

Loomis Sayles Intermediate Duration Bond Fund
Investments as of March 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
600,000	AbbVie, Inc.	4.250	11/14/2028	612,818	0.29%
530,000	ABN AMRO Bank NV	1.800	9/20/2019	527,424	0.25%
64,075	ACC Trust, Series 2018-1, Class A	3.700	12/21/2020	64,142	0.03%
95,000	Activision Blizzard, Inc.	2.300	9/15/2021	93,670	0.04%
410,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.450	4/3/2026	410,695	0.19%
440,000	AIB Group PLC	4.750	10/12/2023	454,377	0.21%
85,000	AIG Global Funding	2.150	7/2/2020	84,333	0.04%
720,000	Air Lease Corp.	3.875	7/3/2023	727,832	0.34%
210,000	Aircastle Ltd.	4.125	5/1/2024	210,230	0.10%
250,000	Aircastle Ltd.	4.400	9/25/2023	254,573	0.12%
720,000	Alliant Energy Finance LLC	4.250	6/15/2028	736,130	0.34%
325,000	Altria Group, Inc.	4.400	2/14/2026	334,047	0.16%
285,000	American Electric Power Co., Inc., Series J	4.300	12/1/2028	302,421	0.14%
315,000	American Express Co.	2.200	10/30/2020	312,568	0.15%
495,000	American Express Co.	3.700	8/3/2023	507,258	0.24%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	625,679	0.29%
645,000	American Financial Group, Inc.	3.500	8/15/2026	622,379	0.29%
245,000	American Homes 4 Rent LP	4.900	2/15/2029	254,047	0.12%
425,000	American Honda Finance Corp., MTN	2.000	2/14/2020	422,699	0.20%
245,000	American Honda Finance Corp., MTN	3.625	10/10/2023	253,690	0.12%
152,000	AmeriCredit Automobile Receivables Trust, Series 2016-1, Class C	2.890	1/10/2022	152,020	0.07%
72,000	AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C	2.870	11/8/2021	71,997	0.03%
160,000	AmeriCredit Automobile Receivables Trust, Series 2016-3, Class C	2.240	4/8/2022	158,795	0.07%
555,000	Americredit Automobile Receivables Trust, Series 2016-4, Class B	1.830	12/8/2021	551,067	0.26%
110,000	AmeriCredit Automobile Receivables Trust, Series 2017-1, Class B	2.300	2/18/2022	109,275	0.05%
300,000	AmeriCredit Automobile Receivables Trust, Series 2017-2, Class B	2.400	5/18/2022	298,552	0.14%
170,000	AmeriCredit Automobile Receivables Trust, Series 2017-3, Class B	2.240	6/19/2023	168,730	0.08%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	519,507	0.24%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	417,384	0.19%
22,000	Amgen, Inc.	2.200	5/22/2019	21,991	0.01%
400,000	Anheuser - Busch InBev Worldwide, Inc.	4.750	1/23/2029	426,159	0.20%
915,000	ANZ New Zealand International Ltd.	2.200	7/17/2020	908,655	0.42%
510,000	ANZ New Zealand International Ltd.	3.400	3/19/2024	514,633	0.24%
300,000	Apache Corp.	4.375	10/15/2028	302,222	0.14%
135,000	ArcelorMittal	4.550	3/11/2026	137,960	0.06%
875,000	Ares Capital Corp.	3.625	1/19/2022	876,768	0.41%
180,000	Assurant, Inc.	4.200	9/27/2023	183,381	0.09%
315,000	AT&T, Inc., 3-month LIBOR + 1.180%	3.777	6/12/2024	312,475	0.15%
715,000	AT&T, Inc.	4.350	3/1/2029	730,423	0.34%
380,000	Athene Global Funding	2.750	4/20/2020	378,932	0.18%
110,000	Athene Holding Ltd.	4.125	1/12/2028	105,738	0.05%
345,000	AutoNation, Inc.	3.500	11/15/2024	334,592	0.16%
290,000	AutoNation, Inc.	4.500	10/1/2025	291,123	0.14%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	305,937	0.14%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	229,269	0.11%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2014-1A, Class A	2.460	7/20/2020	139,886	0.06%
360,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	360,501	0.17%
365,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	3.070	9/20/2023	365,306	0.17%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	101,039	0.05%
835,000	Bacardi Ltd.	4.700	5/15/2028	834,847	0.39%
980,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	973,612	0.45%
