04%
24,346,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	25,441,686	0.28%
10,029,000	State of Qatar	USD	3.875	4/23/2023	10,591,827	0.12%
14,566,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	14,776,847	0.16%
18,720,000	Sumitomo Mitsui Financial Group, Inc.	USD	2.696	7/16/2024	19,735,322	0.22%
12,213,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	13,137,183	0.15%

Loomis Sayles Core Plus 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>
1,112,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	1,177,330	0.01%
6,210,000	SunCoke Energy, Inc.	USD	4.875	6/30/2029	6,289,798	0.07%
8,445,000	Suzano Austria GmbH	USD	3.125	1/15/2032	8,470,335	0.09%
8,529,000	Suzano Austria GmbH	USD	3.750	1/15/2031	8,955,535	0.10%
20,429,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	22,889,060	0.25%
3,310,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	6.500	7/15/2027	3,583,803	0.04%
16,293,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	15,725,523	0.17%
17,402,000	Tennessee Valley Authority	USD	4.250	9/15/2065	25,175,566	0.28%
7,669,000	Tennessee Valley Authority	USD	4.625	9/15/2060	11,628,179	0.13%
5,427,000	Tennessee Valley Authority	USD	4.875	1/15/2048	7,975,298	0.09%
9,290,000	Tennessee Valley Authority	USD	5.250	9/15/2039	13,402,888	0.15%
12,284,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	11,731,220	0.13%
7,588,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	8,287,614	0.09%
27,220,000	Textainer Marine Containers Ltd., Series 2021-3A, Class A	USD	1.940	8/20/2046	27,202,498	0.30%
10,725,541	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	10,675,263	0.12%
9,340,303	Textainer Marine Containers VIII Ltd., Series 2020-2A, Class A	USD	2.100	9/20/2045	9,484,247	0.10%
29,847,000	Textron, Inc.	USD	3.000	6/1/2030	31,894,399	0.35%
25,364,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	27,402,251	0.30%
6,180,000	Time Warner Cable LLC	USD	4.500	9/15/2042	6,911,014	0.08%
783,000	Time Warner Cable LLC	USD	5.500	9/1/2041	977,851	0.01%
2,245,000	Time Warner Cable LLC	USD	5.875	11/15/2040	2,894,659	0.03%
7,162,000	Time Warner Cable LLC	USD	6.550	5/1/2037	9,773,269	0.11%
1,707,000	Time Warner Cable LLC	USD	6.750	6/15/2039	2,384,078	0.03%
21,438,000	Toronto-Dominion Bank (The), MTN	USD	2.650	6/12/2024	22,661,793	0.25%
1,298,545	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	3.203	10/25/2053	1,355,025	0.02%
4,254,377	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	4,428,958	0.05%
1,326,511	Towd Point Mortgage Trust, Series 2016-2, Class A1A	USD	2.750	8/25/2055	1,333,459	0.01%
5,101,352	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	5,327,756	0.06%
6,912,461	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	7,213,171	0.08%
9,825,000	Toyota Motor Corp.	USD	2.358	7/2/2024	10,312,325	0.11%
16,490,000	Toyota Motor Credit Corp., MTN	USD	1.800	2/13/2025	17,002,692	0.19%
7,133,000	Transelec S.A.	USD	4.250	1/14/2025	7,748,221	0.09%
3,713,000	Transelec S.A.	USD	4.625	7/26/2023	3,946,288	0.04%
9,267,000	Transportadora de Gas Internacional S.A. E.S.P.	USD	5.550	11/1/2028	10,524,995	0.12%
11,569,213	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	11,586,181	0.13%
39,720,000	U.S. Treasury Bond	USD	2.000	8/15/2051	40,427,512	0.45%
10,150,000	U.S. Treasury Bond	USD	2.250	5/15/2041	10,860,500	0.12%
232,300,000	U.S. Treasury Note	USD	0.125	9/15/2023	231,828,141	2.56%
38,381,800	U.S. Treasury Note	USD	0.250	5/31/2025	37,914,022	0.42%
396,866,000	U.S. Treasury Note	USD	0.625	7/31/2026	394,137,546	4.36%
35,580,500	U.S. Treasury Note	USD	0.750	3/31/2026	35,624,976	0.39%
157,960,000	U.S. Treasury Note	USD	0.750	8/31/2026	157,774,890	1.74%
1,350,000	U.S. Treasury Note	USD	1.125	8/31/2028	1,353,586	0.01%
25,395,000	U.S. Treasury Note	USD	1.250	8/15/2031	25,264,057	0.28%
180,555,000	U.S. Treasury Note	USD	1.625	10/31/2023	185,950,491	2.06%
4,267,700	U.S. Treasury Note	USD	2.375	5/15/2029	4,655,461	0.05%
20,372,800	U.S. Treasury Note	USD	2.625	2/15/2029	22,572,426	0.25%
81,104,600	U.S. Treasury Note	USD	3.125	11/15/2028	92,560,625	1.02%
6,909,759	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5, Class A4	USD	3.185	3/10/2046	7,101,429	0.08%
18,089,000	Ukraine Government International Bond	USD	7.253	3/15/2033	19,196,047	0.21%
12,089,000	Ultrapar International S.A.	USD	5.250	10/6/2026	13,366,807	0.15%
60,071,000	UMBS® (TBA)	USD	2.000	10/1/2051	60,777,384	0.67%
243,835,000	UMBS® (TBA)	USD	2.000	11/1/2051	246,356,117	2.72%
397,235,000	UMBS® (TBA)	USD	2.500	9/1/2051	412,565,788	4.56%
17,630,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	17,645,319	0.20%
4,592,773	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	4,839,037	0.05%
4,381,000	United Airlines, Inc.	USD	4.375	4/15/2026	4,544,849	0.05%
6,533,000	United Airlines, Inc.	USD	4.625	4/15/2029	6,777,987	0.07%
13,280,000	United Rentals North America, Inc.	USD	3.750	1/15/2032	13,562,200	0.15%
5,549,000	Univar Solutions USA, Inc.	USD	5.125	12/1/2027	5,798,705	0.06%

Loomis Sayles Core Plus Bond Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
14,765,000	University of Virginia, Revenue Bond, Series A	USD	3.227	9/1/2119	15,421,121	0.17%
4,000,460,000	Uruguay Government International Bond	UYU	8.250	5/21/2031	95,088,798	1.05%
93,095,000	Uruguay Government International Bond	UYU	8.500	3/15/2028	2,274,641	0.03%
7,940,000	Valvoline, Inc.	USD	3.625	6/15/2031	7,900,300	0.09%
2,535,000	Valvoline, Inc.	USD	4.250	2/15/2030	2,630,063	0.03%
2,903,000	Viatrix, Inc.	USD	4.000	6/22/2050	3,160,406	0.03%
7,096,000	Volkswagen Group of America Finance LLC	USD	3.200	9/26/2026	7,664,359	0.08%
5,434,000	Welltower, Inc.	USD	2.750	1/15/2031	5,669,899	0.06%
1,686,000	WestRock RKT LLC	USD	4.900	3/1/2022	1,722,617	0.02%
4,982,141	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	5.023	6/15/2044	4,743,614	0.05%
5,245,978	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	5,600,348	0.06%
19,358,000	Williams Cos., Inc. (The)	USD	3.500	11/15/2030	21,245,675	0.23%
	Total				8,284,559,653	91.58%
Senior Loans						
18,217,575	1011778 B.C. Unlimited Liability Co., Term Loan B4, 1-month LIBOR + 1.750%	USD	1.835	11/19/2026	17,891,116	0.20%
14,330,952	AEA International Holdings (Lux) S.a.r.l., Term Loan B	USD		8/5/2028	14,313,039	0.16%
7,810,000	AECOM, 2021 Term Loan B, 1-month LIBOR + 1.750%	USD	1.835	4/13/2028	7,796,333	0.09%
2,366,642	Altra Industrial Motion Corp., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.085	10/1/2025	2,343,567	0.03%
19,640,051	American Builders & Contractors Supply Co., Inc., 2019 Term Loan, 1-month LIBOR + 2.000%	USD	2.085	1/15/2027	19,464,076	0.22%
10,173,002	Aramark Services, Inc., 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.585	4/6/2028	10,101,791	0.11%
2,375,530	Asurion LLC, 2018 Term Loan B6, 1-month LIBOR + 3.125%	USD	3.210	11/3/2023	2,349,304	0.03%
15,737,782	Asurion LLC, 2020 Term Loan B8, 1-month LIBOR + 3.250%	USD	3.335	12/23/2026	15,425,544	0.17%
4,275,592	Bausch Health Cos., Inc., Term Loan B, 1-month LIBOR + 2.750%	USD	2.835	11/27/2025	4,248,869	0.05%
15,329,231	Beacon Roofing Supply, Inc., 2021 Term Loan B, 1-month LIBOR + 2.250%	USD	2.335	4/23/2028	15,212,115	0.17%
5,786,372	Calpine Corp., 2019 Term Loan B10, 1-month LIBOR + 2.000%	USD	2.085	8/12/2026	5,685,690	0.06%
4,371,875	Calpine Corp., Term Loan B9, 1-month LIBOR + 2.000%	USD	2.090	4/5/2026	4,296,373	0.05%
6,459,222	Change Healthcare Holdings LLC, 2017 Term Loan B, LIBOR + 2.500%	USD	3.500	3/1/2024	6,443,074	0.07%
4,374,345	Churchill Downs, Inc., 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.090	12/27/2024	4,325,134	0.05%
10,087,761	Churchill Downs, Inc., 2021 Incremental Term Loan B1, 1-month LIBOR + 2.000%	USD	2.090	3/10/2028	9,974,274	0.11%
10,182,794	Citadel Securities LP, 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.585	2/2/2028	10,040,948	0.11%
6,915,603	Coty, Inc., 2018 USD Term Loan B, 1-month LIBOR + 2.250%	USD	2.346	4/7/2025	6,648,868	0.07%
12,245,142	CSC Holdings LLC, 2017 Term Loan B1, 1-month LIBOR + 2.250%	USD	2.345	7/17/2025	12,057,056	0.13%
7,466,667	DT Midstream, Inc., Term Loan B, LIBOR + 2.000%	USD	2.500	6/26/2028	7,457,333	0.08%
5,380,525	E.W. Scripps Co. (The), 2020 Term Loan B3, 1-month LIBOR + 3.000%	USD	3.750	1/7/2028	5,370,786	0.06%
19,624,306	Elanco Animal Health, Inc., Term Loan B, 1-month LIBOR + 1.750%	USD	1.846	8/2/2027	19,270,284	0.21%
9,400,342	Entercom Media Corp., 2019 Term Loan, 1-month LIBOR + 2.500%	USD	2.585	11/18/2024	9,257,362	0.10%
431,454	FrontDoor, Inc., 2021 Term Loan B, 1-month LIBOR + 2.250%	USD	2.335	6/17/2028	429,296	0.00%
4,937,805	Grifols Worldwide Operations USA, Inc., USD 2019 Term Loan B, 1 Week LIBOR + 2.000%	USD	2.082	11/15/2027	4,868,676	0.05%
9,803,069	Iron Mountain, Inc., 2018 Term Loan B, 1-month LIBOR + 1.750%	USD	1.835	1/2/2026	9,688,667	0.11%
2,731,350	KAR Auction Services, Inc., 2019 Term Loan B6, 1-month LIBOR + 2.250%	USD	2.375	9/19/2026	2,683,551	0.03%
3,468,383	Lamar Media Corp., 2020 Term Loan B, 1-month LIBOR + 1.500%	USD	1.597	2/5/2027	3,425,028	0.04%
12,965,920	Meredith Corp., 2020 Term Loan B2, 1-month LIBOR + 2.500%	USD	2.585	1/31/2025	12,888,514	0.14%
12,900,777	Nielsen Finance LLC, USD Term Loan B4, 1-month LIBOR + 2.000%	USD	2.096	10/4/2023	12,881,039	0.14%
19,723,580	ON Semiconductor Corp., 2019 Term Loan B, 1-month LIBOR + 2.000%	USD	2.085	9/19/2026	19,665,988	0.22%

Loomis Sayles Core Plus 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>
9,929,700	Pacific Gas & Electric Co., 2020 Term Loan, 3-month LIBOR + 3.000%	USD	3.500	6/23/2025	9,499,446	0.11%
2,474,305	Plastipak Packaging, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.590	10/14/2024	2,461,043	0.03%
10,158,434	Quikrete Holdings, Inc., 2016 1st Lien Term Loan, 1-month LIBOR + 2.500%	USD	2.585	2/1/2027	10,032,775	0.11%
7,323,510	Quikrete Holdings, Inc., 2021 Term Loan B1	USD		2/21/2028	7,260,601	0.08%
4,355,000	RE/MAX International, Inc., 2021 Term Loan B, 3-month LIBOR + 2.500%	USD	3.000	7/21/2028	4,322,338	0.05%
1,929,856	Sabre GLBL, Inc., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.085	2/22/2024	1,898,090	0.02%
3,555,942	Sabre GLBL, Inc., 2021 Term Loan B1, 1-month LIBOR + 3.500%	USD	4.000	12/17/2027	3,528,383	0.04%
5,668,382	Sabre GLBL, Inc., 2021 Term Loan B2, 1-month LIBOR + 3.500%	USD	4.000	12/17/2027	5,624,452	0.06%
5,944,125	Sinclair Television Group, Inc., Term Loan B2B, 1-month LIBOR + 2.500%	USD	2.590	9/30/2026	5,816,326	0.06%
4,998,546	SRAM LLC, 2021 Term Loan B, LIBOR + 2.750%	USD	3.250	5/12/2028	4,971,454	0.05%
9,584,398	SS&C Technologies Inc., 2018 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.835	4/16/2025	9,446,095	0.10%
18,007,826	Summit Materials Cos. I LLC, 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.085	11/21/2024	17,935,795	0.20%
4,217,424	Telenet Financing USD LLC, 2020 USD Term Loan AR, 1-month LIBOR + 2.000%	USD	2.096	4/30/2028	4,150,409	0.05%
11,087,415	Trans Union LLC, 2019 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.835	11/16/2026	10,971,330	0.12%
12,850,028	TransDigm, Inc., 2020 Term Loan F, 1-month LIBOR + 2.250%	USD	2.335	12/9/2025	12,638,902	0.14%
6,344,624	TransDigm, Inc., 2020 Term Loan G, 1-month LIBOR + 2.250%	USD	2.335	8/22/2024	6,253,452	0.07%
10,416,240	Uber Technologies, Inc., 2021 Term Loan B, 1-month LIBOR + 3.500%	USD	3.585	2/25/2027	10,380,096	0.11%
9,994,764	UPC Broadband Holding BV, 2020 USD Term Loan AT, 1-month LIBOR + 2.250%	USD	2.346	4/30/2028	9,854,238	0.11%
2,666,125	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	3.147	5/16/2024	2,641,463	0.03%
2,093,142	USI, Inc., 2019 Incremental Term Loan B, 3-month LIBOR + 3.250%	USD	3.397	12/2/2026	2,069,594	0.02%
4,081,000	Venator Materials Corp., Term Loan B, 1-month LIBOR + 3.000%	USD	3.085	8/8/2024	4,016,398	0.04%
12,405,000	Virgin Media Bristol LLC, USD Term Loan N, 1-month LIBOR + 2.500%	USD	2.596	1/31/2028	12,265,444	0.14%
1,487,781	Visteon Corp., 2018 Term Loan B, LIBOR + 1.750%	USD	1.840	3/25/2024	1,472,278	0.02%
4,684,935	WEX Inc., 2021 Term Loan, 1-month LIBOR + 2.250%	USD	2.335	3/31/2028	4,639,397	0.05%
6,690,750	WMG Acquisition Corp., 2021 Term Loan G, 1-month LIBOR + 2.125%	USD	2.210	1/20/2028	6,604,707	0.07%
6,231,250	Zebra Buyer LLC, Term Loan B	USD		4/21/2028	6,239,039	0.07%
	Total				453,497,240	5.01%
Short-Term Investments						
728,633,196	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	9/1/2021	728,633,196	8.05%
13,575,000	U.S. Treasury Bills		0.030(††)	9/2/2021	13,574,989	0.15%
252,990,000	U.S. Treasury Bills		0.033(††)	9/7/2021	252,988,841	2.80%
	Total				995,197,026	11.00%
	Total Investments				9,733,253,919	107.59%
	Other assets less liabilities				(687,053,365)	(7.59%)
	Net Assets				9,046,200,554	100.00%

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

(††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

MXN Mexican Peso
 USD U.S. Dollar
 UYU Uruguayan Peso

Loomis Sayles Core Plus 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.

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.

3392610.1.1

Loomis Sayles Core Plus 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						
25,543,639	Acwa Power Management & Investments One Ltd.	USD	5.950	12/15/2039	30,281,984	0.33%
1,370,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/23/2023	1,417,901	0.02%
3,587,000	AES Corp. (The)	USD	3.300	7/15/2025	3,831,992	0.04%
3,609,000	AES Corp. (The)	USD	3.950	7/15/2030	4,005,268	0.04%
19,050,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	20,930,586	0.23%
24,287,000	Aircastle Ltd.	USD	2.850	1/26/2028	24,922,390	0.28%
2,626,000	Aker BP ASA	USD	3.000	1/15/2025	2,777,598	0.03%
12,271,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.500	3/15/2029	12,393,710	0.14%
15,901,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.250	3/15/2026	16,285,009	0.18%
4,081,000	Alibaba Group Holding Ltd.	USD	3.250	2/9/2061	3,966,717	0.04%
27,986,000	Ally Financial, Inc.	USD	3.050	6/5/2023	29,179,694	0.32%
1,610,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,634,150	0.02%
3,362,000	Altria Group, Inc.	USD	2.350	5/6/2025	3,519,831	0.04%
19,514,000	AMC Networks, Inc.	USD	4.250	2/15/2029	19,514,000	0.22%
13,487,000	America Movil SAB de CV	USD	2.875	5/7/2030	14,314,259	0.16%
7,734,112	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	8,091,815	0.09%
8,850,467	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	9,546,822	0.11%
19,920,000	American Builders & Contractors Supply Co., Inc.	USD	3.875	11/15/2029	19,864,423	0.22%
17,876,000	American Express Co.	USD	2.500	7/30/2024	18,874,767	0.21%
1,220,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,236,633	0.01%
1,715,000	American Homes 4 Rent	USD	3.375	7/15/2051	1,774,253	0.02%
1,207,000	American Tower Corp.	USD	4.700	3/15/2022	1,239,476	0.01%
1,835,000	Anglo American Capital PLC	USD	2.250	3/17/2028	1,869,890	0.02%
2,286,000	Anglo American Capital PLC	USD	2.625	9/10/2030	2,344,712	0.03%
3,322,000	Anglo American Capital PLC	USD	3.950	9/10/2050	3,641,135	0.04%
8,696,000	Anglo American Capital PLC	USD	5.625	4/1/2030	10,760,318	0.12%
22,778,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	29,198,195	0.32%
12,823,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.350	6/1/2040	15,530,257	0.17%
15,493,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	6/1/2060	19,448,721	0.21%
6,872,000	Antares Holdings LP	USD	3.950	7/15/2026	7,294,989	0.08%
28,047,000	Ares Capital Corp.	USD	2.150	7/15/2026	28,262,916	0.31%
1,942,000	Asbury Automotive Group, Inc.	USD	4.500	3/1/2028	2,012,398	0.02%
1,942,000	Asbury Automotive Group, Inc.	USD	4.750	3/1/2030	2,056,093	0.02%
2,585,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,734,140	0.03%
22,028,000	AT&T, Inc.	USD	1.700	3/25/2026	22,370,095	0.25%
7,956,000	AT&T, Inc.	USD	3.500	9/15/2053	8,224,075	0.09%
2,128,000	AT&T, Inc.	USD	3.550	9/15/2055	2,198,118	0.02%
3,863,000	AT&T, Inc.	USD	3.650	6/1/2051	4,094,082	0.05%
15,891,000	AT&T, Inc.	USD	3.650	9/15/2059	16,402,379	0.18%
7,539,000	AT&T, Inc.	USD	3.800	12/1/2057	8,031,861	0.09%
18,184,000	Athene Global Funding	USD	2.450	8/20/2027	19,162,130	0.21%
11,262,000	Atmos Energy Corp.	USD	0.625	3/9/2023	11,264,885	0.12%
8,481,333	Avis Budget Rental Car Funding AESOP LLC, Series 2016-2A, Class A	USD	2.720	11/20/2022	8,519,041	0.09%
8,775,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	USD	3.070	9/20/2023	9,000,623	0.10%
4,226,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	4,282,834	0.05%
6,444,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	6,927,538	0.08%
7,064,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	7,336,727	0.08%
21,425,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	21,620,155	0.24%
6,257,000	Bacardi Ltd.	USD	5.150	5/15/2038	7,946,135	0.09%
16,995,000	Bacardi Ltd.	USD	5.300	5/15/2048	22,767,692	0.25%
3,425,000	Baidu, Inc.	USD	2.375	10/9/2030	3,454,147	0.04%
4,515,000	Baidu, Inc.	USD	3.075	4/7/2025	4,800,032	0.05%
10,051,000	Banco Santander Chile	USD	2.700	1/10/2025	10,503,295	0.12%
13,578,000	Banco Santander Chile	USD	3.875	9/20/2022	14,053,909	0.16%
14,000,000	Banco Santander S.A.	USD	1.849	3/25/2026	14,230,749	0.16%
3,200,000	Banco Santander S.A.	USD	2.958	3/25/2031	3,345,308	0.04%
28,476,000	Bangkok Bank PCL	USD	4.050	3/19/2024	30,801,920	0.34%
12,696,152	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	13,850,060	0.15%
1,531,640	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	1,774,433	0.02%
3,409,380	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	3,725,216	0.04%
6,138,240	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	6,691,106	0.07%

Loomis Sayles Core Plus 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>
8,624,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	8,927,082	0.10%
31,146,000	Bank of America Corp., (fixed rate to 4/22/2024, variable rate thereafter)	USD	0.976	4/22/2025	31,315,488	0.35%
37,210,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	USD	3.559	4/23/2027	40,964,560	0.45%
5,984,000	Barclays PLC	USD	3.200	8/10/2021	5,987,397	0.07%
22,064,000	Barclays PLC, (fixed rate to 3/10/2041, variable rate thereafter)	USD	3.811	3/10/2042	23,817,438	0.26%
31,751,000	BAT Capital Corp.	USD	2.789	9/6/2024	33,331,914	0.37%
8,429,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	8,039,159	0.09%
9,325,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	8,776,317	0.10%
1,143,434	Bayview Koitere Fund Trust, Series 2017-SPL3, Class A	USD	4.000	11/28/2053	1,168,979	0.01%
1,272,660	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	1,301,119	0.01%
720,229	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	USD	3.000	3/28/2057	730,066	0.01%
4,161,409	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT5, Class A	USD	3.500	5/28/2069	4,251,074	0.05%
2,652,918	Bayview Opportunity Master Fund IVa Trust, Series 2017-SPL1, Class A	USD	4.000	10/28/2064	2,709,998	0.03%
1,037,548	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class A	USD	4.000	6/28/2054	1,062,867	0.01%
7,864,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	7,930,844	0.09%
19,567,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	21,387,709	0.24%
17,513,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	17,352,320	0.19%
26,613,000	BNP Paribas S.A., (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	27,980,994	0.31%
18,141,000	BOC Aviation USA Corp.	USD	1.625	4/29/2024	18,300,278	0.20%
22,001,000	Boeing Co. (The)	USD	1.433	2/4/2024	22,059,369	0.24%
16,774,000	Boeing Co. (The)	USD	5.705	5/1/2040	21,795,381	0.24%
20,949,000	Boeing Co. (The)	USD	5.805	5/1/2050	28,574,117	0.32%
3,211,000	Boeing Co. (The)	USD	5.930	5/1/2060	4,442,289	0.05%
2,701,000	Boston Gas Co.	USD	3.001	8/1/2029	2,874,496	0.03%
25,853,000	Braskem America Finance Co.	USD	7.125	7/22/2041	33,084,343	0.37%
17,808,000	BRF S.A.	USD	5.750	9/21/2050	18,102,010	0.20%
15,491,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	19,057,603	0.21%
2,026,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,307,759	0.03%
4,890,000	Broadcom, Inc.	USD	3.150	11/15/2025	5,258,329	0.06%
29,588,000	Broadcom, Inc.	USD	3.419	4/15/2033	31,557,861	0.35%
15,446,000	Broadcom, Inc.	USD	3.750	2/15/2051	16,315,477	0.18%
13,678,000	Calpine Corp.	USD	3.750	3/1/2031	13,161,519	0.15%
14,879,000	Calpine Corp.	USD	5.000	2/1/2031	15,027,790	0.17%
830,734	CarMax Auto Owner Trust, Series 2019-4, Class A2A	USD	2.010	3/15/2023	831,809	0.01%
5,985,000	Caterpillar Financial Services Corp., MTN	USD	2.150	11/8/2024	6,276,851	0.07%
24,448,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	25,211,511	0.28%
4,915,000	Celulosa Arauco y Constitucion S.A.	USD	4.500	8/1/2024	5,277,481	0.06%
10,762,000	Cemex SAB de CV	USD	3.875	7/11/2031	11,144,051	0.12%
21,336,000	Centene Corp.	USD	2.500	3/1/2031	21,362,670	0.24%
8,295,000	Centene Corp.	USD	2.625	8/1/2031	8,357,212	0.09%
10,179,000	Centene Corp.	USD	3.375	2/15/2030	10,619,547	0.12%
13,220,000	CenterPoint Energy, Inc., SOFR + 0.650%	USD	0.684	5/13/2024	13,236,085	0.15%
2,639,000	Chesapeake Energy Corp.	USD	5.875	2/1/2029	2,803,938	0.03%
14,179,842	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	15,566,092	0.17%
18,570,071	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	20,311,567	0.22%
9,877,514	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	10,560,100	0.12%
5,935,000	Citigroup, Inc.	USD	4.000	8/5/2024	6,469,500	0.07%
25,481,000	Citigroup, Inc.	USD	4.050	7/30/2022	26,415,334	0.29%
9,645,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	11,332,639	0.13%
8,154,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	8,198,481	0.09%
8,410,000	CK Hutchison International 20 Ltd.	USD	2.500	5/8/2030	8,687,224	0.10%
2,755,000	Clark Equipment Co.	USD	5.875	6/1/2025	2,916,856	0.03%
18,219,000	Clearway Energy Operating LLC	USD	3.750	2/15/2031	18,219,000	0.20%
21,538,565	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	21,524,862	0.24%
5,805,000	CNH Industrial Capital LLC	USD	1.950	7/2/2023	5,954,991	0.07%
7,380,000	CNH Industrial Capital LLC	USD	4.375	4/5/2022	7,567,999	0.08%
6,577,000	CNPC General Capital Ltd.	USD	3.950	4/19/2022	6,732,261	0.07%
13,213,000	Colombia Government International Bond	USD	4.125	5/15/2051	12,296,150	0.14%
26,317,716	Cometa Energia S.A. de CV	USD	6.375	4/24/2035	30,824,625	0.34%

Loomis Sayles Core Plus 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>
915,412	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.792	7/10/2046	931,157	0.01%
1,681,114	Continental Airlines Pass Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,773,811	0.02%
3,906,186	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	4,106,977	0.05%
18,789,000	Corning, Inc.	USD	5.450	11/15/2079	27,315,284	0.30%
17,605	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	17,853	0.00%
16,361,000	Credit Agricole S.A.	USD	2.811	1/11/2041	15,816,816	0.17%
5,227,000	Credit Suisse AG	USD	2.100	11/12/2021	5,255,178	0.06%
10,077,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	USD	3.953	9/15/2037	10,912,394	0.12%
983,000	Crown Castle International Corp.	USD	4.150	7/1/2050	1,153,039	0.01%
18,009,000	CVS Health Corp.	USD	5.050	3/25/2048	23,994,093	0.26%
9,280,000	Dana, Inc.	USD	4.250	9/1/2030	9,642,845	0.11%
15,396,000	DaVita, Inc.	USD	4.625	6/1/2030	15,915,615	0.18%
16,151,433	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	18,049,226	0.20%
9,780,000	Deutsche Bank AG	USD	0.898	5/28/2024	9,770,017	0.11%
10,038,000	Deutsche Bank AG	USD	1.686	3/19/2026	10,190,264	0.11%
9,382,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	9,656,791	0.11%
11,985,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	12,246,477	0.14%
10,277,000	Devon Energy Corp.	USD	4.500	1/15/2030	11,207,924	0.12%
8,296,000	Diamondback Energy, Inc.	USD	4.750	5/31/2025	9,314,219	0.10%
30,369,000	DNB Bank ASA	USD	2.150	12/2/2022	31,131,349	0.34%
15,245,000	Dolphin Energy Ltd. LLC	USD	5.500	12/15/2021	15,510,903	0.17%
23,769,000	Dominican Republic	USD	4.875	9/23/2032	24,660,575	0.27%
11,070,000	Dominican Republic	USD	5.300	1/21/2041	11,224,980	0.12%
5,505,203	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	5,743,523	0.06%
11,628,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	USD	0.560	12/11/2034	11,649,287	0.13%
3,408,000	DPL, Inc.	USD	4.125	7/1/2025	3,654,058	0.04%
6,803,000	DXC Technology Co.	USD	4.125	4/15/2025	7,482,344	0.08%
852,000	Edison International	USD	4.950	4/15/2025	946,385	0.01%
16,076,000	Egypt Government International Bond	USD	5.875	2/16/2031	15,465,112	0.17%
27,444,000	El Puerto de Liverpool SAB de CV	USD	3.875	10/6/2026	29,603,843	0.33%
12,659,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	13,269,164	0.15%
3,903,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	3,428,746	0.04%
2,811,000	Enel Americas S.A.	USD	4.000	10/25/2026	3,074,531	0.03%
2,853,000	Enel Generacion Chile S.A.	USD	4.250	4/15/2024	3,053,661	0.03%
11,391,292	Energean Israel Finance Ltd.	USD	4.500	3/30/2024	11,595,994	0.13%
568,000	Energy Transfer LP	USD	5.150	2/1/2043	657,188	0.01%
4,890,000	Energy Transfer LP	USD	5.400	10/1/2047	5,893,916	0.06%
5,900,000	Energy Transfer LP	USD	5.950	10/1/2043	7,415,890	0.08%
8,548,000	Energy Transfer LP	USD	6.500	2/1/2042	11,236,769	0.12%
1,338,000	Energy Transfer LP	USD	6.625	10/15/2036	1,767,273	0.02%
11,222,000	Energy Transfer LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	11,658,136	0.13%
2,327,000	Energy Transfer LP/Regency Energy Finance Corp.	USD	5.875	3/1/2022	2,367,520	0.03%
6,711,000	Entergy Corp.	USD	2.800	6/15/2030	7,109,722	0.08%
11,798,000	EQM Midstream Partners LP	USD	4.500	1/15/2029	11,939,930	0.13%
3,485,000	EQM Midstream Partners LP	USD	4.750	7/15/2023	3,633,113	0.04%
5,575,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	6,257,937	0.07%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,815,656	0.02%
1,371,000	EQT Corp.	USD	5.000	1/15/2029	1,550,190	0.02%
3,133,000	Equifax, Inc.	USD	2.600	12/15/2025	3,332,981	0.04%
2,544,000	Equifax, Inc.	USD	3.300	12/15/2022	2,624,029	0.03%
4,324,000	Equifax, Inc.	USD	7.000	7/1/2037	6,236,444	0.07%
2,003,808	Exeter Automobile Receivables Trust, Series 2020-1A, Class B	USD	2.260	4/15/2024	2,012,028	0.02%
2,460,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	USD	0.570	9/15/2025	2,464,909	0.03%
3,525,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class C	USD	0.980	6/15/2026	3,536,523	0.04%
7,466,000	Expedia Group, Inc.	USD	3.600	12/15/2023	7,931,877	0.09%
5,734,000	Expedia Group, Inc.	USD	4.625	8/1/2027	6,542,757	0.07%
1,791,000	Expedia Group, Inc.	USD	6.250	5/1/2025	2,088,853	0.02%
6,400,000	Extended Stay America Trust, Series 2021-ESH, Class A, 1-month LIBOR + 1.080%	USD	1.174	7/15/2038	6,427,982	0.07%
1,485,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.344	7/15/2038	1,496,625	0.02%
8,418,000	Falabella S.A.	USD	3.750	4/30/2023	8,775,849	0.10%
6,409,000	Falabella S.A.	USD	4.375	1/27/2025	6,896,148	0.08%

Loomis Sayles Core Plus 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>
4,239,116	Federal Home Loan Mortgage Corp., REMIC, Series 3654, Class DC	USD	5.000	4/15/2030	4,803,522	0.05%
3,324,310	FHLMC	USD	1.500	11/1/2050	3,263,547	0.04%
1,219,689	FHLMC	USD	1.500	11/1/2050	1,197,402	0.01%
11,585,683	FHLMC	USD	1.500	12/1/2050	11,388,307	0.13%
2,319,061	FHLMC	USD	1.500	1/1/2051	2,279,563	0.03%
4,169,127	FHLMC	USD	1.500	2/1/2051	4,131,812	0.05%
2,037,244	FHLMC	USD	1.500	2/1/2051	2,000,006	0.02%
42,167,714	FHLMC	USD	1.500	4/1/2051	41,125,033	0.45%
1,361,528	FHLMC	USD	2.000	8/1/2050	1,396,481	0.02%
16,194,168	FHLMC	USD	2.000	9/1/2050	16,384,767	0.18%
9,609,776	FHLMC	USD	2.000	11/1/2050	9,816,014	0.11%
8,609,548	FHLMC	USD	2.000	11/1/2050	8,794,328	0.10%
7,217,675	FHLMC	USD	2.000	11/1/2050	7,372,579	0.08%
484,200	FHLMC	USD	2.000	11/1/2050	494,419	0.01%
21,729,929	FHLMC	USD	2.000	12/1/2050	22,196,302	0.25%
11,230,983	FHLMC	USD	2.000	12/1/2050	11,472,027	0.13%
8,639,476	FHLMC	USD	2.000	12/1/2050	8,824,896	0.10%
7,311,138	FHLMC	USD	2.000	12/1/2050	7,468,046	0.08%
1,346,346	FHLMC	USD	2.000	12/1/2050	1,380,090	0.02%
29,748,922	FHLMC	USD	2.000	1/1/2051	30,388,146	0.34%
6,595,209	FHLMC	USD	2.000	2/1/2051	6,736,913	0.07%
14,042,543	FHLMC	USD	2.000	3/1/2051	14,344,275	0.16%
3,401,723	FHLMC	USD	2.000	3/1/2051	3,473,979	0.04%
12,073,688	FHLMC	USD	2.000	4/1/2051	12,333,122	0.14%
6,558,853	FHLMC	USD	2.000	4/1/2051	6,699,788	0.07%
3,125,244	FHLMC	USD	2.000	4/1/2051	3,191,625	0.04%
5,995,963	FHLMC	USD	2.500	7/1/2050	6,149,438	0.07%
4,851,739	FHLMC	USD	2.500	7/1/2050	5,058,304	0.06%
15,988,706	FHLMC	USD	2.500	9/1/2050	16,667,222	0.18%
2,571,515	FHLMC	USD	2.500	10/1/2050	2,659,731	0.03%
2,293,934	FHLMC	USD	2.500	11/1/2050	2,372,737	0.03%
1,813,662	FHLMC	USD	2.500	12/1/2050	1,875,191	0.02%
1,440,621	FHLMC	USD	3.000	11/1/2042	1,553,331	0.02%
9,411,791	FHLMC	USD	3.000	9/1/2048	9,973,633	0.11%
6,632,700	FHLMC	USD	3.000	10/1/2049	6,961,343	0.08%
2,445,752	FHLMC	USD	3.000	5/1/2050	2,571,124	0.03%
2,223,796	FHLMC	USD	3.000	5/1/2050	2,369,105	0.03%
1,317,343	FHLMC	USD	3.000	6/1/2050	1,408,171	0.02%
656,705	FHLMC	USD	3.500	2/1/2043	712,282	0.01%
898,579	FHLMC	USD	3.500	4/1/2043	984,337	0.01%
636,845	FHLMC	USD	3.500	4/1/2043	690,308	0.01%
855,141	FHLMC	USD	3.500	7/1/2043	937,143	0.01%
1,410,564	FHLMC	USD	3.500	10/1/2043	1,542,817	0.02%
451,319	FHLMC	USD	3.500	3/1/2045	483,910	0.01%
3,034,699	FHLMC	USD	3.500	8/1/2047	3,286,429	0.04%
3,811,815	FHLMC	USD	3.500	11/1/2047	4,176,768	0.05%
1,496,412	FHLMC	USD	3.500	1/1/2048	1,592,941	0.02%
1,765,143	FHLMC	USD	3.500	4/1/2050	1,870,367	0.02%
1,120,320	FHLMC	USD	4.000	12/1/2044	1,224,058	0.01%
816,620	FHLMC	USD	4.000	7/1/2045	886,663	0.01%
5,026	FHLMC	USD	4.000	9/1/2045	5,471	0.00%
519,762	FHLMC	USD	4.000	6/1/2047	557,038	0.01%
679,865	FHLMC	USD	4.000	11/1/2048	726,115	0.01%
825,182	FHLMC	USD	4.500	7/1/2041	922,212	0.01%
268,542	FHLMC	USD	4.500	1/1/2044	292,000	0.00%
428,226	FHLMC	USD	4.500	4/1/2044	478,417	0.01%
34,935	FHLMC	USD	4.500	3/1/2046	38,461	0.00%
758,783	FHLMC	USD	4.500	7/1/2046	832,669	0.01%
731,396	FHLMC	USD	4.500	3/1/2048	790,194	0.01%
939,968	FHLMC	USD	4.500	6/1/2048	1,016,108	0.01%
4,370,065	FHLMC	USD	4.500	7/1/2048	4,717,022	0.05%
6,385,398	FHLMC	USD	4.500	8/1/2048	6,894,481	0.08%
5,488,254	FHLMC	USD	4.500	8/1/2048	5,916,509	0.07%
25,057,489	FHLMC	USD	4.500	9/1/2048	26,932,558	0.30%
4,511,228	FHLMC	USD	4.500	9/1/2048	4,870,008	0.05%
224,308	FHLMC	USD	4.500	9/1/2048	242,252	0.00%
4,173,889	FHLMC	USD	4.500	10/1/2048	4,509,061	0.05%
2,152,900	FHLMC	USD	4.500	12/1/2048	2,317,759	0.03%
24,808,620	FHLMC	USD	4.500	1/1/2049	26,690,576	0.29%
3,001,586	FHLMC	USD	5.000	7/1/2048	3,286,391	0.04%
2,706,841	FHLMC	USD	5.000	8/1/2048	2,971,575	0.03%
1,683,173	FHLMC	USD	5.000	9/1/2048	1,842,852	0.02%
5,487,805	FHLMC	USD	5.000	10/1/2048	6,010,498	0.07%
13,353,436	FHLMC	USD	5.000	12/1/2048	14,566,586	0.16%
117,568,887	FHLMC	USD	5.000	10/1/2049	129,014,386	1.43%
3,946,678	FHLMC	USD	5.000	10/1/2049	4,314,236	0.05%