715,000	Bank of America Corp., (fixed rate to 3/15/2024, variable rate thereafter), MTN	3.458	3/15/2025	722,117	0.34%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	401,431	0.19%
1,355,000	Bank of New York Mellon Corp. (The), (fixed rate to 5/16/2022, variable rate thereafter), MTN	2.661	5/16/2023	1,347,920	0.63%
950,000	Bank of Nova Scotia	2.150	7/14/2020	944,815	0.44%
285,000	Bank of the West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	282,757	0.13%
450,000	Banque Federative du Credit Mutuel S.A.	2.200	7/20/2020	446,418	0.21%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	456,024	0.21%

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485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	496,821	0.23%
565,000	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	568,949	0.26%
415,000	Barclays Dryrock Issuance Trust, Series 2014-3, Class A	2.410	7/15/2022	414,432	0.19%
1,110,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	1,122,284	0.52%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	228,996	0.11%
285,981	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	289,356	0.13%
1,015,000	BB&T Corp., MTN	3.050	6/20/2022	1,020,919	0.48%
750,000	Becton, Dickinson and Co.	2.133	6/6/2019	748,965	0.35%
415,000	Best Buy Co., Inc.	4.450	10/1/2028	420,306	0.20%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	283,241	0.13%
490,000	BNZ International Funding Ltd.	2.400	2/21/2020	488,259	0.23%
330,000	Brighthouse Financial, Inc., Series WI	3.700	6/22/2027	299,240	0.14%
205,000	British Telecommunications PLC	4.500	12/4/2023	214,383	0.10%
565,000	Brixmor Operating Partnership LP	3.650	6/15/2024	563,586	0.26%
1,015,000	Broadcom, Inc.	4.750	4/15/2029	1,010,179	0.47%
245,000	Brown-Forman Corp.	3.500	4/15/2025	251,367	0.12%
185,000	Buckeye Partners LP	3.950	12/1/2026	175,891	0.08%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	531,658	0.25%
520,000	California Republic Auto Receivables Trust, Series 2017-1, Class A4	2.280	6/15/2022	517,463	0.24%
1,055,000	Canadian Imperial Bank of Commerce	3.100	4/2/2024	1,051,965	0.49%
175,000	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3	2.020	8/20/2021	174,280	0.08%
865,000	Capital One Financial Corp.	3.300	10/30/2024	856,434	0.40%
805,000	Capital One Multi-Asset Execution Trust, Series 2017-A4, Class A4	1.990	7/17/2023	798,281	0.37%
640,000	Cardinal Health, Inc.	1.948	6/14/2019	638,853	0.30%
941,188	CarMax Auto Owner Trust, Series 2017-2, Class A3	1.930	3/15/2022	935,687	0.44%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	303,456	0.14%
500,000	Caterpillar Financial Services Corp., MTN	3.650	12/7/2023	521,448	0.24%
335,000	Cboe Global Markets, Inc.	1.950	6/28/2019	334,331	0.16%
425,000	CBS Corp.	2.900	6/1/2023	419,804	0.20%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	510,881	0.24%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	361,351	0.17%
300,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.908	7/23/2025	316,553	0.15%
117,128	Chrysler Capital Auto Receivables Trust, Series 2016-BA, Class A3	1.640	7/15/2021	116,775	0.05%
45,141	CIG Auto Receivables Trust, Series 2017-1A, Class A	2.710	5/15/2023	45,044	0.02%
630,000	Cigna Corp.	3.750	7/15/2023	645,941	0.30%
260,000	Citibank Credit Card Issuance Trust, Series 2014-A1, Class A1	2.880	1/23/2023	261,454	0.12%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,006,672	0.47%
215,000	Citigroup, Inc.	2.900	12/8/2021	214,943	0.10%
1,000,000	Citigroup, Inc., (fixed rate to 1/24/2022, variable rate thereafter)	3.142	1/24/2023	1,003,454	0.47%
715,000	Citigroup, Inc., (fixed rate to 3/20/2030, variable rate thereafter)	3.980	3/20/2030	726,876	0.34%
310,000	Citizens Bank NA	2.250	3/2/2020	308,555	0.14%
114,165	Colony American Finance Ltd., Series 2015-1, Class A	2.896	10/15/2047	113,731	0.05%