Loomis Sayles Core Plus 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>
41,702,671	FHLMC	USD	5.000	3/1/2050	45,735,512	0.51%
5,932	FHLMC	USD	6.000	6/1/2035	7,048	0.00%
15,187,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	16,515,862	0.18%
2,677,517	FNMA	USD	1.500	1/1/2051	2,628,614	0.03%
924,431	FNMA	USD	1.500	1/1/2051	907,555	0.01%
39,150,576	FNMA	USD	1.500	2/1/2051	38,800,154	0.43%
2,581,098	FNMA	USD	1.500	2/1/2051	2,533,966	0.03%
1,013,980	FNMA	USD	1.500	3/1/2051	995,449	0.01%
7,970	FNMA, 6-month LIBOR + 1.460%	USD	1.710	2/1/2037	8,148	0.00%
6,187,088	FNMA	USD	2.000	9/1/2050	6,249,852	0.07%
2,038,395	FNMA	USD	2.000	10/1/2050	2,064,900	0.02%
13,326,856	FNMA	USD	2.000	11/1/2050	13,612,877	0.15%
6,666,566	FNMA	USD	2.000	11/1/2050	6,809,642	0.08%
5,078,491	FNMA	USD	2.000	11/1/2050	5,144,532	0.06%
3,881,106	FNMA	USD	2.000	11/1/2050	3,964,403	0.04%
16,910,066	FNMA	USD	2.000	12/1/2050	17,272,979	0.19%
15,229,697	FNMA	USD	2.000	12/1/2050	15,556,551	0.17%
10,251,578	FNMA	USD	2.000	12/1/2050	10,471,596	0.12%
8,808,472	FNMA	USD	2.000	12/1/2050	8,998,128	0.10%
7,854,136	FNMA	USD	2.000	12/1/2050	8,022,702	0.09%
6,003,642	FNMA	USD	2.000	12/1/2050	6,132,906	0.07%
39,787,088	FNMA	USD	2.000	1/1/2051	40,641,997	0.45%
2,451,694	FNMA	USD	2.000	2/1/2051	2,504,373	0.03%
25,319,065	FNMA	USD	2.000	3/1/2051	25,954,124	0.29%
16,727,252	FNMA	USD	2.000	3/1/2051	17,086,674	0.19%
7,065,813	FNMA	USD	2.000	4/1/2051	7,217,642	0.08%
7,025,701	FNMA	USD	2.000	4/1/2051	7,176,664	0.08%
6,527,503	FNMA	USD	2.000	4/1/2051	6,667,761	0.07%
559,567	FNMA	USD	2.500	4/1/2045	584,785	0.01%
2,994,822	FNMA	USD	2.500	5/1/2050	3,086,514	0.03%
10,856,802	FNMA	USD	2.500	7/1/2050	11,385,652	0.13%
8,019,391	FNMA	USD	2.500	7/1/2050	8,361,815	0.09%
15,159,443	FNMA	USD	2.500	8/1/2050	15,897,758	0.18%
7,431,480	FNMA	USD	2.500	8/1/2050	7,793,490	0.09%
3,105,159	FNMA	USD	2.500	8/1/2050	3,207,433	0.04%
2,197,139	FNMA	USD	2.500	10/1/2050	2,273,160	0.03%
3,563,996	FNMA	USD	2.500	11/1/2050	3,687,014	0.04%
1,901,202	FNMA	USD	2.500	11/1/2050	2,004,195	0.02%
1,276,580	FNMA	USD	2.500	11/1/2050	1,322,956	0.01%
17,302,689	FNMA	USD	2.500	5/1/2051	18,106,418	0.20%
4,274,448	FNMA	USD	3.000	3/1/2045	4,526,730	0.05%
3,141,005	FNMA	USD	3.000	3/1/2045	3,326,551	0.04%
1,537,002	FNMA	USD	3.000	6/1/2046	1,626,825	0.02%
306,483	FNMA	USD	3.000	6/1/2046	325,697	0.00%
1,627,364	FNMA	USD	3.000	7/1/2046	1,722,702	0.02%
1,595,894	FNMA	USD	3.000	8/1/2046	1,685,077	0.02%
619,497	FNMA	USD	3.000	8/1/2046	656,507	0.01%
3,666,981	FNMA	USD	3.000	9/1/2046	3,880,703	0.04%
2,380,028	FNMA	USD	3.000	11/1/2046	2,518,701	0.03%
1,959,553	FNMA	USD	3.000	11/1/2046	2,076,224	0.02%
942,289	FNMA	USD	3.000	11/1/2046	993,246	0.01%
564,486	FNMA	USD	3.000	11/1/2046	597,108	0.01%
202,406	FNMA	USD	3.000	11/1/2046	213,340	0.00%
1,231,449	FNMA	USD	3.000	1/1/2047	1,302,680	0.01%
672,474	FNMA	USD	3.000	1/1/2047	713,385	0.01%
797,880	FNMA	USD	3.000	3/1/2047	859,778	0.01%
303,761	FNMA	USD	3.000	11/1/2047	319,793	0.00%
1,006,060	FNMA	USD	3.000	4/1/2048	1,038,603	0.01%
2,816,441	FNMA	USD	3.000	6/1/2048	2,957,698	0.03%
2,222,922	FNMA	USD	3.000	10/1/2049	2,333,830	0.03%
33,164,437	FNMA	USD	3.000	11/1/2049	34,849,444	0.38%
1,217,253	FNMA	USD	3.000	5/1/2050	1,301,364	0.01%
1,553,931	FNMA	USD	3.000	7/1/2050	1,651,966	0.02%
1,025,079	FNMA	USD	3.000	7/1/2050	1,095,915	0.01%
230,171	FNMA	USD	3.500	6/1/2043	250,923	0.00%
979,636	FNMA	USD	3.500	1/1/2045	1,060,605	0.01%
2,024,734	FNMA	USD	3.500	2/1/2045	2,208,878	0.02%
2,846,889	FNMA	USD	3.500	3/1/2045	3,068,173	0.03%
101,844	FNMA	USD	3.500	4/1/2045	110,953	0.00%
1,549,980	FNMA	USD	3.500	1/1/2046	1,671,330	0.02%
1,907,359	FNMA	USD	3.500	3/1/2046	2,043,136	0.02%
1,766,771	FNMA	USD	3.500	4/1/2046	1,900,256	0.02%
1,590,887	FNMA	USD	3.500	6/1/2046	1,703,960	0.02%
122,640	FNMA	USD	3.500	7/1/2046	129,976	0.00%
372,632	FNMA	USD	3.500	8/1/2046	398,975	0.00%
1,682,693	FNMA	USD	3.500	11/1/2046	1,796,886	0.02%
2,941,466	FNMA	USD	3.500	2/1/2047	3,223,681	0.04%

Loomis Sayles Core Plus 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>
1,256,431	FNMA	USD	3.500	2/1/2047	1,378,408	0.02%
2,003,284	FNMA	USD	3.500	6/1/2047	2,188,963	0.02%
310,176	FNMA	USD	3.500	8/1/2047	329,215	0.00%
2,273,420	FNMA	USD	3.500	9/1/2047	2,477,294	0.03%
2,254,350	FNMA	USD	3.500	9/1/2047	2,402,566	0.03%
1,005,254	FNMA	USD	3.500	11/1/2047	1,100,767	0.01%
22,179,964	FNMA	USD	3.500	11/1/2049	23,092,523	0.26%
4,608,678	FNMA	USD	3.500	2/1/2050	4,887,199	0.05%
3,965,770	FNMA	USD	4.000	9/1/2041	4,372,890	0.05%
1,967,876	FNMA	USD	4.000	8/1/2042	2,170,242	0.02%
711,677	FNMA	USD	4.000	11/1/2044	784,932	0.01%
1,785,779	FNMA	USD	4.000	2/1/2045	1,967,696	0.02%
538,250	FNMA	USD	4.000	7/1/2046	584,061	0.01%
923,197	FNMA	USD	4.000	8/1/2046	1,001,762	0.01%
1,134,773	FNMA	USD	4.000	4/1/2047	1,218,308	0.01%
720,236	FNMA	USD	4.000	4/1/2047	798,149	0.01%
544,921	FNMA	USD	4.000	4/1/2047	588,317	0.01%
459,675	FNMA	USD	4.000	4/1/2047	492,069	0.01%
1,173,736	FNMA	USD	4.000	6/1/2047	1,281,228	0.01%
1,432,215	FNMA	USD	4.000	11/1/2047	1,537,723	0.02%
918,009	FNMA	USD	4.000	12/1/2047	990,709	0.01%
744,231	FNMA	USD	4.000	2/1/2048	796,351	0.01%
939,516	FNMA	USD	4.000	3/1/2048	1,002,205	0.01%
20,494,672	FNMA	USD	4.000	6/1/2048	21,903,368	0.24%
1,684,101	FNMA	USD	4.000	6/1/2048	1,802,298	0.02%
2,372,401	FNMA	USD	4.000	7/1/2048	2,536,275	0.03%
660,954	FNMA	USD	4.000	8/1/2048	706,520	0.01%
14,250,458	FNMA	USD	4.000	9/1/2048	15,220,424	0.17%
2,197,734	FNMA	USD	4.000	9/1/2048	2,349,226	0.03%
984,798	FNMA	USD	4.000	9/1/2048	1,053,080	0.01%
819,975	FNMA	USD	4.000	11/1/2048	875,794	0.01%
24,912	FNMA	USD	4.000	11/1/2048	26,628	0.00%
11,987	FNMA	USD	4.000	11/1/2048	12,777	0.00%
47,553,600	FNMA	USD	4.000	12/1/2048	50,831,842	0.56%
8,114,432	FNMA	USD	4.000	12/1/2048	8,649,751	0.10%
130,859	FNMA	USD	4.000	12/1/2048	139,847	0.00%
82,749,217	FNMA	USD	4.000	3/1/2049	88,208,285	0.97%
2,876,613	FNMA	USD	4.000	4/1/2049	3,066,387	0.03%
751,845	FNMA	USD	4.000	2/1/2050	808,166	0.01%
133,791	FNMA	USD	4.500	8/1/2043	147,031	0.00%
199,325	FNMA	USD	4.500	3/1/2044	220,593	0.00%
136,536	FNMA	USD	4.500	5/1/2044	152,495	0.00%
2,012,041	FNMA	USD	4.500	1/1/2045	2,243,882	0.02%
410,413	FNMA	USD	4.500	1/1/2045	446,521	0.00%
475,843	FNMA	USD	4.500	7/1/2045	513,624	0.01%
535,282	FNMA	USD	4.500	8/1/2045	588,129	0.01%
152,780	FNMA	USD	4.500	8/1/2045	165,091	0.00%
553,343	FNMA	USD	4.500	10/1/2045	609,989	0.01%
1,083,429	FNMA	USD	4.500	11/1/2045	1,191,102	0.01%
819,135	FNMA	USD	4.500	3/1/2046	903,790	0.01%
20,693	FNMA	USD	4.500	7/1/2046	22,423	0.00%
647,013	FNMA	USD	4.500	9/1/2046	709,322	0.01%
249,670	FNMA	USD	4.500	2/1/2047	269,335	0.00%
588,592	FNMA	USD	4.500	5/1/2047	637,648	0.01%
58,925,400	FNMA	USD	4.500	6/1/2048	63,509,384	0.70%
403,628	FNMA	USD	4.500	6/1/2048	436,738	0.00%
16,574,319	FNMA	USD	4.500	7/1/2048	17,864,428	0.20%
330,823	FNMA	USD	4.500	7/1/2048	357,348	0.00%
32,382,095	FNMA	USD	4.500	8/1/2048	35,006,366	0.39%
9,409,014	FNMA	USD	4.500	8/1/2048	10,153,671	0.11%
2,166,947	FNMA	USD	4.500	8/1/2048	2,356,342	0.03%
631,037	FNMA	USD	4.500	8/1/2048	679,720	0.01%
79,631	FNMA	USD	4.500	10/1/2048	85,921	0.00%
19,279,938	FNMA	USD	4.500	12/1/2048	20,793,779	0.23%
2,498,931	FNMA	USD	4.500	12/1/2048	2,694,781	0.03%
7,390,916	FNMA	USD	4.500	1/1/2049	7,956,365	0.09%
11,060,828	FNMA	USD	4.500	4/1/2049	11,931,876	0.13%
659,253	FNMA	USD	4.500	10/1/2049	708,586	0.01%
25,193,077	FNMA	USD	4.500	2/1/2050	27,078,292	0.30%
3,573,544	FNMA	USD	5.000	7/1/2048	3,919,570	0.04%
1,542,485	FNMA	USD	5.000	8/1/2048	1,689,683	0.02%
911,533	FNMA	USD	5.000	9/1/2048	997,976	0.01%
5,645,061	FNMA	USD	5.000	1/1/2049	6,168,702	0.07%
896,181	FNMA	USD	5.000	1/1/2049	979,680	0.01%
2,247,667	FNMA	USD	5.000	3/1/2049	2,508,135	0.03%
4,022,301	FNMA	USD	5.000	8/1/2049	4,411,011	0.05%
4,339,671	FNMA	USD	5.000	9/1/2049	4,757,220	0.05%

Loomis Sayles Core Plus 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>
2,643,408	FNMA	USD	5.000	11/1/2049	2,889,607	0.03%
13,924,733	FNMA	USD	5.000	12/1/2049	15,217,012	0.17%
1,538,033	FNMA	USD	5.000	3/1/2050	1,683,473	0.02%
6,584,535	FNMA	USD	5.500	4/1/2050	7,335,098	0.08%
25,959	FNMA	USD	6.000	8/1/2034	30,050	0.00%
73,524	FNMA	USD	6.000	1/1/2037	87,298	0.00%
5,064,268	FNMA	USD	6.000	5/1/2049	5,706,762	0.06%
3,451	FNMA	USD	6.500	1/1/2029	3,879	0.00%
4,330	FNMA	USD	6.500	5/1/2031	4,912	0.00%
13,205	FNMA	USD	7.000	10/1/2030	14,552	0.00%
7,852	FNMA	USD	7.000	10/1/2030	8,283	0.00%
488	FNMA	USD	7.500	12/1/2024	500	0.00%
5,341	FNMA	USD	7.500	7/1/2030	6,105	0.00%
6,919	FNMA	USD	7.500	2/1/2032	7,869	0.00%
26,218,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	28,097,044	0.31%
16,276,000	Ford Motor Credit Co. LLC	USD	2.900	2/16/2028	16,295,531	0.18%
13,914,000	Ford Motor Credit Co. LLC	USD	5.875	8/2/2021	13,914,000	0.15%
7,881,000	Forestar Group, Inc.	USD	3.850	5/15/2026	7,959,810	0.09%
16,183,000	Fresnillo PLC	USD	4.250	10/2/2050	16,848,769	0.19%
18,929,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	19,769,540	0.22%
4,133,000	GATX Corp.	USD	4.000	6/30/2030	4,725,329	0.05%
14,817,000	General Electric Co.	USD	4.250	5/1/2040	17,683,188	0.20%
5,319,000	General Electric Co.	USD	4.350	5/1/2050	6,553,118	0.07%
20,142,000	General Motors Co.	USD	5.000	4/1/2035	24,721,376	0.27%
7,067,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	7,500,432	0.08%
3,408,000	Georgetown University (The), Class A	USD	5.215	10/1/2118	5,395,171	0.06%
31,977,000	Glencore Funding LLC	USD	2.500	9/1/2030	32,226,421	0.36%
14,101	GNMA	USD	3.795	7/20/2063	14,859	0.00%
4,374	GNMA	USD	3.852	11/20/2062	4,457	0.00%
1,491	GNMA	USD	3.890	12/20/2062	1,562	0.00%
2,142	GNMA	USD	4.005	1/20/2063	2,190	0.00%
5,751	GNMA	USD	4.062	5/20/2063	6,008	0.00%
27,874	GNMA	USD	4.126	7/20/2063	28,608	0.00%
5,034	GNMA	USD	4.327	8/20/2061	5,533	0.00%
7,489	GNMA	USD	4.390	10/20/2062	7,492	0.00%
18,522	GNMA	USD	4.390	11/20/2062	18,801	0.00%
7,221,426	GNMA	USD	4.392	12/20/2066	8,094,949	0.09%
4,522,225	GNMA	USD	4.407	11/20/2066	4,984,077	0.05%
2,092	GNMA	USD	4.422	5/20/2063	2,253	0.00%
2,307,945	GNMA	USD	4.443	10/20/2066	2,570,161	0.03%
1,384,968	GNMA	USD	4.446	2/20/2066	1,538,014	0.02%
2,969,746	GNMA	USD	4.450	2/20/2066	3,285,380	0.04%
3,678,355	GNMA	USD	4.528	12/20/2064	3,977,727	0.04%
2,142,734	GNMA	USD	4.538	9/20/2066	2,382,547	0.03%
3,165,737	GNMA	USD	4.541	2/20/2065	3,427,609	0.04%
2,705,181	GNMA	USD	4.543	12/20/2063	2,876,397	0.03%
2,788,136	GNMA	USD	4.545	6/20/2066	3,079,695	0.03%
3,319,826	GNMA	USD	4.557	6/20/2066	3,679,338	0.04%
1,592,086	GNMA	USD	4.574	1/20/2065	1,715,895	0.02%
1,824,744	GNMA	USD	4.574	4/20/2066	2,003,832	0.02%
2,593,008	GNMA	USD	4.585	6/20/2064	2,787,274	0.03%
2,319,175	GNMA	USD	4.591	6/20/2066	2,594,020	0.03%
5,159,865	GNMA	USD	4.601	12/20/2064	5,576,103	0.06%
4,497,993	GNMA	USD	4.606	2/20/2065	4,924,454	0.05%
4,251,746	GNMA	USD	4.614	10/20/2064	4,631,429	0.05%
20,288	GNMA	USD	4.630	12/20/2061	20,518	0.00%
2,172,680	GNMA	USD	4.630	3/20/2065	2,362,460	0.03%
612,826	GNMA	USD	4.634	1/20/2064	647,922	0.01%
2,976,628	GNMA	USD	4.641	3/20/2066	3,341,063	0.04%
6,426,367	GNMA	USD	4.644	12/20/2066	7,211,728	0.08%
3,566,909	GNMA	USD	4.649	1/20/2065	3,901,194	0.04%
2,470,221	GNMA	USD	4.665	1/20/2064	2,613,657	0.03%
4,048,188	GNMA	USD	4.671	6/20/2064	4,352,845	0.05%
40,255	GNMA	USD	4.700	4/20/2062	42,025	0.00%
4,224	GNMA	USD	4.700	6/20/2062	4,320	0.00%
2,863,988	GNMA	USD	4.715	1/20/2064	3,082,123	0.03%
120,750	GNMA	USD	5.500	4/15/2038	140,620	0.00%
18,465	GNMA	USD	6.000	1/15/2029	21,615	0.00%
8,240	GNMA	USD	6.000	4/15/2038	9,790	0.00%
4,339	GNMA	USD	6.500	1/15/2029	4,851	0.00%
5,827	GNMA	USD	6.500	2/15/2031	6,515	0.00%
13,522	GNMA	USD	6.500	9/15/2032	15,117	0.00%
2,475	GNMA	USD	6.500	9/15/2032	2,782	0.00%
35,792	GNMA	USD	7.000	9/15/2025	37,019	0.00%
2,288	GNMA	USD	7.500	10/15/2025	2,323	0.00%
964	GNMA	USD	7.500	7/15/2030	1,109	0.00%
35	GNMA	USD	8.500	10/15/2022	35	0.00%

Loomis Sayles Core Plus 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>
10,768,000	Goldman Sachs Group, Inc. (The)	USD	3.625	1/22/2023	11,289,549	0.12%
15,206,000	Goldman Sachs Group, Inc. (The)	USD	6.750	10/1/2037	22,504,705	0.25%
5,359,000	Goldman Sachs Group, Inc. (The), (fixed rate to 6/05/2027, variable rate thereafter)	USD	3.691	6/5/2028	5,981,552	0.07%
23,341,000	Goodyear Tire & Rubber Co. (The)	USD	5.625	4/30/2033	24,799,812	0.27%
319,295	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	USD	0.439	10/20/2060	319,532	0.00%
260,320	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	USD	0.609	8/20/2062	261,443	0.00%
52,326	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	51,990	0.00%
78,444	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	77,648	0.00%
108,103	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	108,376	0.00%
120,654	Government National Mortgage Association, Series 2013-H07, Class DA	USD	2.500	3/20/2063	120,788	0.00%
1,033,704	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	1,046,229	0.01%
9,240,817	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	9,495,482	0.10%
17,528	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	USD	0.369	5/20/2063	17,422	0.00%
2,014,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	2,088,451	0.02%
982,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,043,414	0.01%
5,300,000	Group 1 Automotive, Inc.	USD	4.000	8/15/2028	5,441,245	0.06%
3,117,000	Gruma SAB de CV	USD	4.875	12/1/2024	3,452,109	0.04%
54,020,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	1,939,930	0.02%
5,627,003	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.184	8/10/2044	4,726,683	0.05%
2,317,554	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	2,237,732	0.02%
6,596,065	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	7,156,051	0.08%
856,000	Hanesbrands, Inc.	USD	4.625	5/15/2024	905,220	0.01%
4,042,000	Hanesbrands, Inc.	USD	4.875	5/15/2026	4,357,680	0.05%
5,024,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	5,275,702	0.06%
881,000	Hasbro, Inc.	USD	3.900	11/19/2029	992,393	0.01%
13,320,000	HCL America, Inc.	USD	1.375	3/10/2026	13,314,672	0.15%
7,756,000	Hewlett Packard Enterprise Co.	USD	4.450	10/2/2023	8,373,020	0.09%
4,916,000	Hewlett Packard Enterprise Co.	USD	4.650	10/1/2024	5,453,254	0.06%
17,421,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	24,190,495	0.27%
14,012,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	13,976,970	0.15%
2,326,000	HSBC Holdings PLC	USD	4.950	3/31/2030	2,829,761	0.03%
13,610,000	HSBC Holdings PLC, (fixed rate to 5/24/2024, variable rate thereafter)	USD	0.976	5/24/2025	13,645,950	0.15%
16,885,000	Huntington Bancshares, Inc.	USD	2.625	8/6/2024	17,817,390	0.20%
7,091,000	Hyundai Capital America	USD	2.375	10/15/2027	7,315,751	0.08%
10,356,000	Hyundai Capital America	USD	2.650	2/10/2025	10,849,709	0.12%
7,453,000	Hyundai Capital America	USD	3.000	2/10/2027	7,967,672	0.09%
12,588,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	12,745,350	0.14%
5,354,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,628,392	0.06%
6,795,000	Indonesia Government International Bond	USD	3.700	1/8/2022	6,880,957	0.08%
3,315,000	International Lease Finance Corp.	USD	5.875	8/15/2022	3,492,351	0.04%
4,740,000	Intesa Sanpaolo SpA	USD	4.198	6/1/2032	4,879,356	0.05%
20,201,484	Invitation Homes Trust, Series 2018-SFR2, Class A, 1-month LIBOR + 0.900%	USD	0.993	6/17/2037	20,240,200	0.22%
16,919,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	17,299,677	0.19%
16,503,000	iStar, Inc.	USD	4.250	8/1/2025	17,110,475	0.19%
1,267,000	iStar, Inc.	USD	4.750	10/1/2024	1,343,020	0.01%
21,206,000	J2 Global, Inc.	USD	4.625	10/15/2030	22,531,375	0.25%
6,975,000	Jabil, Inc.	USD	3.000	1/15/2031	7,213,171	0.08%
3,863,000	Jazz Securities DAC	USD	4.375	1/15/2029	4,026,328	0.04%
9,560,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	5.000	8/15/2028	9,777,490	0.11%
4,061,000	John Deere Capital Corp., MTN	USD	2.600	3/7/2024	4,279,870	0.05%
12,576,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	13,393,362	0.15%
9,258,000	JPMorgan Chase & Co.	USD	3.200	1/25/2023	9,660,311	0.11%
8,667,000	JPMorgan Chase & Co.	USD	4.350	8/15/2021	8,678,960	0.10%
20,006,000	JPMorgan Chase & Co.	USD	4.500	1/24/2022	20,415,633	0.23%
28,355,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	29,964,378	0.33%