250,000	Comerica Bank	2.500	6/2/2020	248,936	0.12%
225,000	Comerica, Inc.	3.700	7/31/2023	231,079	0.11%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	533,537	0.25%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	271,024	0.13%
28,710	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	28,674	0.01%
68,558	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	68,472	0.03%
205,578	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	209,552	0.10%
478,193	Commercial Mortgage Pass Through Certificates, Series 2014-LC17, Class A3	3.723	10/10/2047	488,020	0.23%
730,000	Commercial Mortgage Pass Through Certificates, Series 2014-TWC, Class A, 1-month LIBOR + 0.850%	3.349	2/13/2032	730,001	0.34%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	291,507	0.14%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	538,583	0.25%

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280,000	Commercial Mortgage Trust, Series 2015-DC1, Class A5	3.350	2/10/2048	283,779	0.13%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	115,505	0.05%
1,035,000	Consolidated Edison, Inc., Series A	2.000	3/15/2020	1,026,130	0.48%
660,000	Cooperatieve Rabobank U.A. (NY)	2.750	1/10/2023	654,315	0.30%
152,496	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	151,161	0.07%
13,762	Countrywide Alternative Loan Trust, Series 2006-J5, Class 4A1	5.003	7/25/2021	12,929	0.01%
7,295	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	7,244	0.00%
320,000	Cox Communications, Inc.	3.150	8/15/2024	318,547	0.15%
9,334	CPS Auto Receivables Trust, Series 2015-A, Class B	2.790	2/16/2021	9,334	0.00%
123,510	CPS Auto Receivables Trust, Series 2017-C, Class B	2.300	7/15/2021	123,246	0.06%
775,000	CPS Auto Receivables Trust, Series 2018-D, Class B	3.610	11/15/2022	781,585	0.36%
800,000	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class B	3.180	5/15/2024	799,996	0.37%
133,027	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	132,723	0.06%
925,000	Credit Agricole S.A.	3.750	4/24/2023	935,159	0.44%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	659,952	0.31%
84,913	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	87,225	0.04%
206,000	CSX Corp.	3.700	10/30/2020	208,642	0.10%
1,100,000	Daimler Finance North America LLC	3.350	2/22/2023	1,112,367	0.52%
365,000	Danske Bank A/S	5.375	1/12/2024	379,622	0.18%
940,000	Danske Bank AS	3.875	9/12/2023	923,380	0.43%
40,014	Delta Air Lines Pass Through Trust, Series 2009-1, Class A	7.750	6/17/2021	41,081	0.02%
215,000	Deutsche Bank AG	3.150	1/22/2021	211,767	0.10%
190,000	Deutsche Bank AG	4.100	1/13/2026	181,511	0.08%
335,000	Deutsche Bank AG, Series D	5.000	2/14/2022	342,426	0.16%
400,000	Deutsche Telekom International Finance BV	1.500	9/19/2019	397,372	0.18%
263,212	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	267,329	0.12%
725,000	Discover Financial Services	4.500	1/30/2026	744,620	0.35%
255,000	DowDuPont, Inc.	3.766	11/15/2020	259,657	0.12%
60,419	Drive Auto Receivables Trust, Series 2016-BA, Class C	3.190	7/15/2022	60,438	0.03%
185,000	Drive Auto Receivables Trust, Series 2017-3, Class C	2.800	7/15/2022	184,985	0.09%
153,175	Drive Auto Receivables Trust, Series 2017-AA, Class C	2.980	1/18/2022	153,228	0.07%
96,635	Drive Auto Receivables Trust, Series 2017-BA, Class C	2.610	8/16/2021	96,587	0.04%
1,005,000	Drive Auto Receivables Trust, Series 2018-5, Class B	3.680	7/15/2023	1,016,633	0.47%
60,323	DT Auto Owner Trust, Series 2015-2A, Class D	4.250	2/15/2022	60,372	0.03%
231,651	DT Auto Owner Trust, Series 2015-3A, Class D	4.530	10/17/2022	233,000	0.11%
241,928	DT Auto Owner Trust, Series 2016-2A, Class D	5.430	11/15/2022	244,832	0.11%
118,603	DT Auto Owner Trust, Series 2016-4A, Class C	2.740	10/17/2022	118,578	0.06%