Loomis Sayles Core Plus 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>
3,889,000	Ken Garff Automotive LLC	USD	4.875	9/15/2028	3,991,086	0.04%
7,180,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	7,218,198	0.08%
8,600,000	Kenya Government International Bond	USD	6.300	1/23/2034	8,693,310	0.10%
2,157,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	2,170,524	0.02%
3,060,000	Kinder Morgan Energy Partners LP	USD	4.150	2/1/2024	3,296,993	0.04%
10,503,000	Kinder Morgan Energy Partners LP	USD	4.300	5/1/2024	11,425,091	0.13%
15,243,000	Kinder Morgan, Inc.	USD	5.625	11/15/2023	16,742,792	0.18%
27,253,000	Kingdom of Saudi Arabia	USD	3.250	10/26/2026	29,672,140	0.33%
13,075,000	Klabn Austria GmbH	USD	7.000	4/3/2049	16,628,785	0.18%
8,792,000	Koppers, Inc.	USD	6.000	2/15/2025	9,011,800	0.10%
9,885,000	Kraft Heinz Foods Co.	USD	3.875	5/15/2027	10,947,851	0.12%
9,132,000	Lamar Media Corp.	USD	3.625	1/15/2031	9,017,850	0.10%
4,899,000	Lamar Media Corp.	USD	4.000	2/15/2030	4,981,597	0.05%
4,069,500	Lanark Master Issuer PLC, Series 2019-1A, Class 1A1, 3-month LIBOR + 0.770%	USD	0.920	12/22/2069	4,070,525	0.04%
16,811,000	Lear Corp.	USD	5.250	5/15/2049	21,565,417	0.24%
246,000	Lennar Corp.	USD	4.500	4/30/2024	267,525	0.00%
1,153,000	Lennar Corp.	USD	4.750	11/15/2022	1,200,561	0.01%
9,078,204	Leviathan Bond Ltd.	USD	6.125	6/30/2025	9,876,087	0.11%
7,865,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	8,892,064	0.10%
3,280,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	3,456,825	0.04%
10,257,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	11,186,284	0.12%
2,889,000	Lloyds Banking Group PLC	USD	3.000	1/11/2022	2,924,007	0.03%
21,403,000	Marriott International, Inc.	USD	3.500	10/15/2032	23,095,359	0.26%
3,523,000	MercadoLibre, Inc.	USD	2.375	1/14/2026	3,531,843	0.04%
4,582,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	4,477,576	0.05%
9,838,100(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	48,013,140	0.53%
25,562,431(+)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	141,346,680	1.56%
17,866,000	Mexico Government International Bond	USD	3.771	5/24/2061	16,750,090	0.18%
13,294,000	Microchip Technology, Inc.	USD	2.670	9/1/2023	13,808,734	0.15%
6,371,000	Microchip Technology, Inc.	USD	4.333	6/1/2023	6,773,469	0.07%
13,101,000	Micron Technology, Inc.	USD	2.497	4/24/2023	13,493,768	0.15%
490,859	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	USD	2.500	4/25/2057	493,077	0.01%
2,376,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	2,471,040	0.03%
3,021,300	Millicom International Cellular S.A.	USD	6.625	10/15/2026	3,166,594	0.03%
12,765,000	Minerva Luxembourg S.A.	USD	4.375	3/18/2031	12,541,612	0.14%
19,521,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	21,811,204	0.24%
6,151,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	6,506,561	0.07%
23,028,000	Morgan Stanley, (fixed rate to 4/05/2023, variable rate thereafter)	USD	0.731	4/5/2024	23,105,393	0.26%
8,931,000	Morgan Stanley, (fixed rate to 7/22/2027, variable rate thereafter)	USD	3.591	7/22/2028	9,946,657	0.11%
2,867,000	Morgan Stanley, GMTN	USD	3.700	10/23/2024	3,130,873	0.03%
18,457,000	Morgan Stanley, Series F	USD	3.875	4/29/2024	20,063,128	0.22%
3,825,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.154	8/15/2046	4,001,689	0.04%
14,611,000	Morocco Government International Bond	USD	4.000	12/15/2050	13,703,452	0.15%
14,622,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	USD	4.750	4/30/2043	15,344,712	0.17%
14,159,000	Nationwide Building Society, (fixed rate to 4/26/2022, variable rate thereafter)	USD	3.622	4/26/2023	14,487,044	0.16%
11,615,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	11,934,412	0.13%
15,720,000	Navient Corp.	USD	5.000	3/15/2027	16,348,800	0.18%
907,000	Navient Corp.	USD	5.875	10/25/2024	990,208	0.01%
954,000	Navient Corp.	USD	6.750	6/15/2026	1,069,673	0.01%
7,547,000	Navient Corp., MTN	USD	6.125	3/25/2024	8,188,495	0.09%
7,284,854	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	7,348,069	0.08%
14,422,253	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	USD	1.060	10/15/2069	14,474,591	0.16%
19,956,000	NBN Co. Ltd.	USD	1.450	5/5/2026	20,116,845	0.22%
5,653,000	New Fortress Energy, Inc.	USD	6.500	9/30/2026	5,710,774	0.06%
15,687,000	New Fortress Energy, Inc.	USD	6.750	9/15/2025	16,001,054	0.18%
2,823,000	Newell Brands, Inc.	USD	4.875	6/1/2025	3,126,473	0.03%
7,676,000	Nissan Motor Co. Ltd.	USD	3.043	9/15/2023	8,001,173	0.09%
15,593,000	Nissan Motor Co. Ltd.	USD	3.522	9/17/2025	16,720,530	0.18%
11,190,000	NVR, Inc.	USD	3.000	5/15/2030	11,992,178	0.13%
17,482,000	Occidental Petroleum Corp.	USD	5.875	9/1/2025	19,381,244	0.21%
2,152,000	Occidental Petroleum Corp.	USD	8.000	7/15/2025	2,554,295	0.03%
7,985,000	OCP S.A.	USD	3.750	6/23/2031	8,089,380	0.09%
19,460,000	OCP S.A.	USD	5.625	4/25/2024	21,381,091	0.24%
6,285,000	Oman Sovereign Sukuk Co.	USD	4.875	6/15/2030	6,541,365	0.07%
3,077,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	3,306,821	0.04%
7,094,000	OneMain Financial Issuance Trust, Series 2020- 1A, Class A	USD	3.840	5/14/2032	7,373,113	0.08%

Loomis Sayles Core Plus 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>
13,500,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A2, 30-day Average SOFR + 0.760%	USD	0.803	6/16/2036	13,670,883	0.15%
2,635,000	ONEOK, Inc.	USD	5.850	1/15/2026	3,121,106	0.03%
2,648,464	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	2,700,274	0.03%
16,491,000	Ooredoo International Finance Ltd.	USD	2.625	4/8/2031	16,904,264	0.19%
6,236,000	Ooredoo International Finance Ltd.	USD	3.250	2/21/2023	6,482,122	0.07%
9,288,000	Ooredoo International Finance Ltd.	USD	3.875	1/31/2028	10,471,551	0.12%
17,571,000	Oracle Corp.	USD	4.100	3/25/2061	19,826,693	0.22%
11,671,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	14,421,271	0.16%
9,466,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	12,495,215	0.14%
12,633,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	12,655,424	0.14%
7,260,000	Owens Corning	USD	4.200	12/1/2024	7,968,673	0.09%
15,397,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	16,186,603	0.18%
4,537,000	Owl Rock Capital Corp.	USD	2.625	1/15/2027	4,590,085	0.05%
11,958,000	Owl Rock Technology Finance Corp.	USD	3.750	6/17/2026	12,730,789	0.14%
8,181,000	Pan American Energy LLC	USD	9.125	4/30/2027	9,031,088	0.10%
9,234,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	9,531,427	0.11%
2,980,000	Peruvian Government International Bond	USD	2.392	1/23/2026	3,050,417	0.03%
11,619,000	PG&E Corp.	USD	5.000	7/1/2028	11,314,001	0.12%
8,950,000	PG&E Corp.	USD	5.250	7/1/2030	8,737,437	0.10%
11,938,410	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A21	USD	4.262	9/5/2048	11,981,508	0.13%
15,693,000	PNC Bank NA, (fixed rate to 12/09/2021, variable rate thereafter)	USD	2.028	12/9/2022	15,788,833	0.17%
21,099,000	Post Holdings, Inc.	USD	4.500	9/15/2031	21,352,188	0.24%
18,264,000	Post Holdings, Inc.	USD	4.625	4/15/2030	18,606,450	0.21%
15,950,000	Prosus NV	USD	3.832	2/8/2051	14,814,755	0.16%
13,803,000	Prosus NV	USD	3.680	1/21/2030	14,537,995	0.16%
7,473,000	Qatar Government International Bond	USD	4.400	4/16/2050	9,214,299	0.10%
14,555,000	Qatar Petroleum	USD	3.125	7/12/2041	15,091,643	0.17%
3,702,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	3,711,255	0.04%
12,169,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,410,007	0.14%
6,694,000	Rattler Midstream LP	USD	5.625	7/15/2025	6,977,022	0.08%
2,657,000	Republic of Ghana	USD	7.750	4/7/2029	2,675,891	0.03%
9,432,000	Republic of Oman	USD	3.875	3/8/2022	9,526,886	0.11%
468,727,000	Republic of Uruguay	UYU	8.500	3/15/2028	11,146,741	0.12%
250,098,000	Republic of Uruguay	UYU	9.875	6/20/2022	5,856,617	0.06%
3,732,000	RPM International, Inc.	USD	3.450	11/15/2022	3,841,642	0.04%
9,293,000	Ryder System, Inc., MTN	USD	2.500	9/1/2024	9,759,429	0.11%
8,035,000	SA Global Sukuk Ltd.	USD	0.946	6/17/2024	8,025,920	0.09%
5,778,000	Sabre GLBL, Inc.	USD	7.375	9/1/2025	6,170,726	0.07%
1,475,000	Sabre GLBL, Inc.	USD	9.250	4/15/2025	1,725,750	0.02%
8,181,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class C	USD	0.750	2/17/2026	8,183,891	0.09%
8,315,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	USD	0.900	6/15/2026	8,338,822	0.09%
9,095,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	USD	0.950	9/15/2027	9,115,233	0.10%
9,780,000	Santander UK Group Holdings PLC	USD	5.625	9/15/2045	12,825,574	0.14%
12,588,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	12,270,531	0.14%
10,431,000	Saudi Arabian Oil Co.	USD	4.375	4/16/2049	12,204,270	0.13%
17,920,000	SBA Communications Corp.	USD	3.125	2/1/2029	17,599,187	0.19%
1,374,000	Science Applications International Corp.	USD	4.875	4/1/2028	1,440,983	0.02%
2,060,000	Seagate HDD Cayman	USD	4.125	1/15/2031	2,155,275	0.02%
5,644,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,792,155	0.06%
7,989,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	8,048,917	0.09%
543,721	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	550,944	0.01%
1,302,995	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	2/25/2048	1,319,417	0.01%
2,381,399	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	2,422,449	0.03%
14,725,000	Sirius XM Radio, Inc.	USD	4.000	7/15/2028	15,191,414	0.17%
5,584,856	SMB Private Education Loan Trust, Series 2021-A, Class APT2	USD	1.070	1/15/2053	5,553,912	0.06%
1,599,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,634,631	0.02%
11,424,000	Sociedad Quimica y Minera de Chile S.A.	USD	4.250	1/22/2050	12,479,006	0.14%
26,503,000	Societe Generale S.A.	USD	2.625	1/22/2025	27,777,678	0.31%
3,777,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	3,909,727	0.04%
6,783,000	Southern Natural Gas Co. LLC	USD	0.625	4/28/2023	6,776,807	0.07%
15,602,000	Southwest Airlines Co.	USD	5.125	6/15/2027	18,451,988	0.20%

Loomis Sayles Core Plus 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>
3,350,000	Sprint Corp.	USD	7.250	9/15/2021	3,371,775	0.04%
24,346,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	25,549,438	0.28%
10,029,000	State of Qatar	USD	3.875	4/23/2023	10,620,370	0.12%
14,566,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	14,798,182	0.16%
18,720,000	Sumitomo Mitsui Financial Group, Inc.	USD	2.696	7/16/2024	19,753,437	0.22%
12,213,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	13,193,423	0.15%
1,112,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	1,180,110	0.01%
6,210,000	SunCoke Energy, Inc.	USD	4.875	6/30/2029	6,256,575	0.07%
8,445,000	Suzano Austria GmbH	USD	3.125	1/15/2032	8,368,995	0.09%
8,529,000	Suzano Austria GmbH	USD	3.750	1/15/2031	8,885,512	0.10%
20,429,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	23,066,180	0.25%
3,310,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	6.500	7/15/2027	3,595,488	0.04%
16,293,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	15,844,942	0.17%
36,873,000	Tennessee Valley Authority	USD	4.250	9/15/2065	53,908,936	0.60%
7,669,000	Tennessee Valley Authority	USD	4.625	9/15/2060	11,712,838	0.13%
5,427,000	Tennessee Valley Authority	USD	4.875	1/15/2048	8,030,292	0.09%
9,290,000	Tennessee Valley Authority	USD	5.250	9/15/2039	13,620,294	0.15%
12,284,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	11,787,726	0.13%
7,588,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	8,333,142	0.09%
10,800,024	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	10,777,707	0.12%
9,419,821	Textainer Marine Containers VIII Ltd., Series 2020-2A, Class A	USD	2.100	9/20/2045	9,574,635	0.11%
29,847,000	Textron, Inc.	USD	3.000	6/1/2030	31,946,622	0.35%
25,364,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	28,134,763	0.31%
6,180,000	Time Warner Cable LLC	USD	4.500	9/15/2042	7,020,222	0.08%
783,000	Time Warner Cable LLC	USD	5.500	9/1/2041	990,159	0.01%
2,245,000	Time Warner Cable LLC	USD	5.875	11/15/2040	2,936,907	0.03%
7,162,000	Time Warner Cable LLC	USD	6.550	5/1/2037	9,862,945	0.11%
1,707,000	Time Warner Cable LLC	USD	6.750	6/15/2039	2,425,570	0.03%
21,438,000	Toronto-Dominion Bank (The), MTN	USD	2.650	6/12/2024	22,697,571	0.25%
1,298,545	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	3.220	10/25/2053	1,358,394	0.01%
4,254,377	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	4,442,961	0.05%
1,444,700	Towd Point Mortgage Trust, Series 2016-2, Class A1A	USD	2.750	8/25/2055	1,456,383	0.02%
5,101,352	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	5,439,456	0.06%
7,097,735	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	7,486,971	0.08%
9,825,000	Toyota Motor Corp.	USD	2.358	7/2/2024	10,331,853	0.11%
16,490,000	Toyota Motor Credit Corp., MTN	USD	1.800	2/13/2025	17,073,707	0.19%
7,133,000	Transelec S.A.	USD	4.250	1/14/2025	7,752,644	0.09%
3,713,000	Transelec S.A.	USD	4.625	7/26/2023	3,972,947	0.04%
9,267,000	Transportadora de Gas Internacional S.A. E.S.P.	USD	5.550	11/1/2028	10,379,133	0.11%
11,654,170	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	11,677,692	0.13%
15,614,000	U.S. Treasury Bond	USD	1.875	2/15/2041	15,789,657	0.17%
39,295,000	U.S. Treasury Bond	USD	2.375	5/15/2051	43,592,891	0.48%
250,425,000	U.S. Treasury Note	USD	0.125	9/15/2023	249,994,582	2.76%
38,381,800	U.S. Treasury Note	USD	0.250	5/31/2025	37,988,986	0.42%
116,690,000	U.S. Treasury Note	USD	0.625	7/31/2026	116,279,762	1.28%
35,580,500	U.S. Treasury Note	USD	0.750	3/31/2026	35,740,334	0.39%
180,555,000	U.S. Treasury Note	USD	1.625	10/31/2023	186,218,503	2.06%
19,540,000	U.S. Treasury Note	USD	1.625	5/15/2031	20,257,484	0.22%
90,825,000	U.S. Treasury Note	USD	2.125	8/15/2021	90,892,926	1.00%
4,267,700	U.S. Treasury Note	USD	2.375	5/15/2029	4,680,133	0.05%
20,372,800	U.S. Treasury Note	USD	2.625	2/15/2029	22,687,819	0.25%
81,104,600	U.S. Treasury Note	USD	3.125	11/15/2028	93,064,361	1.03%
6,909,759	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5, Class A4	USD	3.185	3/10/2046	7,116,328	0.08%
18,089,000	Ukraine Government International Bond	USD	7.253	3/15/2033	18,675,264	0.21%
12,089,000	Ultrapar International S.A.	USD	5.250	10/6/2026	13,334,288	0.15%
247,884,000	UMBS® (TBA)	USD	2.000	9/1/2051	252,289,749	2.79%
397,235,000	UMBS® (TBA)	USD	2.500	9/1/2051	412,922,676	4.56%
17,630,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	17,671,686	0.20%
4,592,773	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	4,809,919	0.05%
4,381,000	United Airlines, Inc.	USD	4.375	4/15/2026	4,507,523	0.05%

Loomis Sayles Core Plus 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>
6,533,000	United Airlines, Inc.	USD	4.625	4/15/2029	6,720,824	0.07%
13,280,000	United Rentals North America, Inc.	USD	3.750	1/15/2032	13,280,000	0.15%
5,549,000	Univar Solutions USA, Inc.	USD	5.125	12/1/2027	5,807,250	0.06%
14,765,000	University of Virginia, Revenue Bond, Series A	USD	3.227	9/1/2119	14,992,994	0.17%
4,000,460,000	Uruguay Government International Bond	UYU	8.250	5/21/2031	92,894,024	1.03%
93,095,000	Uruguay Government International Bond	UYU	8.500	3/15/2028	2,213,881	0.02%
8,882,000	Vale Overseas Ltd.	USD	3.750	7/8/2030	9,503,740	0.10%
7,940,000	Valvoline, Inc.	USD	3.625	6/15/2031	7,900,300	0.09%
2,535,000	Valvoline, Inc.	USD	4.250	2/15/2030	2,633,231	0.03%
2,903,000	Viartis, Inc.	USD	4.000	6/22/2050	3,142,675	0.03%
7,096,000	Volkswagen Group of America Finance LLC	USD	3.200	9/26/2026	7,706,106	0.09%
5,434,000	Welltower, Inc.	USD	2.750	1/15/2031	5,712,463	0.06%
1,686,000	WestRock RKT LLC	USD	4.900	3/1/2022	1,729,373	0.02%
4,982,141	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	4.964	6/15/2044	4,464,815	0.05%
5,245,978	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	5,616,790	0.06%
19,358,000	Williams Cos., Inc. (The)	USD	3.500	11/15/2030	21,389,002	0.24%
	Total				8,089,631,400	89.39%
Senior Loans						
18,217,575	1011778 B.C. Unlimited Liability Co., Term Loan B4, 1-month LIBOR + 1.750%	USD	1.842	11/19/2026	17,853,223	0.20%
7,810,000	AECOM Technology Corp., 2021 Term Loan B, 1-month LIBOR + 1.750%	USD	1.842	4/13/2028	7,788,054	0.09%
2,417,537	Altra Industrial Motion Corp., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.092	10/1/2025	2,399,406	0.03%
19,640,051	American Builders & Contractors Supply Co., Inc., 2019 Term Loan, 1-month LIBOR + 2.000%	USD	2.092	1/15/2027	19,394,550	0.21%
10,173,002	Aramark Services, Inc., 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.592	4/6/2028	10,103,113	0.11%
2,375,530	Asurion LLC, 2018 Term Loan B6, 1-month LIBOR + 3.125%	USD	3.217	11/3/2023	2,349,304	0.03%
15,737,782	Asurion LLC, 2020 Term Loan B8, 1-month LIBOR + 3.250%	USD	3.342	12/23/2026	15,435,302	0.17%
4,848,416	Bausch Health Cos., Inc., Term Loan B, 1-month LIBOR + 2.750%	USD	2.842	11/27/2025	4,797,216	0.05%
15,329,231	Beacon Roofing Supply, Inc., 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.592	4/23/2028	15,189,428	0.17%
5,786,372	Calpine Corp., 2019 Term Loan B10, 1-month LIBOR + 2.000%	USD	2.092	8/12/2026	5,686,789	0.06%
4,371,875	Calpine Corp., Term Loan B9, 1-month LIBOR + 2.000%	USD	2.100	4/5/2026	4,295,367	0.05%
6,515,663	Change Healthcare Holdings LLC, 2017 Term Loan B, LIBOR + 2.500%	USD	3.500	3/1/2024	6,502,762	0.07%
4,374,345	Churchill Downs, Inc., 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.100	12/27/2024	4,327,889	0.05%
10,087,761	Churchill Downs, Inc., 2021 Incremental Term Loan B1, 1-month LIBOR + 2.000%	USD	2.100	3/10/2028	9,949,054	0.11%
10,182,794	Citadel Securities LP, 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.592	2/2/2028	10,000,930	0.11%
6,915,603	Coty, Inc., 2018 USD Term Loan B, 1-month LIBOR + 2.250%	USD	2.352	4/7/2025	6,634,069	0.07%
12,245,142	CSC Holdings LLC, 2017 Term Loan B1, 1-month LIBOR + 2.250%	USD	2.343	7/17/2025	12,041,015	0.13%
7,466,667	DT Midstream, Inc., Term Loan B	USD		6/26/2028	7,443,968	0.08%
5,380,525	E.W. Scripps Co. (The), 2020 Term Loan B3, 1-month LIBOR + 3.000%	USD	3.750	1/7/2028	5,362,016	0.06%
19,624,306	Elanco Animal Health, Inc., Term Loan B, 1-month LIBOR + 1.750%	USD	1.850	8/2/2027	19,249,286	0.21%
9,400,342	Entercom Media Corp., 2019 Term Loan, 3-month LIBOR + 2.500%	USD	2.588	11/18/2024	9,261,687	0.10%
431,454	FrontDoor, Inc., 2021 Term Loan B, 1-month LIBOR + 2.250%	USD	2.342	6/17/2028	430,017	0.01%
4,937,805	Grifols Worldwide Operations USA, Inc., USD 2019 Term Loan B, 1-week LIBOR + 2.000%	USD	2.084	11/15/2027	4,867,688	0.05%
9,803,069	Iron Mountain, Inc., 2018 Term Loan B, 1-month LIBOR + 1.750%	USD	1.842	1/2/2026	9,607,008	0.11%
2,731,350	KAR Auction Services, Inc., 2019 Term Loan B6, 1-month LIBOR + 2.250%	USD	2.375	9/19/2026	2,683,551	0.03%
3,468,383	Lamar Media Corp., 2020 Term Loan B, 1-month LIBOR + 1.500%	USD	1.600	2/5/2027	3,381,673	0.04%
12,965,920	Meredith Corp., 2020 Term Loan B2, 1-month LIBOR + 2.500%	USD	2.592	1/31/2025	12,868,676	0.14%
12,900,777	Nielsen Finance LLC, USD Term Loan B4, 1-month LIBOR + 2.000%	USD	2.103	10/4/2023	12,860,527	0.14%

Loomis Sayles Core Plus 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>
19,723,580	ON Semiconductor Corp., 2019 Term Loan B, 1-month LIBOR + 2.000%	USD	2.092	9/19/2026	19,510,960	0.22%
9,929,700	Pacific Gas & Electric Co., 2020 Term Loan, 3-month LIBOR + 3.000%	USD	3.500	6/23/2025	9,664,875	0.11%
2,474,305	Plastipak Packaging, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.600	10/14/2024	2,458,841	0.03%
10,158,434	Quikrete Holdings, Inc., 2016 1st Lien Term Loan, 1-month LIBOR + 2.500%	USD	2.592	2/1/2027	10,027,187	0.11%
7,323,510	Quikrete Holdings, Inc., 2021 Term Loan B1	USD		5/12/2028	7,242,658	0.08%
4,355,000	RE/MAX International, Inc., 2021 Term Loan B, 3-month LIBOR + 2.500%	USD	3.000	7/21/2028	4,341,412	0.05%
1,929,856	Sabre GLBL, Inc., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.092	2/22/2024	1,884,022	0.02%
3,555,942	Sabre GLBL, Inc., 2021 Term Loan B1	USD		12/17/2027	3,511,492	0.04%
5,668,382	Sabre GLBL, Inc., 2021 Term Loan B2	USD		12/17/2027	5,597,528	0.06%
5,944,125	Sinclair Television Group, Inc., Term Loan B2B, 1-month LIBOR + 2.500%	USD	2.600	9/30/2026	5,849,376	0.06%
4,998,546	SRAM LLC, 2021 Term Loan B, LIBOR + 2.750%	USD	3.250	5/12/2028	4,967,305	0.06%
9,611,857	SS&C Technologies Inc., 2018 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.842	4/16/2025	9,457,875	0.10%
18,007,826	Summit Materials Cos. I LLC, 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.092	11/21/2024	17,929,132	0.20%
4,217,424	Telenet Financing USD LLC, 2020 USD Term Loan AR, 1-month LIBOR + 2.000%	USD	2.093	4/30/2028	4,137,757	0.05%
11,087,415	Trans Union LLC, 2019 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.842	11/16/2026	10,944,166	0.12%
12,850,028	TransDigm, Inc., 2020 Term Loan F, 1-month LIBOR + 2.250%	USD	2.342	12/9/2025	12,613,716	0.14%
6,344,624	TransDigm, Inc., 2020 Term Loan G, 1-month LIBOR + 2.250%	USD	2.342	8/22/2024	6,240,953	0.07%
10,416,240	Uber Technologies, Inc., 2021 Term Loan B, 1-month LIBOR + 3.500%	USD	3.592	2/16/2027	10,369,367	0.11%
9,994,764	UPC Broadband Holding BV, 2020 USD Term Loan AT, 1-month LIBOR + 2.250%	USD	2.343	4/30/2028	9,821,955	0.11%
2,666,125	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	3.147	5/16/2024	2,635,705	0.03%
2,093,142	USI, Inc., 2019 Incremental Term Loan B, 3-month LIBOR + 3.250%	USD	3.397	12/2/2026	2,066,978	0.02%
4,081,000	Venator Materials Corp., Term Loan B, 1-month LIBOR + 3.000%	USD	3.092	8/8/2024	4,028,273	0.04%
12,405,000	Virgin Media Bristol LLC, USD Term Loan N, 1-month LIBOR + 2.500%	USD	2.593	1/31/2028	12,208,629	0.14%
1,487,781	Visteon Corp., 2018 Term Loan B, LIBOR + 1.750%	USD	1.848	3/25/2024	1,470,418	0.02%
4,684,935	WEX Inc., 2021 Term Loan, 1-month LIBOR + 2.250%	USD	2.342	3/31/2028	4,629,606	0.05%
6,690,750	WMG Acquisition Corp., 2021 Term Loan G, 1-month LIBOR + 2.125%	USD	2.217	1/20/2028	6,597,347	0.07%
5,621,051	Zebra Buyer LLC, Term Loan B	USD		4/21/2028	5,621,051	0.06%
	Total				438,592,152	4.85%
Common Stocks						
116,806	Paragon Offshore Ltd., Litigation Units, Class B				912,255	0.01%
Short-Term Investments						
795,829,342	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	8/2/2021	795,829,342	8.79%
111,130,000	U.S. Treasury Bills		0.015-0.021(††)	8/5/2021	111,129,722	1.23%
69,740,000	U.S. Treasury Bills		0.030(††)	8/10/2021	69,739,515	0.77%
168,870,000	U.S. Treasury Bills		0.040-0.045(††)	12/9/2021	168,838,231	1.87%
	Total				1,145,536,810	12.66%
	Total Investments				9,674,672,617	106.91%
	Other assets less liabilities				(625,315,697)	(6.91%)
	Net Assets				9,049,356,920	100.00%

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

(††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

Loomis Sayles Core Plus Bond Fund
Investments as of July 31, 2021 (Unaudited)

MXN Mexican Peso
USD U.S. Dollar
UYU Uruguayan Peso

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.

3392610.1.1

Loomis Sayles Core Plus 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						
25,543,639	Acwa Power Management & Investments One Ltd.	USD	5.950	12/15/2039	30,334,604	0.34%
1,370,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/23/2023	1,420,900	0.02%
3,587,000	AES Corp. (The)	USD	3.300	7/15/2025	3,827,688	0.04%
3,609,000	AES Corp. (The)	USD	3.950	7/15/2030	3,946,442	0.04%
19,050,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	20,845,461	0.23%
24,287,000	Aircastle Ltd.	USD	2.850	1/26/2028	24,407,055	0.27%
2,626,000	Aker BP ASA	USD	3.000	1/15/2025	2,756,322	0.03%
12,271,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.500	3/15/2029	12,132,951	0.14%
15,901,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.250	3/15/2026	16,127,589	0.18%
4,081,000	Alibaba Group Holding Ltd.	USD	3.250	2/9/2061	3,951,188	0.04%
27,986,000	Ally Financial, Inc.	USD	3.050	6/5/2023	29,204,554	0.33%
1,610,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,629,336	0.02%
3,362,000	Altria Group, Inc.	USD	2.350	5/6/2025	3,514,891	0.04%
19,514,000	AMC Networks, Inc.	USD	4.250	2/15/2029	19,684,747	0.22%
13,487,000	America Movil SAB de CV	USD	2.875	5/7/2030	14,215,251	0.16%
7,734,112	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	8,188,491	0.09%
8,850,467	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	9,569,567	0.11%
19,920,000	American Builders & Contractors Supply Co., Inc.	USD	3.875	11/15/2029	19,790,719	0.22%
17,876,000	American Express Co.	USD	2.500	7/30/2024	18,834,933	0.21%
1,220,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,201,859	0.01%
1,715,000	American Homes 4 Rent	USD	3.375	7/15/2051	1,680,048	0.02%
1,207,000	American Tower Corp.	USD	4.700	3/15/2022	1,244,551	0.01%
1,835,000	Anglo American Capital PLC	USD	2.250	3/17/2028	1,855,322	0.02%
2,286,000	Anglo American Capital PLC	USD	2.625	9/10/2030	2,294,647	0.03%
3,322,000	Anglo American Capital PLC	USD	3.950	9/10/2050	3,597,493	0.04%
8,696,000	Anglo American Capital PLC	USD	5.625	4/1/2030	10,639,772	0.12%
22,778,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	28,831,254	0.32%
12,823,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.350	6/1/2040	15,262,447	0.17%
15,493,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	6/1/2060	19,071,426	0.21%
6,872,000	Antares Holdings LP	USD	3.950	7/15/2026	7,151,158	0.08%
28,047,000	Ares Capital Corp.	USD	2.150	7/15/2026	27,890,571	0.31%
1,942,000	Asbury Automotive Group, Inc.	USD	4.500	3/1/2028	1,995,405	0.02%
1,942,000	Asbury Automotive Group, Inc.	USD	4.750	3/1/2030	2,029,390	0.02%
2,585,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,720,713	0.03%
22,028,000	AT&T, Inc.	USD	1.700	3/25/2026	22,260,764	0.25%
7,956,000	AT&T, Inc.	USD	3.500	9/15/2053	7,993,159	0.09%
2,128,000	AT&T, Inc.	USD	3.550	9/15/2055	2,135,135	0.02%
3,863,000	AT&T, Inc.	USD	3.650	6/1/2051	4,010,380	0.05%
15,891,000	AT&T, Inc.	USD	3.650	9/15/2059	16,115,041	0.18%
7,539,000	AT&T, Inc.	USD	3.800	12/1/2057	7,854,752	0.09%
24,716,000	Athene Global Funding	USD	2.450	8/20/2027	25,502,941	0.29%
11,262,000	Atmos Energy Corp.	USD	0.625	3/9/2023	11,265,462	0.13%
10,601,667	Avis Budget Rental Car Funding AESOP LLC, Series 2016-2A, Class A	USD	2.720	11/20/2022	10,658,927	0.12%
8,775,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	USD	3.070	9/20/2023	9,018,594	0.10%
4,226,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	4,293,701	0.05%
6,444,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	6,911,012	0.08%
7,064,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	7,272,254	0.08%
21,425,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	21,198,947	0.24%
6,257,000	Bacardi Ltd.	USD	5.150	5/15/2038	7,743,117	0.09%
16,995,000	Bacardi Ltd.	USD	5.300	5/15/2048	22,088,571	0.25%
3,425,000	Baidu, Inc.	USD	2.375	10/9/2030	3,436,337	0.04%
4,515,000	Baidu, Inc.	USD	3.075	4/7/2025	4,781,340	0.05%
10,051,000	Banco Santander Chile	USD	2.700	1/10/2025	10,492,339	0.12%
13,578,000	Banco Santander Chile	USD	3.875	9/20/2022	14,134,019	0.16%
14,000,000	Banco Santander S.A.	USD	1.849	3/25/2026	14,149,314	0.16%
3,200,000	Banco Santander S.A.	USD	2.958	3/25/2031	3,297,184	0.04%
28,476,000	Bangkok Bank PCL	USD	4.050	3/19/2024	30,837,799	0.35%
12,696,152	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	13,699,044	0.15%
1,531,640	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	1,754,528	0.02%
3,409,380	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	3,682,638	0.04%
6,138,240	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	6,607,326	0.07%

Loomis Sayles Core Plus 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>
8,624,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	8,937,466	0.10%
31,146,000	Bank of America Corp., (fixed rate to 4/22/2024, variable rate thereafter)	USD	0.976	4/22/2025	31,245,809	0.35%
37,210,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	USD	3.559	4/23/2027	40,753,273	0.46%
5,984,000	Barclays PLC	USD	3.200	8/10/2021	6,002,537	0.07%
22,064,000	Barclays PLC, (fixed rate to 3/10/2041, variable rate thereafter)	USD	3.811	3/10/2042	23,277,166	0.26%
31,751,000	BAT Capital Corp.	USD	2.789	9/6/2024	33,353,278	0.38%
8,429,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	7,997,014	0.09%
9,325,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	8,672,250	0.10%
1,175,604	Bayview Koitere Fund Trust, Series 2017-SPL3, Class A	USD	4.000	11/28/2053	1,201,477	0.01%
1,345,998	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	1,376,906	0.02%
743,564	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	USD	3.000	3/28/2057	754,266	0.01%
4,316,160	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT5, Class A	USD	3.500	5/28/2069	4,408,680	0.05%
2,723,152	Bayview Opportunity Master Fund IVa Trust, Series 2017-SPL1, Class A	USD	4.000	10/28/2064	2,780,534	0.03%
1,079,782	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class A	USD	4.000	6/28/2054	1,106,041	0.01%
7,864,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	7,953,256	0.09%
19,567,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	21,346,179	0.24%
17,513,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	17,300,833	0.19%
26,613,000	BNP Paribas S.A., (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	28,000,639	0.32%
18,141,000	BOC Aviation USA Corp.	USD	1.625	4/29/2024	18,283,732	0.21%
22,001,000	Boeing Co. (The)	USD	1.433	2/4/2024	22,059,223	0.25%
16,774,000	Boeing Co. (The)	USD	5.705	5/1/2040	21,602,949	0.24%
20,949,000	Boeing Co. (The)	USD	5.805	5/1/2050	28,210,573	0.32%
3,211,000	Boeing Co. (The)	USD	5.930	5/1/2060	4,433,937	0.05%
2,701,000	Boston Gas Co.	USD	3.001	8/1/2029	2,842,568	0.03%
25,853,000	Braskem America Finance Co.	USD	7.125	7/22/2041	32,148,464	0.36%
17,808,000	BRF S.A.	USD	5.750	9/21/2050	18,323,185	0.21%
15,491,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	18,848,479	0.21%
2,026,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,266,806	0.03%
4,890,000	Broadcom, Inc.	USD	3.150	11/15/2025	5,241,006	0.06%
29,588,000	Broadcom, Inc.	USD	3.419	4/15/2033	31,072,260	0.35%
15,446,000	Broadcom, Inc.	USD	3.750	2/15/2051	16,124,216	0.18%
13,678,000	Calpine Corp.	USD	3.750	3/1/2031	13,026,243	0.15%
14,879,000	Calpine Corp.	USD	5.000	2/1/2031	14,804,605	0.17%
1,408,360	CarMax Auto Owner Trust, Series 2019-4, Class A2A	USD	2.010	3/15/2023	1,411,182	0.02%
5,985,000	Caterpillar Financial Services Corp., MTN	USD	2.150	11/8/2024	6,275,150	0.07%
24,448,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	24,917,157	0.28%
4,915,000	Celulosa Arauco y Constitucion S.A.	USD	4.500	8/1/2024	5,299,894	0.06%
10,762,000	Cemex SAB de CV	USD	3.875	7/1/2031	10,939,573	0.12%
21,336,000	Centene Corp.	USD	2.500	3/1/2031	21,042,630	0.24%
10,179,000	Centene Corp.	USD	3.375	2/15/2030	10,640,312	0.12%
13,220,000	CenterPoint Energy, Inc., SOFR + 0.650%	USD	0.684	5/13/2024	13,275,127	0.15%
2,639,000	Chesapeake Energy Corp.	USD	5.875	2/1/2029	2,856,599	0.03%
14,179,842	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	15,416,310	0.17%
18,570,071	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	20,078,637	0.23%
9,877,514	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	10,422,476	0.12%
5,935,000	Citigroup, Inc.	USD	4.000	8/5/2024	6,464,319	0.07%
25,481,000	Citigroup, Inc.	USD	4.050	7/30/2022	26,473,494	0.30%
9,645,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	11,262,152	0.13%
8,154,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	8,173,405	0.09%
6,370,000	CK Hutchison International 16 Ltd.	USD	2.750	10/3/2026	6,758,145	0.08%
8,410,000	CK Hutchison International 20 Ltd.	USD	2.500	5/8/2030	8,590,647	0.10%
2,755,000	Clark Equipment Co.	USD	5.875	6/1/2025	2,913,413	0.03%
18,219,000	Clearway Energy Operating LLC	USD	3.750	2/15/2031	18,127,905	0.20%
21,725,815	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	21,535,901	0.24%
5,805,000	CNH Industrial Capital LLC	USD	1.950	7/2/2023	5,950,769	0.07%
7,380,000	CNH Industrial Capital LLC	USD	4.375	4/5/2022	7,591,757	0.09%
6,577,000	CNPC General Capital Ltd.	USD	3.950	4/19/2022	6,729,258	0.08%
13,213,000	Colombia Government International Bond	USD	4.125	5/15/2051	12,517,203	0.14%
26,317,716	Cometa Energia S.A. de CV	USD	6.375	4/24/2035	30,199,579	0.34%