51,547	DT Auto Owner Trust, Series 2017-1A, Class C	2.700	11/15/2022	51,485	0.02%
143,380	DT Auto Owner Trust, Series 2017-3A, Class B	2.400	5/17/2021	143,307	0.07%
60,000	DT Auto Owner Trust, Series 2018-2A, Class C	3.670	3/15/2024	60,395	0.03%
285,000	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	286,989	0.13%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,151,051	0.54%
112,056	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	110,927	0.05%
9,000	Eastman Chemical Co.	4.500	1/15/2021	9,191	0.00%
170,000	Eastman Chemical Co.	4.500	12/1/2028	175,188	0.08%
385,000	EI du Pont de Nemours & Co.	2.200	5/1/2020	383,621	0.18%
305,000	Electricite de France S.A.	4.500	9/21/2028	314,791	0.15%
179,000	Encana Corp.	6.500	5/15/2019	179,437	0.08%
690,000	Enel Finance International NV	4.625	9/14/2025	713,632	0.33%
60,000	Energy Transfer Operating LP	4.750	1/15/2026	62,715	0.03%
451,000	Exelon Corp.	2.450	4/15/2021	445,767	0.21%
179,000	Exelon Generation Co. LLC	2.950	1/15/2020	178,792	0.08%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	120,329	0.06%
300,000	Exeter Automobile Receivables Trust, Series 2017-2A, Class B	2.820	5/16/2022	299,693	0.14%
190,000	Exeter Automobile Receivables Trust, Series 2018-1A, Class B	2.750	4/15/2022	189,765	0.09%
400,000	Exeter Automobile Receivables Trust, Series 2018-2A, Class B	3.270	5/16/2022	400,436	0.19%
680,000	Expedia Group, Inc.	3.800	2/15/2028	656,174	0.31%
485,000	Experian Finance PLC	4.250	2/1/2029	501,018	0.23%
45,000	Express Scripts Holding Co.	3.000	7/15/2023	44,725	0.02%
95,000	Express Scripts Holding Co.	4.500	2/25/2026	99,450	0.05%
65,000	Express Scripts Holding Co.	4.750	11/15/2021	67,899	0.03%
525,000	Ferguson Finance PLC	4.500	10/24/2028	528,421	0.25%
3,096	FHLMC	3.000	10/1/2026	3,137	0.00%
44,863	FHLMC, 1-year CMT + 2.252%	4.542	1/1/2035	47,146	0.02%
106,702	FHLMC, 1-year CMT + 2.500%	4.750	5/1/2036	112,978	0.05%
294	FHLMC	6.500	1/1/2024	326	0.00%

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61	FHLMC	8.000	7/1/2025	65	0.00%
648,018	FHLMC Multifamily Structured Pass Through Certificates, Series K013, Class A2	3.974	1/25/2021	661,526	0.31%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	523,233	0.24%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	700,734	0.33%
580,484	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	578,338	0.27%
68,650	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	68,340	0.03%
780,000	Fifth Third Bank	1.625	9/27/2019	775,824	0.36%
260,000	First Investors Auto Owner Trust, Series 2017-1A, Class A2	2.200	3/15/2022	259,151	0.12%
315,000	First Investors Auto Owner Trust, Series 2017-2A, Class A2	2.270	7/15/2022	313,144	0.15%
460,747	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	462,247	0.21%
144,709	Flagship Credit Auto Trust, Series 2015-2, Class B	3.080	12/15/2021	144,747	0.07%
195,000	Flagship Credit Auto Trust, Series 2016-2, Class B	3.840	9/15/2022	195,969	0.09%
102,025	Flagship Credit Auto Trust, Series 2016-3, Class B	2.430	6/15/2021	101,922	0.05%
160,000	Flagship Credit Auto Trust, Series 2016-4, Class B	2.410	10/15/2021	159,640	0.07%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	815,059	0.38%
30,000	Fluor Corp.	4.250	9/15/2028	30,000	0.01%
86	FNMA	6.000	9/1/2021	86	0.00%
230,000	Ford Credit Auto Owner Trust, Series 2014-2, Class A	2.310	4/15/2026	229,373	0.11%
705,000	Ford Credit Auto Owner Trust, Series 2016-2, Class A	2.030	12/15/2027	693,449	0.32%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	595,408	0.28%
115,000	Ford Credit Auto Owner Trust/Ford Credit, Series 2014-1, Class A	2.260	11/15/2025	114,943	0.05%
670,000	Ford Motor Credit Co. LLC	2.979	8/3/2022	640,345	0.30%
425,000	Ford Motor Credit Co. LLC	3.810	1/9/2024	402,420	0.19%
605,000	Fortis, Inc.	2.100	10/4/2021	591,784	0.28%