Loomis Sayles Core Plus 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>
915,412	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.937	7/10/2046	931,859	0.01%
1,681,114	Continental Airlines Pass Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,777,610	0.02%
3,927,265	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	4,109,750	0.05%
18,789,000	Corning, Inc.	USD	5.450	11/15/2079	26,305,415	0.30%
17,993	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	17,973	0.00%
16,361,000	Credit Agricole S.A.	USD	2.811	1/11/2041	15,523,394	0.17%
5,227,000	Credit Suisse AG	USD	2.100	11/12/2021	5,262,764	0.06%
10,077,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	USD	3.953	9/15/2037	10,856,631	0.12%
983,000	Crown Castle International Corp.	USD	4.150	7/1/2050	1,121,908	0.01%
18,009,000	CVS Health Corp.	USD	5.050	3/25/2048	23,391,452	0.26%
9,280,000	Dana, Inc.	USD	4.250	9/1/2030	9,546,800	0.11%
15,396,000	DaVita, Inc.	USD	4.625	6/1/2030	15,830,475	0.18%
16,151,433	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	17,956,480	0.20%
9,780,000	Deutsche Bank AG	USD	0.898	5/28/2024	9,735,468	0.11%
10,038,000	Deutsche Bank AG	USD	1.686	3/19/2026	10,133,222	0.11%
9,382,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	9,547,422	0.11%
11,985,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	12,161,265	0.14%
10,277,000	Devon Energy Corp.	USD	4.500	1/15/2030	11,298,502	0.13%
8,296,000	Diamondback Energy, Inc.	USD	4.750	5/31/2025	9,340,836	0.11%
30,369,000	DNB Bank ASA	USD	2.150	12/2/2022	31,161,492	0.35%
15,245,000	Dolphin Energy Ltd. LLC	USD	5.500	12/15/2021	15,569,109	0.18%
23,769,000	Dominican Republic	USD	4.875	9/23/2032	24,482,070	0.28%
11,070,000	Dominican Republic	USD	5.300	1/21/2041	11,042,436	0.12%
5,519,000	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	5,710,454	0.06%
11,628,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	USD	0.560	12/11/2034	11,641,835	0.13%
3,408,000	DPL, Inc.	USD	4.125	7/1/2025	3,655,080	0.04%
6,803,000	DXC Technology Co.	USD	4.125	4/15/2025	7,476,802	0.08%
852,000	Edison International	USD	4.950	4/15/2025	943,279	0.01%
16,076,000	Egypt Government International Bond	USD	5.875	2/16/2031	15,609,796	0.18%
27,444,000	El Puerto de Liverpool SAB de CV	USD	3.875	10/6/2026	29,433,964	0.33%
12,659,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	13,369,803	0.15%
3,903,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	3,368,913	0.04%
2,811,000	Enel Americas S.A.	USD	4.000	10/25/2026	3,061,179	0.03%
2,853,000	Enel Generacion Chile S.A.	USD	4.250	4/15/2024	3,051,921	0.03%
11,391,292	Energean Israel Finance Ltd.	USD	4.500	3/30/2024	11,643,837	0.13%
568,000	Energy Transfer LP	USD	5.150	2/1/2043	640,910	0.01%
4,890,000	Energy Transfer LP	USD	5.400	10/1/2047	5,793,414	0.07%
5,900,000	Energy Transfer LP	USD	5.950	10/1/2043	7,360,670	0.08%
8,548,000	Energy Transfer LP	USD	6.500	2/1/2042	11,098,087	0.12%
1,338,000	Energy Transfer LP	USD	6.625	10/15/2036	1,776,818	0.02%
11,222,000	Energy Transfer LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	11,698,450	0.13%
2,327,000	Energy Transfer LP/Regency Energy Finance Corp.	USD	5.875	3/1/2022	2,376,781	0.03%
6,711,000	Entergy Corp.	USD	2.800	6/15/2030	6,984,506	0.08%
11,798,000	EQM Midstream Partners LP	USD	4.500	1/15/2029	12,003,022	0.14%
5,575,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	6,216,125	0.07%
3,485,000	EQM Midstream Partners LP	USD	4.750	7/15/2023	3,637,469	0.04%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,808,613	0.02%
1,371,000	EQT Corp.	USD	5.000	1/15/2029	1,528,624	0.02%
3,133,000	Equifax, Inc.	USD	2.600	12/15/2025	3,297,236	0.04%
2,544,000	Equifax, Inc.	USD	3.300	12/15/2022	2,631,926	0.03%
4,324,000	Equifax, Inc.	USD	7.000	7/1/2037	6,098,712	0.07%
2,380,502	Exeter Automobile Receivables Trust, Series 2020-1A, Class B	USD	2.260	4/15/2024	2,392,014	0.03%
2,460,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	USD	0.570	9/15/2025	2,461,146	0.03%
3,525,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class C	USD	0.980	6/15/2026	3,532,002	0.04%
7,466,000	Expedia Group, Inc.	USD	3.600	12/15/2023	7,934,595	0.09%
5,734,000	Expedia Group, Inc.	USD	4.625	8/1/2027	6,480,253	0.07%
1,791,000	Expedia Group, Inc.	USD	6.250	5/1/2025	2,083,390	0.02%
6,400,000	Extended Stay America Trust, Series 2021-ESH, Class A, 1-month LIBOR + 1.080%	USD	1.155	7/15/2038	6,412,595	0.07%
1,485,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.325	7/15/2038	1,491,391	0.02%
8,418,000	Falabella S.A.	USD	3.750	4/30/2023	8,760,613	0.10%
6,409,000	Falabella S.A.	USD	4.375	1/27/2025	6,889,675	0.08%

Loomis Sayles Core Plus 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>
4,239,116	Federal Home Loan Mortgage Corp., REMIC, Series 3654, Class DC	USD	5.000	4/15/2030	4,796,215	0.05%
3,330,710	FHLMC	USD	1.500	11/1/2050	3,241,562	0.04%
1,222,044	FHLMC	USD	1.500	11/1/2050	1,189,335	0.01%
11,609,366	FHLMC	USD	1.500	12/1/2050	11,298,635	0.13%
2,325,988	FHLMC	USD	1.500	1/1/2051	2,263,789	0.03%
4,178,006	FHLMC	USD	1.500	2/1/2051	4,097,453	0.05%
2,041,173	FHLMC	USD	1.500	2/1/2051	1,981,468	0.02%
42,429,171	FHLMC	USD	1.500	4/1/2051	41,015,431	0.46%
1,364,024	FHLMC	USD	2.000	8/1/2050	1,381,531	0.02%
16,369,460	FHLMC	USD	2.000	9/1/2050	16,422,492	0.18%
9,629,186	FHLMC	USD	2.000	11/1/2050	9,733,685	0.11%
8,850,452	FHLMC	USD	2.000	11/1/2050	8,946,503	0.10%
7,231,747	FHLMC	USD	2.000	11/1/2050	7,310,230	0.08%
485,113	FHLMC	USD	2.000	11/1/2050	490,348	0.01%
21,771,683	FHLMC	USD	2.000	12/1/2050	22,007,968	0.25%
11,252,176	FHLMC	USD	2.000	12/1/2050	11,374,294	0.13%
8,656,859	FHLMC	USD	2.000	12/1/2050	8,750,809	0.10%
7,325,976	FHLMC	USD	2.000	12/1/2050	7,405,481	0.08%
1,350,052	FHLMC	USD	2.000	12/1/2050	1,366,557	0.02%
29,807,219	FHLMC	USD	2.000	1/1/2051	30,130,992	0.34%
6,609,920	FHLMC	USD	2.000	2/1/2051	6,681,715	0.08%
14,070,290	FHLMC	USD	2.000	3/1/2051	14,223,123	0.16%
3,410,523	FHLMC	USD	2.000	3/1/2051	3,446,730	0.04%
12,096,763	FHLMC	USD	2.000	4/1/2051	12,228,163	0.14%
6,573,602	FHLMC	USD	2.000	4/1/2051	6,645,008	0.07%
3,131,613	FHLMC	USD	2.000	4/1/2051	3,164,858	0.04%
6,058,136	FHLMC	USD	2.500	7/1/2050	6,185,814	0.07%
4,970,968	FHLMC	USD	2.500	7/1/2050	5,147,748	0.06%
16,318,790	FHLMC	USD	2.500	9/1/2050	16,894,317	0.19%
2,575,869	FHLMC	USD	2.500	10/1/2050	2,652,570	0.03%
2,297,654	FHLMC	USD	2.500	11/1/2050	2,366,116	0.03%
1,816,759	FHLMC	USD	2.500	12/1/2050	1,871,181	0.02%
1,445,480	FHLMC	USD	3.000	11/1/2042	1,541,069	0.02%
10,140,078	FHLMC	USD	3.000	9/1/2048	10,720,009	0.12%
6,988,884	FHLMC	USD	3.000	10/1/2049	7,297,243	0.08%
2,449,930	FHLMC	USD	3.000	5/1/2050	2,562,272	0.03%
2,291,798	FHLMC	USD	3.000	5/1/2050	2,424,517	0.03%
1,319,546	FHLMC	USD	3.000	6/1/2050	1,395,975	0.02%
658,621	FHLMC	USD	3.500	2/1/2043	706,856	0.01%
938,896	FHLMC	USD	3.500	4/1/2043	1,019,702	0.01%
740,726	FHLMC	USD	3.500	4/1/2043	804,372	0.01%
857,587	FHLMC	USD	3.500	7/1/2043	931,424	0.01%
1,421,924	FHLMC	USD	3.500	10/1/2043	1,539,592	0.02%
563,533	FHLMC	USD	3.500	3/1/2045	608,269	0.01%
3,160,251	FHLMC	USD	3.500	8/1/2047	3,378,484	0.04%
4,042,751	FHLMC	USD	3.500	11/1/2047	4,377,872	0.05%
1,565,301	FHLMC	USD	3.500	1/1/2048	1,655,713	0.02%
1,767,952	FHLMC	USD	3.500	4/1/2050	1,859,980	0.02%
1,403,066	FHLMC	USD	4.000	12/1/2044	1,533,081	0.02%
818,226	FHLMC	USD	4.000	7/1/2045	885,741	0.01%
5,300	FHLMC	USD	4.000	9/1/2045	5,752	0.00%
742,361	FHLMC	USD	4.000	6/1/2047	795,372	0.01%
726,828	FHLMC	USD	4.000	11/1/2048	773,972	0.01%
828,289	FHLMC	USD	4.500	7/1/2041	924,417	0.01%
269,166	FHLMC	USD	4.500	1/1/2044	291,523	0.00%
429,629	FHLMC	USD	4.500	4/1/2044	479,339	0.01%
34,994	FHLMC	USD	4.500	3/1/2046	38,267	0.00%
760,293	FHLMC	USD	4.500	7/1/2046	828,999	0.01%
783,520	FHLMC	USD	4.500	3/1/2048	844,993	0.01%
1,003,038	FHLMC	USD	4.500	6/1/2048	1,082,864	0.01%
4,606,143	FHLMC	USD	4.500	7/1/2048	4,963,136	0.06%
6,936,140	FHLMC	USD	4.500	8/1/2048	7,475,933	0.08%
5,837,880	FHLMC	USD	4.500	8/1/2048	6,287,361	0.07%
26,970,011	FHLMC	USD	4.500	9/1/2048	28,938,085	0.33%
4,741,690	FHLMC	USD	4.500	9/1/2048	5,112,489	0.06%
251,164	FHLMC	USD	4.500	9/1/2048	270,942	0.00%
4,466,256	FHLMC	USD	4.500	10/1/2048	4,816,318	0.05%
2,274,845	FHLMC	USD	4.500	12/1/2048	2,445,033	0.03%
26,437,454	FHLMC	USD	4.500	1/1/2049	28,405,323	0.32%
3,205,524	FHLMC	USD	5.000	7/1/2048	3,516,242	0.04%
2,901,653	FHLMC	USD	5.000	8/1/2048	3,191,349	0.04%
1,781,721	FHLMC	USD	5.000	9/1/2048	1,954,457	0.02%
5,760,242	FHLMC	USD	5.000	10/1/2048	6,318,511	0.07%
14,009,827	FHLMC	USD	5.000	12/1/2048	15,313,260	0.17%
125,459,518	FHLMC	USD	5.000	10/1/2049	137,722,378	1.55%
4,151,370	FHLMC	USD	5.000	10/1/2049	4,545,073	0.05%

Loomis Sayles Core Plus 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>
44,734,897	FHLMC	USD	5.000	3/1/2050	49,037,365	0.55%
6,027	FHLMC	USD	6.000	6/1/2035	7,152	0.00%
15,187,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	16,247,508	0.18%
2,684,132	FNMA	USD	1.500	1/1/2051	2,612,306	0.03%
926,242	FNMA	USD	1.500	1/1/2051	901,468	0.01%
39,239,040	FNMA	USD	1.500	2/1/2051	38,482,469	0.43%
2,586,127	FNMA	USD	1.500	2/1/2051	2,510,518	0.03%
1,015,944	FNMA	USD	1.500	3/1/2051	986,228	0.01%
8,007	FNMA, 6-month LIBOR + 1.460%	USD	1.710	2/1/2037	8,188	0.00%
6,322,078	FNMA	USD	2.000	9/1/2050	6,332,684	0.07%
2,042,267	FNMA	USD	2.000	10/1/2050	2,048,884	0.02%
13,354,082	FNMA	USD	2.000	11/1/2050	13,499,011	0.15%
6,680,054	FNMA	USD	2.000	11/1/2050	6,752,549	0.08%
5,088,463	FNMA	USD	2.000	11/1/2050	5,104,952	0.06%
3,888,763	FNMA	USD	2.000	11/1/2050	3,930,967	0.04%
16,947,121	FNMA	USD	2.000	12/1/2050	17,131,037	0.19%
15,262,382	FNMA	USD	2.000	12/1/2050	15,428,017	0.17%
10,272,873	FNMA	USD	2.000	12/1/2050	10,384,360	0.12%
8,826,462	FNMA	USD	2.000	12/1/2050	8,933,341	0.10%
7,871,278	FNMA	USD	2.000	12/1/2050	7,956,702	0.09%
6,016,115	FNMA	USD	2.000	12/1/2050	6,088,964	0.07%
39,957,415	FNMA	USD	2.000	1/1/2051	40,391,438	0.45%
2,456,771	FNMA	USD	2.000	2/1/2051	2,483,456	0.03%
25,369,555	FNMA	USD	2.000	3/1/2051	25,679,725	0.29%
16,761,776	FNMA	USD	2.000	3/1/2051	16,943,843	0.19%
7,078,958	FNMA	USD	2.000	4/1/2051	7,155,854	0.08%
7,039,288	FNMA	USD	2.000	4/1/2051	7,115,751	0.08%
6,540,701	FNMA	USD	2.000	4/1/2051	6,611,747	0.07%
587,794	FNMA	USD	2.500	4/1/2045	609,646	0.01%
3,000,558	FNMA	USD	2.500	5/1/2050	3,078,717	0.03%
10,882,510	FNMA	USD	2.500	7/1/2050	11,293,437	0.13%
8,309,095	FNMA	USD	2.500	7/1/2050	8,604,665	0.10%
15,437,597	FNMA	USD	2.500	8/1/2050	16,020,568	0.18%
7,532,490	FNMA	USD	2.500	8/1/2050	7,816,931	0.09%
3,124,816	FNMA	USD	2.500	8/1/2050	3,213,356	0.04%
2,200,854	FNMA	USD	2.500	10/1/2050	2,266,806	0.03%
3,570,493	FNMA	USD	2.500	11/1/2050	3,677,267	0.04%
1,901,202	FNMA	USD	2.500	11/1/2050	1,968,833	0.02%
1,279,033	FNMA	USD	2.500	11/1/2050	1,317,105	0.01%
17,302,689	FNMA	USD	2.500	5/1/2051	17,951,821	0.20%
4,402,965	FNMA	USD	3.000	3/1/2045	4,638,611	0.05%
3,212,987	FNMA	USD	3.000	3/1/2045	3,385,114	0.04%
1,641,998	FNMA	USD	3.000	6/1/2046	1,728,883	0.02%
317,966	FNMA	USD	3.000	6/1/2046	336,163	0.00%
1,699,623	FNMA	USD	3.000	7/1/2046	1,789,659	0.02%
1,667,229	FNMA	USD	3.000	8/1/2046	1,751,262	0.02%
620,934	FNMA	USD	3.000	8/1/2046	653,351	0.01%
3,818,986	FNMA	USD	3.000	9/1/2046	4,020,653	0.05%
2,387,995	FNMA	USD	3.000	11/1/2046	2,514,260	0.03%
1,963,477	FNMA	USD	3.000	11/1/2046	2,069,655	0.02%
1,026,405	FNMA	USD	3.000	11/1/2046	1,075,938	0.01%
584,289	FNMA	USD	3.000	11/1/2046	614,780	0.01%
202,943	FNMA	USD	3.000	11/1/2046	212,547	0.00%
1,307,065	FNMA	USD	3.000	1/1/2047	1,375,596	0.02%
673,979	FNMA	USD	3.000	1/1/2047	706,939	0.01%
805,329	FNMA	USD	3.000	3/1/2047	858,070	0.01%
378,200	FNMA	USD	3.000	11/1/2047	395,738	0.00%
1,049,787	FNMA	USD	3.000	4/1/2048	1,078,028	0.01%
2,904,359	FNMA	USD	3.000	6/1/2048	3,034,122	0.03%
2,316,830	FNMA	USD	3.000	10/1/2049	2,419,667	0.03%
34,835,245	FNMA	USD	3.000	11/1/2049	36,409,403	0.41%
1,219,221	FNMA	USD	3.000	5/1/2050	1,289,934	0.01%
1,659,976	FNMA	USD	3.000	7/1/2050	1,749,788	0.02%
1,026,662	FNMA	USD	3.000	7/1/2050	1,086,211	0.01%
230,847	FNMA	USD	3.500	6/1/2043	250,089	0.00%
1,103,751	FNMA	USD	3.500	1/1/2045	1,194,053	0.01%
2,029,879	FNMA	USD	3.500	2/1/2045	2,195,922	0.02%
2,958,213	FNMA	USD	3.500	3/1/2045	3,157,763	0.04%
106,601	FNMA	USD	3.500	4/1/2045	115,168	0.00%
1,687,885	FNMA	USD	3.500	1/1/2046	1,802,350	0.02%
1,911,488	FNMA	USD	3.500	3/1/2046	2,034,673	0.02%
1,770,452	FNMA	USD	3.500	4/1/2046	1,892,343	0.02%
1,594,441	FNMA	USD	3.500	6/1/2046	1,693,558	0.02%
235,473	FNMA	USD	3.500	7/1/2046	248,136	0.00%
373,427	FNMA	USD	3.500	8/1/2046	396,753	0.00%
1,685,830	FNMA	USD	3.500	11/1/2046	1,788,698	0.02%
3,079,825	FNMA	USD	3.500	2/1/2047	3,335,108	0.04%

Loomis Sayles Core Plus 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>
1,364,645	FNMA	USD	3.500	2/1/2047	1,480,512	0.02%
2,008,227	FNMA	USD	3.500	6/1/2047	2,169,268	0.02%
310,856	FNMA	USD	3.500	8/1/2047	327,788	0.00%
2,406,700	FNMA	USD	3.500	9/1/2047	2,599,113	0.03%
2,258,428	FNMA	USD	3.500	9/1/2047	2,387,493	0.03%
1,007,294	FNMA	USD	3.500	11/1/2047	1,091,313	0.01%
24,481,821	FNMA	USD	3.500	11/1/2049	25,324,612	0.29%
4,939,826	FNMA	USD	3.500	2/1/2050	5,212,185	0.06%
4,142,119	FNMA	USD	4.000	9/1/2041	4,553,603	0.05%
1,973,855	FNMA	USD	4.000	8/1/2042	2,170,177	0.02%
714,123	FNMA	USD	4.000	11/1/2044	785,180	0.01%
1,789,395	FNMA	USD	4.000	2/1/2045	1,965,692	0.02%
539,224	FNMA	USD	4.000	7/1/2046	583,313	0.01%
924,858	FNMA	USD	4.000	8/1/2046	1,000,471	0.01%
1,292,137	FNMA	USD	4.000	4/1/2047	1,382,923	0.02%
723,161	FNMA	USD	4.000	4/1/2047	788,744	0.01%
545,957	FNMA	USD	4.000	4/1/2047	587,625	0.01%
460,455	FNMA	USD	4.000	4/1/2047	491,327	0.01%
1,176,368	FNMA	USD	4.000	6/1/2047	1,280,217	0.01%
1,550,806	FNMA	USD	4.000	11/1/2047	1,662,038	0.02%
990,710	FNMA	USD	4.000	12/1/2047	1,062,470	0.01%
745,399	FNMA	USD	4.000	2/1/2048	795,176	0.01%
1,559,044	FNMA	USD	4.000	3/1/2048	1,658,353	0.02%
15,079,994	FNMA	USD	4.000	6/1/2048	16,067,237	0.18%
1,686,762	FNMA	USD	4.000	6/1/2048	1,799,646	0.02%
2,535,711	FNMA	USD	4.000	7/1/2048	2,702,580	0.03%
715,039	FNMA	USD	4.000	8/1/2048	762,004	0.01%
14,250,458	FNMA	USD	4.000	9/1/2048	15,177,378	0.17%
2,342,847	FNMA	USD	4.000	9/1/2048	2,496,669	0.03%
1,036,663	FNMA	USD	4.000	9/1/2048	1,104,889	0.01%
873,270	FNMA	USD	4.000	11/1/2048	929,875	0.01%
25,638	FNMA	USD	4.000	11/1/2048	27,316	0.00%
12,749	FNMA	USD	4.000	11/1/2048	13,551	0.00%
50,902,412	FNMA	USD	4.000	12/1/2048	54,231,556	0.61%
8,645,165	FNMA	USD	4.000	12/1/2048	9,189,145	0.10%
131,066	FNMA	USD	4.000	12/1/2048	139,635	0.00%
88,421,449	FNMA	USD	4.000	3/1/2049	93,985,196	1.06%
2,985,591	FNMA	USD	4.000	4/1/2049	3,173,454	0.04%
915,584	FNMA	USD	4.000	2/1/2050	984,161	0.01%
134,302	FNMA	USD	4.500	8/1/2043	147,375	0.00%
199,713	FNMA	USD	4.500	3/1/2044	220,698	0.00%
136,801	FNMA	USD	4.500	5/1/2044	151,779	0.00%
2,101,258	FNMA	USD	4.500	1/1/2045	2,339,118	0.03%
475,459	FNMA	USD	4.500	1/1/2045	517,685	0.01%
709,971	FNMA	USD	4.500	7/1/2045	771,432	0.01%
536,479	FNMA	USD	4.500	8/1/2045	587,416	0.01%
154,348	FNMA	USD	4.500	8/1/2045	166,550	0.00%
555,580	FNMA	USD	4.500	10/1/2045	605,375	0.01%
1,107,460	FNMA	USD	4.500	11/1/2045	1,215,725	0.01%
1,036,609	FNMA	USD	4.500	3/1/2046	1,156,094	0.01%
20,729	FNMA	USD	4.500	7/1/2046	22,411	0.00%
648,119	FNMA	USD	4.500	9/1/2046	709,578	0.01%
250,090	FNMA	USD	4.500	2/1/2047	269,388	0.00%
589,512	FNMA	USD	4.500	5/1/2047	637,756	0.01%
62,810,966	FNMA	USD	4.500	6/1/2048	67,604,614	0.76%
424,314	FNMA	USD	4.500	6/1/2048	458,271	0.01%
17,675,225	FNMA	USD	4.500	7/1/2048	19,017,546	0.21%
331,276	FNMA	USD	4.500	7/1/2048	357,367	0.00%
33,870,364	FNMA	USD	4.500	8/1/2048	36,564,429	0.41%
10,270,605	FNMA	USD	4.500	8/1/2048	11,068,681	0.12%
2,173,298	FNMA	USD	4.500	8/1/2048	2,359,846	0.03%
666,456	FNMA	USD	4.500	8/1/2048	716,900	0.01%
84,882	FNMA	USD	4.500	10/1/2048	91,465	0.00%
20,787,677	FNMA	USD	4.500	12/1/2048	22,380,364	0.25%
2,636,519	FNMA	USD	4.500	12/1/2048	2,839,336	0.03%
7,911,349	FNMA	USD	4.500	1/1/2049	8,505,125	0.10%
11,378,530	FNMA	USD	4.500	4/1/2049	12,258,020	0.14%
693,315	FNMA	USD	4.500	10/1/2049	743,908	0.01%
26,838,282	FNMA	USD	4.500	2/1/2050	28,796,742	0.32%
3,789,950	FNMA	USD	5.000	7/1/2048	4,164,772	0.05%
1,646,467	FNMA	USD	5.000	8/1/2048	1,807,076	0.02%
954,189	FNMA	USD	5.000	9/1/2048	1,046,664	0.01%
6,379,696	FNMA	USD	5.000	1/1/2049	6,984,797	0.08%
989,243	FNMA	USD	5.000	1/1/2049	1,083,662	0.01%
2,267,745	FNMA	USD	5.000	3/1/2049	2,523,439	0.03%
4,272,326	FNMA	USD	5.000	8/1/2049	4,694,169	0.05%
4,657,205	FNMA	USD	5.000	9/1/2049	5,115,157	0.06%