107,000	Fortune Brands Home & Security, Inc.	3.000	6/15/2020	107,116	0.05%
280,000	Fortune Brands Home & Security, Inc.	4.000	9/21/2023	287,723	0.13%
370,354	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M2, 1-month LIBOR + 1.850%	4.336	10/25/2027	374,241	0.17%
545,000	GATX Corp.	4.350	2/15/2024	564,948	0.26%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,082,103	0.50%
805,000	General Motors Financial Co., Inc.	4.150	6/19/2023	812,549	0.38%
390,000	General Motors Financial Co., Inc.	5.250	3/1/2026	402,492	0.19%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	444,456	0.21%
940,000	GlaxoSmithKline Capital PLC	3.000	6/1/2024	944,686	0.44%
310,000	Glencore Funding LLC Co.	4.125	3/12/2024	312,999	0.15%
265,000	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	268,127	0.12%
233,200	GM Financial Consumer Automobile Receivables Trust, Series 2017-1A, Class A3	1.780	10/18/2021	232,005	0.11%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2017-3A, Class A3	1.970	5/16/2022	496,184	0.23%
285,033	GNMA	4.232	2/20/2063	287,243	0.13%
198,376	GNMA	4.234	2/20/2063	200,952	0.09%
81,653	GNMA	4.379	5/20/2062	82,244	0.04%
106,765	GNMA	4.403	10/20/2062	107,972	0.05%
61,635	GNMA	4.413	6/20/2066	65,532	0.03%
227,792	GNMA	4.416	10/20/2066	244,302	0.11%
109,983	GNMA	4.429	9/20/2066	117,501	0.05%
135,619	GNMA	4.453	4/20/2063	137,574	0.06%
63,741	GNMA	4.458	11/20/2066	68,001	0.03%
67,166	GNMA	4.464	8/20/2066	71,640	0.03%
79,037	GNMA	4.499	5/20/2062	79,728	0.04%
315,525	GNMA	4.505	4/20/2063	319,605	0.15%
164,191	GNMA	4.516	11/20/2064	166,067	0.08%
117,970	GNMA	4.516	11/20/2066	126,535	0.06%
120,983	GNMA	4.524	10/20/2066	129,679	0.06%
192,390	GNMA	4.533	9/20/2066	207,154	0.10%
1,039,158	GNMA	4.533	4/20/2067	1,122,431	0.52%
93,720	GNMA	4.543	10/20/2066	101,176	0.05%
481,877	GNMA	4.559	7/20/2067	522,749	0.24%
147,070	GNMA	4.560	3/20/2063	148,842	0.07%
145,848	GNMA	4.572	2/20/2063	147,403	0.07%
854,954	GNMA	4.590	1/20/2067	927,213	0.43%
57,103	GNMA	4.636	7/20/2062	57,466	0.03%
459,652	GNMA	4.688	5/20/2064	489,836	0.23%
658	GNMA	4.700	8/20/2061	703	0.00%
944	GNMA	6.500	12/15/2023	1,036	0.00%
59	GNMA	8.500	9/15/2022	59	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	515,374	0.24%

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801,576	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	3.159	2/20/2060	804,442	0.37%
365,539	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	3.029	3/20/2060	366,010	0.17%
183,874	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	3.007	7/20/2064	184,596	0.09%
126,943	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	3.009	7/20/2064	126,963	0.06%
70,303	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	69,680	0.03%
367,086	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	354,957	0.16%
520,543	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.427	2/20/2066	526,157	0.24%
787,495	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.109	4/20/2066	788,675	0.37%
2,231,967	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	2,317,866	1.08%
1,645,134	Government National Mortgage Association, Series 2019-H01, Class FT	2.909	10/20/2068	1,642,383	0.76%
340,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	340,229	0.16%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	345,401	0.16%
500,000	Harley-Davidson Financial Services, Inc.	3.350	2/15/2023	494,915	0.23%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	222,417	0.10%
610,000	Hewlett Packard Enterprise Co.	2.100	10/4/2019	607,416	0.28%
120,000	Hewlett Packard Enterprise Co.	4.900	10/15/2025	127,518	0.06%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	536,242	0.25%
185,000	HSBC USA, Inc.	2.375	11/13/2019	184,532	0.09%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	181,910	0.08%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	356,557	0.17%
310,000	Humana, Inc.	2.500	12/15/2020	307,640	0.14%
940,000	Hyundai Capital America	2.750	9/18/2020	932,788	0.43%
175,000	Hyundai Capital America	3.450	3/12/2021	175,319	0.08%
700,000	ING Groep NV	4.625	1/6/2026	734,453	0.34%
640,000	Ingersoll-Rand Luxembourg Finance S.A.	3.800	3/21/2029	649,058	0.30%
130,000	Interpublic Group of Cos., Inc. (The)	3.500	10/1/2020	131,121	0.06%
89,000	Jabil, Inc.	5.625	12/15/2020	92,275	0.04%
310,000	Jackson National Life Global Funding	3.875	6/11/2025	320,427	0.15%
174,000	John Deere Capital Corp., Series 0014, MTN	2.450	9/11/2020	173,360	0.08%
270,000	John Deere Owner Trust, Series 2017-B, Class A3	1.820	10/15/2021	268,285	0.12%
1,020,000	JPMorgan Chase & Co., (fixed rate to 4/1/2022, variable rate thereafter)	3.207	4/1/2023	1,026,139	0.48%
585,000	JPMorgan Chase Bank NA	1.650	9/23/2019	582,194	0.27%
114,683	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	116,729	0.05%
193,354	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class A1	2.086	3/15/2050	191,205	0.09%
455,000	Kennametal, Inc.	4.625	6/15/2028	456,076	0.21%
555,000	Key Bank NA	1.600	8/22/2019	552,617	0.26%
340,000	KeyCorp, MTN	4.150	10/29/2025	357,927	0.17%
465,000	Kinder Morgan Energy Partners LP	4.150	2/1/2024	481,566	0.22%
85,000	Kinder Morgan, Inc.	4.300	6/1/2025	88,654	0.04%
715,000	KLA-Tencor Corp.	4.100	3/15/2029	727,688	0.34%
640,000	Kraft Heinz Foods Co.	4.000	6/15/2023	657,443	0.31%
610,000	Lazard Group LLC	4.375	3/11/2029	616,484	0.29%
183,000	Life Technologies Corp.	6.000	3/1/2020	187,948	0.09%
405,000	Lloyds Banking Group PLC	3.900	3/12/2024	410,178	0.19%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	504,744	0.23%
525,000	Macquarie Group Ltd., (fixed rate to 1/15/2029, variable rate thereafter)	5.033	1/15/2030	557,023	0.26%
520,000	Mariner Finance Issuance Trust, Series 2017-BA, Class A	2.920	12/20/2029	517,619	0.24%
360,000	Marriott International Inc.	3.600	4/15/2024	363,078	0.17%
525,000	Marriott International, Inc., Series Z	4.150	12/1/2023	545,893	0.25%
600,000	Martin Marietta Materials, Inc., 3-month LIBOR + 0.650%	3.313	5/22/2020	599,874	0.28%
175,000	Marvell Technology Group Ltd.	4.200	6/22/2023	178,430	0.08%
40,000	Masco Corp.	3.500	4/1/2021	40,272	0.02%
4,000	Masco Corp.	7.125	3/15/2020	4,156	0.00%
350,554	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	363,987	0.17%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,277,450	0.59%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	428,628	0.20%
650,000	McKesson Corp.	4.750	5/30/2029	679,203	0.32%
310,000	MEDNAX, Inc.	6.250	1/15/2027	313,100	0.15%

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715,000	Merck & Co., Inc.	3.400	3/7/2029	733,520	0.34%
294,610	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	300,921	0.14%
45,000	Methanex Corp.	3.250	12/15/2019	44,972	0.02%
140,000	Microchip Technology, Inc.	3.922	6/1/2021	141,229	0.07%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	446,210	0.21%
112,659	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	111,642	0.05%
410,000	Mitsubishi UFJ Lease & Finance Co. Ltd.	2.652	9/19/2022	403,021	0.19%
845,000	Molson Coors Brewing Co.	2.250	3/15/2020	839,592	0.39%
365,000	Moody's Corp.	4.250	2/1/2029	382,622	0.18%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.085	7/15/2046	252,337	0.12%
223,737	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14, Class A3	3.669	2/15/2047	226,392	0.11%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	131,448	0.06%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	948,974	0.44%
1,135,000	National Bank of Canada	2.200	11/2/2020	1,124,649	0.52%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	181,100	0.08%