Loomis Sayles Core Plus 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>
2,738,333	FNMA	USD	5.000	11/1/2049	2,998,010	0.03%
14,807,039	FNMA	USD	5.000	12/1/2049	16,212,769	0.18%
1,627,100	FNMA	USD	5.000	3/1/2050	1,784,562	0.02%
6,860,397	FNMA	USD	5.500	4/1/2050	7,632,478	0.09%
26,516	FNMA	USD	6.000	8/1/2034	30,656	0.00%
73,838	FNMA	USD	6.000	1/1/2037	87,570	0.00%
5,495,288	FNMA	USD	6.000	5/1/2049	6,191,905	0.07%
3,513	FNMA	USD	6.500	1/1/2029	3,933	0.00%
4,359	FNMA	USD	6.500	5/1/2031	4,938	0.00%
13,345	FNMA	USD	7.000	10/1/2030	14,690	0.00%
7,904	FNMA	USD	7.000	10/1/2030	8,343	0.00%
501	FNMA	USD	7.500	12/1/2024	515	0.00%
5,379	FNMA	USD	7.500	7/1/2030	6,141	0.00%
6,988	FNMA	USD	7.500	2/1/2032	7,942	0.00%
26,218,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	27,575,044	0.31%
16,276,000	Ford Motor Credit Co. LLC	USD	2.900	2/16/2028	16,198,852	0.18%
13,914,000	Ford Motor Credit Co. LLC	USD	5.875	8/2/2021	13,984,961	0.16%
7,881,000	Forestar Group, Inc.	USD	3.850	5/15/2026	7,952,323	0.09%
16,183,000	Fresnillo PLC	USD	4.250	10/2/2050	16,368,457	0.18%
18,929,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	19,572,937	0.22%
4,133,000	GATX Corp.	USD	4.000	6/30/2030	4,657,915	0.05%
14,817,000	General Electric Co.	USD	4.250	5/1/2040	17,315,137	0.19%
5,319,000	General Electric Co.	USD	4.350	5/1/2050	6,432,202	0.07%
20,142,000	General Motors Co.	USD	5.000	4/1/2035	24,328,942	0.27%
7,067,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	7,480,690	0.08%
3,408,000	Georgetown University (The), Class A	USD	5.215	10/1/2118	5,120,793	0.06%
31,977,000	Glencore Funding LLC	USD	2.500	9/1/2030	31,857,086	0.36%
14,072	GNMA	USD	3.796	7/20/2063	14,855	0.00%
4,360	GNMA	USD	3.852	11/20/2062	4,443	0.00%
3,360	GNMA	USD	3.890	12/20/2062	3,493	0.00%
58,869	GNMA	USD	3.891	11/20/2062	59,703	0.00%
2,135	GNMA	USD	4.004	1/20/2063	2,182	0.00%
8,062	GNMA	USD	4.085	5/20/2063	8,431	0.00%
27,826	GNMA	USD	4.126	7/20/2063	28,610	0.00%
5,017	GNMA	USD	4.327	8/20/2061	5,515	0.00%
7,462	GNMA	USD	4.390	10/20/2062	7,468	0.00%
7,358,172	GNMA	USD	4.392	12/20/2066	8,249,712	0.09%
4,505,678	GNMA	USD	4.407	11/20/2066	4,971,465	0.06%
2,084	GNMA	USD	4.422	5/20/2063	2,240	0.00%
2,299,431	GNMA	USD	4.443	10/20/2066	2,562,721	0.03%
1,379,855	GNMA	USD	4.446	2/20/2066	1,532,405	0.02%
3,087,060	GNMA	USD	4.458	2/20/2066	3,412,612	0.04%
3,664,540	GNMA	USD	4.528	12/20/2064	3,969,436	0.04%
3,528,635	GNMA	USD	4.531	6/20/2066	3,907,080	0.04%
3,153,802	GNMA	USD	4.541	2/20/2065	3,420,654	0.04%
2,694,978	GNMA	USD	4.543	12/20/2063	2,871,872	0.03%
2,779,873	GNMA	USD	4.545	6/20/2066	3,072,779	0.03%
2,260,391	GNMA	USD	4.547	9/20/2066	2,519,677	0.03%
1,586,191	GNMA	USD	4.574	1/20/2065	1,713,103	0.02%
1,810,912	GNMA	USD	4.574	4/20/2066	1,990,844	0.02%
5,326,852	GNMA	USD	4.585	12/20/2064	5,768,700	0.06%
2,731,171	GNMA	USD	4.591	6/20/2064	2,932,981	0.03%
2,310,336	GNMA	USD	4.591	6/20/2066	2,584,142	0.03%
4,578,872	GNMA	USD	4.596	2/20/2065	5,011,225	0.06%
4,219,237	GNMA	USD	4.614	10/20/2064	4,603,155	0.05%
3,209,782	GNMA	USD	4.622	3/20/2066	3,606,472	0.04%
20,210	GNMA	USD	4.630	12/20/2061	20,347	0.00%
2,164,453	GNMA	USD	4.630	3/20/2065	2,357,264	0.03%
630,286	GNMA	USD	4.636	1/20/2064	667,156	0.01%
3,553,144	GNMA	USD	4.649	1/20/2065	3,891,568	0.04%
6,991,577	GNMA	USD	4.649	12/20/2066	7,855,325	0.09%
2,517,945	GNMA	USD	4.666	1/20/2064	2,671,166	0.03%
4,033,357	GNMA	USD	4.671	6/20/2064	4,347,692	0.05%
40,098	GNMA	USD	4.700	4/20/2062	41,684	0.00%
4,232	GNMA	USD	4.700	6/20/2062	4,312	0.00%
3,036,099	GNMA	USD	4.714	1/20/2064	3,262,803	0.04%
125,434	GNMA	USD	5.500	4/15/2038	145,822	0.00%
18,729	GNMA	USD	6.000	1/15/2029	21,930	0.00%
8,270	GNMA	USD	6.000	4/15/2038	9,833	0.00%
4,391	GNMA	USD	6.500	1/15/2029	4,893	0.00%
5,867	GNMA	USD	6.500	2/15/2031	6,537	0.00%
13,685	GNMA	USD	6.500	9/15/2032	15,248	0.00%
2,492	GNMA	USD	6.500	9/15/2032	2,794	0.00%
36,438	GNMA	USD	7.000	9/15/2025	37,709	0.00%
2,329	GNMA	USD	7.500	10/15/2025	2,365	0.00%
1,088	GNMA	USD	7.500	7/15/2030	1,247	0.00%
49	GNMA	USD	8.500	10/15/2022	50	0.00%

Loomis Sayles Core Plus 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>
10,768,000	Goldman Sachs Group, Inc. (The)	USD	3.625	1/22/2023	11,304,338	0.13%
15,206,000	Goldman Sachs Group, Inc. (The)	USD	6.750	10/1/2037	22,142,560	0.25%
5,359,000	Goldman Sachs Group, Inc. (The), (fixed rate to 6/5/2027, variable rate thereafter)	USD	3.691	6/5/2028	5,916,918	0.07%
23,341,000	Goodyear Tire & Rubber Co. (The)	USD	5.625	4/30/2033	24,617,753	0.28%
321,402	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	USD	0.457	10/20/2060	321,965	0.00%
266,428	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	USD	0.627	8/20/2062	267,831	0.00%
77,956	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	77,329	0.00%
78,444	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	77,674	0.00%
135,899	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	135,932	0.00%
231,595	Government National Mortgage Association, Series 2013-H07, Class DA	USD	2.500	3/20/2063	231,260	0.00%
1,033,704	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	1,047,341	0.01%
9,239,521	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	9,487,923	0.11%
17,528	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	USD	0.387	5/20/2063	17,442	0.00%
2,014,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	2,068,879	0.02%
982,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,032,114	0.01%
5,300,000	Group 1 Automotive, Inc.	USD	4.000	8/15/2028	5,392,750	0.06%
3,117,000	Gruma SAB de CV	USD	4.875	12/1/2024	3,465,356	0.04%
54,020,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	1,976,307	0.02%
5,627,003	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.428	8/10/2044	4,671,205	0.05%
2,317,554	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	2,271,511	0.03%
6,596,065	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	7,059,762	0.08%
856,000	Hanesbrands, Inc.	USD	4.625	5/15/2024	907,360	0.01%
4,042,000	Hanesbrands, Inc.	USD	4.875	5/15/2026	4,365,360	0.05%
5,024,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	5,319,160	0.06%
4,646,000	Hasbro, Inc.	USD	3.550	11/19/2026	5,092,553	0.06%
881,000	Hasbro, Inc.	USD	3.900	11/19/2029	979,567	0.01%
13,320,000	HCL America, Inc.	USD	1.375	3/10/2026	13,214,772	0.15%
7,756,000	Hewlett Packard Enterprise Co.	USD	4.450	10/2/2023	8,387,702	0.09%
4,916,000	Hewlett Packard Enterprise Co.	USD	4.650	10/1/2024	5,465,504	0.06%
17,421,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	23,627,592	0.27%
14,012,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	13,836,850	0.16%
2,326,000	HSBC Holdings PLC	USD	4.950	3/31/2030	2,807,043	0.03%
13,610,000	HSBC Holdings PLC, (fixed rate to 5/24/2024, variable rate thereafter)	USD	0.976	5/24/2025	13,598,569	0.15%
16,885,000	Huntington Bancshares, Inc.	USD	2.625	8/6/2024	17,819,239	0.20%
7,091,000	Hyundai Capital America	USD	2.375	10/15/2027	7,249,453	0.08%
10,356,000	Hyundai Capital America	USD	2.650	2/10/2025	10,832,144	0.12%
7,453,000	Hyundai Capital America	USD	3.000	2/10/2027	7,895,748	0.09%
12,588,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	12,525,060	0.14%
5,354,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,527,978	0.06%
6,795,000	Indonesia Government International Bond	USD	3.700	1/8/2022	6,907,389	0.08%
3,315,000	International Lease Finance Corp.	USD	5.875	8/15/2022	3,508,015	0.04%
4,740,000	Intesa Sanpaolo SpA	USD	4.198	6/1/2032	4,867,459	0.05%
20,212,776	Invitation Homes Trust, Series 2018-SFR2, Class A, 1-month LIBOR + 0.900%	USD	0.973	6/17/2037	20,259,389	0.23%
16,919,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	17,130,488	0.19%
16,503,000	iStar, Inc.	USD	4.250	8/1/2025	16,977,461	0.19%
1,267,000	iStar, Inc.	USD	4.750	10/1/2024	1,333,518	0.02%
21,206,000	J2 Global, Inc.	USD	4.625	10/15/2030	21,954,572	0.25%
6,975,000	Jabil, Inc.	USD	3.000	1/15/2031	7,179,696	0.08%
3,863,000	Jazz Securities DAC	USD	4.375	1/15/2029	4,005,158	0.05%
4,061,000	John Deere Capital Corp., MTN	USD	2.600	3/7/2024	4,280,888	0.05%
12,576,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	13,211,172	0.15%
9,258,000	JPMorgan Chase & Co.	USD	3.200	1/25/2023	9,670,524	0.11%
8,667,000	JPMorgan Chase & Co.	USD	4.350	8/15/2021	8,709,640	0.10%
20,006,000	JPMorgan Chase & Co.	USD	4.500	1/24/2022	20,486,966	0.23%
28,355,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	29,676,516	0.33%

Loomis Sayles Core Plus 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>
3,889,000	Ken Garff Automotive LLC	USD	4.875	9/15/2028	3,966,780	0.04%
7,180,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	7,217,982	0.08%
8,600,000	Kenya Government International Bond	USD	6.300	1/23/2034	8,612,900	0.10%
2,157,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	2,135,624	0.02%
3,060,000	Kinder Morgan Energy Partners LP	USD	4.150	2/1/2024	3,304,094	0.04%
10,503,000	Kinder Morgan Energy Partners LP	USD	4.300	5/1/2024	11,444,453	0.13%
15,243,000	Kinder Morgan, Inc.	USD	5.625	11/15/2023	16,791,672	0.19%
27,253,000	Kingdom of Saudi Arabia	USD	3.250	10/26/2026	29,686,366	0.33%
13,075,000	Klabin Austria GmbH	USD	7.000	4/3/2049	16,637,938	0.19%
8,792,000	Koppers, Inc.	USD	6.000	2/15/2025	9,073,344	0.10%
9,885,000	Kraft Heinz Foods Co.	USD	3.875	5/15/2027	10,861,375	0.12%
9,132,000	Lamar Media Corp.	USD	3.625	1/15/2031	8,926,530	0.10%
4,899,000	Lamar Media Corp.	USD	4.000	2/15/2030	4,958,327	0.06%
4,069,500	Lanark Master Issuer PLC, Series 2019-1A, Class 1A1, 3-month LIBOR + 0.770%	USD	0.920	12/22/2069	4,071,995	0.05%
16,811,000	Lear Corp.	USD	5.250	5/15/2049	21,206,515	0.24%
246,000	Lennar Corp.	USD	4.500	4/30/2024	269,063	0.00%
1,153,000	Lennar Corp.	USD	4.750	11/15/2022	1,206,326	0.01%
9,078,204	Leviathan Bond Ltd.	USD	6.125	6/30/2025	9,966,234	0.11%
7,865,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	8,641,601	0.10%
3,280,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	3,397,260	0.04%
10,257,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	10,986,375	0.12%
2,889,000	Lloyds Banking Group PLC	USD	3.000	1/11/2022	2,931,116	0.03%
3,354,000	Lloyds Banking Group PLC	USD	3.100	7/6/2021	3,355,073	0.04%
21,403,000	Marriott International, Inc.	USD	3.500	10/15/2032	22,736,452	0.26%
3,523,000	MercadoLibre, Inc.	USD	2.375	1/14/2026	3,545,935	0.04%
4,582,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	4,490,543	0.05%
9,838,100(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	47,983,317	0.54%
25,562,431(+)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	141,071,688	1.59%
17,866,000	Mexico Government International Bond	USD	3.771	5/24/2061	16,647,717	0.19%
13,294,000	Microchip Technology, Inc.	USD	2.670	9/1/2023	13,845,961	0.16%
6,371,000	Microchip Technology, Inc.	USD	4.333	6/1/2023	6,794,048	0.08%
13,101,000	Micron Technology, Inc.	USD	2.497	4/24/2023	13,541,457	0.15%
556,433	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	USD	2.500	4/25/2057	559,361	0.01%
2,376,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	2,459,160	0.03%
3,021,300	Millicom International Cellular S.A.	USD	6.625	10/15/2026	3,195,025	0.04%
19,521,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	21,438,743	0.24%
6,151,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	6,311,779	0.07%
23,028,000	Morgan Stanley, (fixed rate to 4/05/2023, variable rate thereafter)	USD	0.731	4/5/2024	23,076,245	0.26%
8,931,000	Morgan Stanley, (fixed rate to 7/22/2027, variable rate thereafter)	USD	3.591	7/22/2028	9,893,328	0.11%
2,867,000	Morgan Stanley, GMTN	USD	3.700	10/23/2024	3,127,896	0.04%
10,640,000	Morgan Stanley, GMTN	USD	5.500	7/28/2021	10,680,790	0.12%
18,457,000	Morgan Stanley, Series F	USD	3.875	4/29/2024	20,074,266	0.23%
775,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.296	8/15/2046	811,171	0.01%
14,611,000	Morocco Government International Bond	USD	4.000	12/15/2050	13,515,175	0.15%
14,622,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	USD	4.750	4/30/2043	15,306,216	0.17%
14,159,000	Nationwide Building Society, (fixed rate to 4/26/2022, variable rate thereafter)	USD	3.622	4/26/2023	14,519,083	0.16%
11,615,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	11,905,375	0.13%
15,720,000	Navient Corp.	USD	5.000	3/15/2027	16,266,270	0.18%
907,000	Navient Corp.	USD	5.875	10/25/2024	978,426	0.01%
954,000	Navient Corp.	USD	6.750	6/15/2026	1,064,903	0.01%
7,547,000	Navient Corp., MTN	USD	6.125	3/25/2024	8,145,175	0.09%
7,652,294	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	7,703,175	0.09%
14,725,000	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	USD	1.060	10/15/2069	14,762,519	0.17%
19,956,000	NBN Co. Ltd.	USD	1.450	5/5/2026	20,000,901	0.23%
5,653,000	New Fortress Energy, Inc.	USD	6.500	9/30/2026	5,776,235	0.06%
15,687,000	New Fortress Energy, Inc.	USD	6.750	9/15/2025	16,059,566	0.18%
2,823,000	Newell Brands, Inc.	USD	4.875	6/1/2025	3,122,944	0.04%
7,676,000	Nissan Motor Co. Ltd.	USD	3.043	9/15/2023	8,005,835	0.09%
15,593,000	Nissan Motor Co. Ltd.	USD	3.522	9/17/2025	16,650,601	0.19%
13,255,000	NVR, Inc.	USD	3.000	5/15/2030	14,053,168	0.16%
17,482,000	Occidental Petroleum Corp.	USD	5.875	9/1/2025	19,448,725	0.22%
2,152,000	Occidental Petroleum Corp.	USD	8.000	7/15/2025	2,577,020	0.03%
7,985,000	OCP S.A.	USD	3.750	6/23/2031	8,060,858	0.09%
19,460,000	OCP S.A.	USD	5.625	4/25/2024	21,369,026	0.24%
6,285,000	Oman Sovereign Sukuk Co.	USD	4.875	6/15/2030	6,446,964	0.07%
3,077,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	3,213,865	0.04%

Loomis Sayles Core Plus 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>
7,094,000	OneMain Financial Issuance Trust, Series 2020-1A, Class A	USD	3.840	5/14/2032	7,458,731	0.08%
13,500,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A2, 30-day Average SOFR + 0.760%	USD	0.770	6/16/2036	13,613,522	0.15%
2,800,000	ONEOK, Inc.	USD	5.850	1/15/2026	3,310,332	0.04%
2,761,479	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	2,816,774	0.03%
16,491,000	Ooredoo International Finance Ltd.	USD	2.625	4/8/2031	16,684,275	0.19%
6,236,000	Ooredoo International Finance Ltd.	USD	3.250	2/21/2023	6,495,729	0.07%
9,288,000	Ooredoo International Finance Ltd.	USD	3.875	1/31/2028	10,425,780	0.12%
17,571,000	Oracle Corp.	USD	4.100	3/25/2061	19,480,853	0.22%
11,671,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	14,151,204	0.16%
9,466,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	12,424,220	0.14%
12,633,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	12,711,956	0.14%
7,260,000	Owens Corning	USD	4.200	12/1/2024	7,953,750	0.09%
15,397,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	16,047,209	0.18%
4,537,000	Owl Rock Capital Corp.	USD	2.625	1/15/2027	4,548,684	0.05%
11,958,000	Owl Rock Technology Finance Corp.	USD	3.750	6/17/2026	12,573,879	0.14%
8,181,000	Pan American Energy LLC	USD	9.125	4/30/2027	9,003,272	0.10%
9,234,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	9,559,037	0.11%
2,980,000	Peruvian Government International Bond	USD	2.392	1/23/2026	3,075,539	0.03%
11,619,000	PG&E Corp.	USD	5.000	7/1/2028	11,748,203	0.13%
8,950,000	PG&E Corp.	USD	5.250	7/1/2030	9,035,025	0.10%
11,938,410	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A21	USD	4.262	9/5/2048	11,982,582	0.13%
15,693,000	PNC Bank NA, (fixed rate to 12/9/2021, variable rate thereafter)	USD	2.028	12/9/2022	15,806,510	0.18%
21,099,000	Post Holdings, Inc.	USD	4.500	9/15/2031	21,064,187	0.24%
18,264,000	Post Holdings, Inc.	USD	4.625	4/15/2030	18,571,383	0.21%
15,950,000	Prosus NV	USD	3.832	2/8/2051	14,842,778	0.17%
13,803,000	Prosus NV	USD	3.680	1/21/2030	14,740,347	0.17%
13,256,000	Prosus NV	USD	4.850	7/6/2027	15,097,391	0.17%
7,473,000	Qatar Government International Bond	USD	4.400	4/16/2050	9,095,747	0.10%
14,555,000	Qatar Petroleum	USD	3.125	7/12/2041	14,501,292	0.16%
3,702,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	3,655,725	0.04%
12,169,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,260,146	0.14%
6,694,000	Rattler Midstream LP	USD	5.625	7/15/2025	7,037,068	0.08%
2,657,000	Republic of Ghana	USD	7.750	4/7/2029	2,713,461	0.03%
9,432,000	Republic of Oman	USD	3.875	3/8/2022	9,555,559	0.11%
468,727,000	Republic of Uruguay	UYU	8.500	3/15/2028	11,140,941	0.13%
250,098,000	Republic of Uruguay	UYU	9.875	6/20/2022	5,882,433	0.07%
3,732,000	RPM International, Inc.	USD	3.450	11/15/2022	3,848,744	0.04%
9,293,000	Ryder System, Inc., MTN	USD	2.500	9/1/2024	9,727,010	0.11%
8,035,000	SA Global Sukuk Ltd.	USD	0.946	6/17/2024	8,024,715	0.09%
5,778,000	Sabre GLBL, Inc.	USD	7.375	9/1/2025	6,283,575	0.07%
1,475,000	Sabre GLBL, Inc.	USD	9.250	4/15/2025	1,753,524	0.02%
253,468	Santander Drive Auto Receivables Trust, Series 2018-2, Class C	USD	3.350	7/17/2023	253,790	0.00%
8,181,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class C	USD	0.750	2/17/2026	8,176,653	0.09%
8,315,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	USD	0.900	6/15/2026	8,328,390	0.09%
9,780,000	Santander UK Group Holdings PLC	USD	5.625	9/15/2045	12,657,344	0.14%
12,588,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	12,209,378	0.14%
10,431,000	Saudi Arabian Oil Co.	USD	4.375	4/16/2049	12,009,210	0.14%
17,920,000	SBA Communications Corp.	USD	3.125	2/1/2029	17,276,065	0.19%
1,374,000	Science Applications International Corp.	USD	4.875	4/1/2028	1,440,983	0.02%
2,060,000	Seagate HDD Cayman	USD	4.125	1/15/2031	2,101,200	0.02%
5,644,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,729,130	0.06%
7,989,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	7,899,763	0.09%
590,261	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	598,928	0.01%
1,401,344	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	2/25/2048	1,420,692	0.02%
2,750,789	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	2,806,221	0.03%
14,725,000	Sirius XM Radio, Inc.	USD	4.000	7/15/2028	15,166,750	0.17%
5,691,580	SMB Private Education Loan Trust, Series 2021-A, Class APT2	USD	1.070	1/15/2053	5,605,944	0.06%
1,599,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,612,154	0.02%
11,424,000	Sociedad Quimica y Minera de Chile S.A.	USD	4.250	1/22/2050	12,391,270	0.14%
26,503,000	Societe Generale S.A.	USD	2.625	1/22/2025	27,648,352	0.31%

Loomis Sayles Core Plus 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>
3,777,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	3,902,341	0.04%
6,783,000	Southern Natural Gas Co. LLC	USD	0.625	4/28/2023	6,789,376	0.08%
15,602,000	Southwest Airlines Co.	USD	5.125	6/15/2027	18,355,308	0.21%
3,350,000	Sprint Corp.	USD	7.250	9/15/2021	3,399,513	0.04%
24,346,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	25,552,014	0.29%
10,029,000	State of Qatar	USD	3.875	4/23/2023	10,645,824	0.12%
14,566,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	14,709,120	0.17%
18,720,000	Sumitomo Mitsui Financial Group, Inc.	USD	2.696	7/16/2024	19,789,421	0.22%
12,213,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	13,106,861	0.15%
1,112,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	1,181,422	0.01%
6,210,000	SunCoke Energy, Inc.	USD	4.875	6/30/2029	6,202,238	0.07%
8,445,000	Suzano Austria GmbH	USD	3.125	1/15/2032	8,363,675	0.09%
8,529,000	Suzano Austria GmbH	USD	3.750	1/15/2031	8,944,789	0.10%
20,429,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	22,835,945	0.26%
3,310,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	6.500	7/15/2027	3,587,113	0.04%
16,293,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	15,861,341	0.18%
39,731,000	Tennessee Valley Authority	USD	4.250	9/15/2065	55,727,735	0.63%
7,669,000	Tennessee Valley Authority	USD	4.625	9/15/2060	11,272,769	0.13%
5,427,000	Tennessee Valley Authority	USD	4.875	1/15/2048	7,876,656	0.09%
9,290,000	Tennessee Valley Authority	USD	5.250	9/15/2039	13,296,313	0.15%
12,284,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	11,685,155	0.13%
7,588,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	8,365,770	0.09%
10,874,080	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	10,755,712	0.12%
9,499,967	Textainer Marine Containers VIII Ltd., Series 2020-2A, Class A	USD	2.100	9/20/2045	9,565,843	0.11%
29,847,000	Textron, Inc.	USD	3.000	6/1/2030	31,394,242	0.35%
25,364,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	28,085,304	0.32%
6,180,000	Time Warner Cable LLC	USD	4.500	9/15/2042	6,869,358	0.08%
783,000	Time Warner Cable LLC	USD	5.500	9/1/2041	970,513	0.01%
2,245,000	Time Warner Cable LLC	USD	5.875	11/15/2040	2,904,017	0.03%
7,162,000	Time Warner Cable LLC	USD	6.550	5/1/2037	9,756,296	0.11%
1,707,000	Time Warner Cable LLC	USD	6.750	6/15/2039	2,376,342	0.03%
21,438,000	Toronto-Dominion Bank (The), MTN	USD	2.650	6/12/2024	22,691,546	0.26%
1,298,545	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	3.241	10/25/2053	1,367,942	0.02%
4,254,377	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	4,446,575	0.05%
1,601,984	Towd Point Mortgage Trust, Series 2016-2, Class A1A	USD	2.750	8/25/2055	1,616,061	0.02%
5,101,352	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	5,396,129	0.06%
7,366,411	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	7,764,604	0.09%
9,825,000	Toyota Motor Corp.	USD	2.358	7/2/2024	10,349,261	0.12%
16,490,000	Toyota Motor Credit Corp., MTN	USD	1.800	2/13/2025	17,023,919	0.19%
7,133,000	Transelec S.A.	USD	4.250	1/14/2025	7,742,943	0.09%
3,713,000	Transelec S.A.	USD	4.625	7/26/2023	3,961,400	0.04%
9,267,000	Transportadora de Gas Internacional S.A. E.S.P.	USD	5.550	11/1/2028	10,332,798	0.12%
11,739,128	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	11,664,265	0.13%
50,200,000	U. S. Treasury Bond	USD	2.375	5/15/2051	53,596,344	0.60%
15,614,000	U. S. Treasury Bond	USD	1.875	2/15/2041	15,284,642	0.17%
250,425,000	U.S. Treasury Note	USD	0.125	9/15/2023	249,505,469	2.81%
38,381,800	U.S. Treasury Note	USD	0.250	5/31/2025	37,737,106	0.42%
35,580,500	U.S. Treasury Note	USD	0.750	3/31/2026	35,420,666	0.40%
114,930,000	U.S. Treasury Note	USD	0.875	6/30/2026	114,876,127	1.29%
180,555,000	U.S. Treasury Note	USD	1.625	10/31/2023	186,042,178	2.09%
19,720,000	U.S. Treasury Note	USD	1.625	5/15/2031	20,021,962	0.23%
4,267,700	U.S. Treasury Note	USD	2.375	5/15/2029	4,605,282	0.05%
20,372,800	U.S. Treasury Note	USD	2.625	2/15/2029	22,340,048	0.25%
81,104,600	U.S. Treasury Note	USD	3.125	11/15/2028	91,752,747	1.03%
6,909,759	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5, Class A4	USD	3.185	3/10/2046	7,123,007	0.08%
18,089,000	Ukraine Government International Bond	USD	7.253	3/15/2033	18,814,912	0.21%
12,089,000	Ultrapar International S.A.	USD	5.250	10/6/2026	13,297,900	0.15%
182,520,000	UMBS® (TBA)	USD	2.000	9/1/2051	183,553,806	2.07%
397,235,000	UMBS® (TBA)	USD	2.500	9/1/2051	418,027,770	4.71%
17,630,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	17,564,082	0.20%

Loomis Sayles Core Plus 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>
4,770,978	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	5,059,765	0.06%
4,381,000	United Airlines, Inc.	USD	4.375	4/15/2026	4,535,124	0.05%
6,533,000	United Airlines, Inc.	USD	4.625	4/15/2029	6,761,655	0.08%
5,549,000	Univar Solutions USA, Inc.	USD	5.125	12/1/2027	5,833,386	0.07%
14,765,000	University of Virginia, Revenue Bond, Series A	USD	3.227	9/1/2119	14,234,635	0.16%
4,000,460,000	Uruguay Government International Bond	UYU	8.250	5/21/2031	93,417,113	1.05%
93,095,000	Uruguay Government International Bond	UYU	8.500	3/15/2028	2,212,729	0.02%
8,882,000	Vale Overseas Ltd.	USD	3.750	7/8/2030	9,456,665	0.11%
7,940,000	Valvoline, Inc.	USD	3.625	6/15/2031	7,940,000	0.09%
2,535,000	Valvoline, Inc.	USD	4.250	2/15/2030	2,617,337	0.03%
2,903,000	Viatrix, Inc.	USD	4.000	6/22/2050	3,070,007	0.03%
7,096,000	Volkswagen Group of America Finance LLC	USD	3.200	9/26/2026	7,672,440	0.09%
5,434,000	Welltower, Inc.	USD	2.750	1/15/2031	5,599,635	0.06%
1,686,000	WestRock RKT LLC	USD	4.900	3/1/2022	1,734,574	0.02%
4,982,141	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	5.266	6/15/2044	4,464,754	0.05%
5,245,978	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	5,611,493	0.06%
19,358,000	Williams Cos., Inc. (The)	USD	3.500	11/15/2030	21,128,005	0.24%
	Total				7,961,086,209	89.72%
Senior Loans						
18,217,575	1011778 B.C. Unlimited Liability Co., Term Loan B4, 1-month LIBOR + 1.750%	USD	1.854	11/19/2026	17,952,874	0.20%
7,810,000	AECOM Technology Corp., 2021 Term Loan B, 1-month LIBOR + 1.750%	USD	1.854	4/13/2028	7,800,237	0.09%
2,493,881	Altra Industrial Motion Corp., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.104	10/1/2025	2,477,521	0.03%
19,640,051	American Builders & Contractors Supply Co., Inc., 2019 Term Loan, 1-month LIBOR + 2.000%	USD	2.104	1/15/2027	19,487,840	0.22%
10,173,002	Aramark Services, Inc., 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.604	4/6/2028	10,117,050	0.11%
2,767,410	Asurion LLC, 2018 Term Loan B6, 1-month LIBOR + 3.000%	USD	3.104	11/3/2023	2,751,858	0.03%
15,737,782	Asurion LLC, 2020 Term Loan B8, 1-month LIBOR + 3.250%	USD	3.354	12/23/2026	15,550,974	0.18%
4,848,416	Bausch Health Cos., Inc., Term Loan B, 1-month LIBOR + 2.750%	USD	2.854	11/27/2025	4,809,774	0.05%
15,329,231	Beacon Roofing Supply, Inc., 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.604	4/23/2028	15,235,569	0.17%
5,786,372	Calpine Corp., 2019 Term Loan B10, 1-month LIBOR + 2.000%	USD	2.104	8/12/2026	5,705,710	0.06%
8,743,750	Calpine Corp., Term Loan B9, 1-month LIBOR + 2.000%	USD	2.110	4/5/2026	8,624,485	0.10%
6,572,105	Change Healthcare Holdings LLC, 2017 Term Loan B, 1-month LIBOR + 2.500%	USD	3.500	3/1/2024	6,563,561	0.07%
4,374,345	Churchill Downs, Inc., 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.110	12/27/2024	4,337,426	0.05%
10,087,761	Churchill Downs, Inc., 2021 Incremental Term Loan B1, 1-month LIBOR + 2.000%	USD	2.110	3/10/2028	9,986,883	0.11%
10,182,794	Citadel Securities LP, 2021 Term Loan B, 1-month LIBOR + 2.500%	USD	2.604	2/2/2028	10,070,376	0.11%
6,915,603	Coty, Inc., 2018 USD Term Loan B, 1-month LIBOR + 2.250%	USD	2.331	4/7/2025	6,648,177	0.07%
12,277,113	CSC Holdings LLC, 2017 Term Loan B1, 1-month LIBOR + 2.250%	USD	2.323	7/17/2025	12,092,957	0.14%
7,466,667	DT Midstream, Inc., Term Loan B	USD		6/12/2028	7,473,312	0.08%
5,380,525	E.W. Scripps Co. (The), 2020 Term Loan B3, 1-month LIBOR + 3.000%	USD	3.750	1/7/2028	5,373,799	0.06%
19,624,306	Elanco Animal Health, Inc., Term Loan B, 1-month LIBOR + 1.750%	USD	1.842	8/2/2027	19,313,654	0.22%
9,400,342	Entercom Media Corp., 2019 Term Loan, 1-month LIBOR + 2.500%	USD	2.595	11/18/2024	9,299,288	0.10%
431,454	FrontDoor, Inc., 2021 Term Loan B, 3-month LIBOR + 2.250%	USD	2.354	5/20/2028	431,454	0.00%
4,937,805	Grifols Worldwide Operations USA, Inc., USD 2019 Term Loan B, 1-week LIBOR + 2.000%	USD	2.088	11/15/2027	4,887,192	0.06%
9,803,069	Iron Mountain, Inc., 2018 Term Loan B, 1-month LIBOR + 1.750%	USD	1.854	1/2/2026	9,607,007	0.11%
2,731,350	KAR Auction Services, Inc., 2019 Term Loan B6, 1-month LIBOR + 2.250%	USD	2.375	9/19/2026	2,690,380	0.03%
3,468,383	Lamar Media Corp., 2020 Term Loan B, 1-month LIBOR + 1.500%	USD	1.577	2/5/2027	3,407,686	0.04%
12,965,920	Meredith Corp., 2020 Term Loan B2, 1-month LIBOR + 2.500%	USD	2.604	1/31/2025	12,904,332	0.15%

Loomis Sayles Core Plus 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>
12,900,777	Nielsen Finance LLC, USD Term Loan B4, 1-month LIBOR + 2.000%	USD	2.081	10/4/2023	12,884,652	0.15%
19,723,580	ON Semiconductor Corp., 2019 Term Loan B, 1-month LIBOR + 2.000%	USD	2.104	9/19/2026	19,640,347	0.22%
9,929,700	Pacific Gas & Electric Co., 2020 Term Loan, 3-month LIBOR + 3.000%	USD	3.500	6/23/2025	9,787,010	0.11%
2,474,305	Plastipak Packaging, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.610	10/14/2024	2,463,690	0.03%
10,158,434	Quikrete Holdings, Inc., 2016 1st Lien Term Loan, 1-month LIBOR + 2.500%	USD	2.604	2/1/2027	10,059,999	0.11%
7,323,510	Quikrete Holdings, Inc., 2021 Term Loan B1	USD		5/12/2028	7,261,700	0.08%
4,345,687	RE/MAX International, Inc., 2016 Term Loan B, 3-month LIBOR + 2.750%	USD	3.500	12/15/2023	4,340,254	0.05%
4,355,000	RE/MAX International, Inc., 2021 Term Loan B	USD		6/24/2028	4,344,113	0.05%
1,929,856	Sabre GLBL, Inc., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.104	2/22/2024	1,898,496	0.02%
2,527,300	Sabre GLBL, Inc., 2020 Term Loan B, 1-month LIBOR + 4.000%	USD	4.750	12/17/2027	2,539,937	0.03%
5,944,125	Sinclair Television Group, Inc., Term Loan B2B, 1-month LIBOR + 2.500%	USD	2.610	9/30/2026	5,856,806	0.07%
5,044,829	SRAM LLC, 2021 Term Loan B, LIBOR + 2.750%	USD	3.250	5/12/2028	5,019,604	0.06%
9,611,857	SS&C Technologies Inc., 2018 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.854	4/16/2025	9,496,227	0.11%
18,007,826	Summit Materials Cos. I, LLC, 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.104	11/21/2024	17,932,733	0.20%
4,217,424	Telenet Financing USD LLC, 2020 USD Term Loan AR, 1-month LIBOR + 2.000%	USD	2.073	4/30/2028	4,156,271	0.05%
11,087,415	Trans Union LLC, 2019 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.854	11/16/2026	11,005,812	0.12%
12,850,028	TransDigm, Inc., 2020 Term Loan F, 1-month LIBOR + 2.250%	USD	2.354	12/9/2025	12,650,339	0.14%
6,344,624	TransDigm, Inc., 2020 Term Loan G, 1-month LIBOR + 2.250%	USD	2.354	8/22/2024	6,261,065	0.07%
10,416,240	Uber Technologies, Inc., 2021 Term Loan B, 1-month LIBOR + 3.500%	USD	3.604	2/16/2027	10,406,449	0.12%
9,994,764	UPC Broadband Holding BV, 2020 USD Term Loan AT, 1-month LIBOR + 2.250%	USD	2.323	4/30/2028	9,865,632	0.11%
2,666,125	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	3.147	5/16/2024	2,639,890	0.03%
2,093,142	USI, Inc., 2019 Incremental Term Loan B, 3-month LIBOR + 3.250%	USD	3.397	12/2/2026	2,072,588	0.02%
4,081,000	Venator Materials Corp., Term Loan B, 1-month LIBOR + 3.000%	USD	3.104	8/8/2024	4,040,190	0.05%
12,405,000	Virgin Media Bristol LLC, USD Term Loan N, 1-month LIBOR + 2.500%	USD	2.573	1/31/2028	12,287,897	0.14%
1,487,781	Visteon Corp., 2018 Term Loan B, LIBOR + 1.750%	USD	1.859	3/25/2024	1,474,138	0.02%
4,684,935	WEX Inc., 2021 Term Loan, 1-month LIBOR + 2.250%	USD	2.354	3/31/2028	4,646,893	0.05%
6,690,750	WMG Acquisition Corp., 2021 Term Loan G, 1-month LIBOR + 2.125%	USD	2.229	1/20/2028	6,633,410	0.07%
5,621,051	Zebra Buyer LLC, Term Loan B	USD		4/21/2028	5,634,092	0.06%
	Total				442,901,610	4.98%
Common Stocks						
116,806	Paragon Offshore Ltd., Litigation Units, Class B				912,255	0.01%
Short-Term Investments						
732,758,335	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	732,758,335	8.25%
97,040,000	U.S. Treasury Bills		0.010(††)	7/6/2021	97,039,512	1.09%
88,580,000	U.S. Treasury Bills		0.015(††)	7/15/2021	88,578,450	1.00%
68,995,000	U.S. Treasury Bills		0.020(††)	7/13/2021	68,994,022	0.78%
88,350,000	U.S. Treasury Bills		0.040(††)	12/9/2021	88,329,586	0.99%
	Total				1,075,699,905	12.11%
	Total Investments				9,480,609,079	106.82%
	Other assets less liabilities				(597,947,868)	(6.82%)
	Net Assets				8,882,661,211	100.00%

(†) Amount shown represents units. One unit represents a principal amount of 100.
(††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Loomis Sayles Core Plus Bond Fund
Investments as of June 30, 2021 (Unaudited)

Key to abbreviations:

MXN Mexican Peso
USD U.S. Dollar
UYU Uruguayan Peso

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.

3392610.1.1