690,000	National Rural Utilities Cooperative Finance Corp., MTN	1.500	11/1/2019	684,452	0.32%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	617,345	0.29%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,019,546	0.47%
885,000	NetApp, Inc.	2.000	9/27/2019	881,293	0.41%
915,000	New York Life Global Funding	2.950	1/28/2021	920,157	0.43%
765,000	Nextera Energy Capital Holdings, Inc.	3.150	4/1/2024	767,764	0.36%
120,000	NextGear Floorplan Master Owner Trust, Series 2016-2A, Class A2	2.190	9/15/2021	119,570	0.06%
510,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	508,304	0.24%
150,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	149,329	0.07%
125,000	NextGear Floorplan Master Owner Trust, Series 2018-1A, Class A2	3.220	2/15/2023	125,455	0.06%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	315,489	0.15%
245,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	259,924	0.12%
1,065,000	Nissan Motor Acceptance Corp.	2.150	7/13/2020	1,050,758	0.49%
730,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	728,753	0.34%
540,000	Nordea Bank Abp	1.625	9/30/2019	536,814	0.25%
1,055,000	Nordea Bank Abp	2.125	5/29/2020	1,047,056	0.49%
165,956	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	3.571	7/25/2025	166,244	0.08%
315,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	308,645	0.14%
290,000	Office Properties Income Trust	4.250	5/15/2024	276,713	0.13%
615,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	624,976	0.29%
24,399	OneMain Financial Issuance Trust, Series 2015-1A, Class A	3.190	3/18/2026	24,404	0.01%
281,280	OneMain Financial Issuance Trust, Series 2016-1A, Class A	3.660	2/20/2029	282,480	0.13%
555,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	557,580	0.26%
370,000	ORIX Corp.	3.250	12/4/2024	369,529	0.17%
150,000	PACCAR Financial Corp., MTN	1.200	8/12/2019	149,191	0.07%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	715,289	0.33%
265,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.450	1/29/2026	270,815	0.13%
240,000	Petroleos Mexicanos	6.375	2/4/2021	248,880	0.12%
155,000	Petroleos Mexicanos	6.875	8/4/2026	161,003	0.07%
525,000	Pfizer, Inc.	3.200	9/15/2023	537,078	0.25%
710,000	Pfizer, Inc.	3.450	3/15/2029	728,198	0.34%
601,975	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	621,166	0.29%
1,115,000	PNM Resources, Inc.	3.250	3/9/2021	1,114,331	0.52%
91,359	Prestige Auto Receivables Trust, Series 2016-2A, Class A3	1.760	1/15/2021	91,331	0.04%
740,000	PSEG Power LLC	3.850	6/1/2023	758,833	0.35%
94,000	Quest Diagnostics, Inc.	4.750	1/30/2020	95,430	0.04%
470,000	Ralph Lauren Corp.	3.750	9/15/2025	482,022	0.22%
720,000	Reliance Standard Life Global Funding	3.850	9/19/2023	734,760	0.34%
500,000	RELX Capital, Inc.	4.000	3/18/2029	510,167	0.24%
450,000	Rolls-Royce PLC	2.375	10/14/2020	445,891	0.21%
590,000	Royal Bank of Scotland Group PLC, (fixed rate to 3/22/2024, variable rate thereafter)	4.269	3/22/2025	596,274	0.28%
150,000	Ryder System, Inc., MTN	3.650	3/18/2024	153,000	0.07%
360,000	Ryder System, Inc., MTN	3.750	6/9/2023	368,579	0.17%
275,000	Ryder System, Inc., MTN	3.875	12/1/2023	281,265	0.13%
112,000	S&P Global, Inc.	3.300	8/14/2020	112,952	0.05%
308,583	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	309,556	0.14%

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162,827	Santander Drive Auto Receivables Trust, Series 2016-2, Class C	2.660	11/15/2021	162,747	0.08%
73,542	Santander Drive Auto Receivables Trust, Series 2017-1, Class B	2.100	6/15/2021	73,476	0.03%
164,129	Santander Drive Auto Receivables Trust, Series 2017-2, Class B	2.210	10/15/2021	163,943	0.08%
370,000	Santander Drive Auto Receivables Trust, Series 2018-1, Class B	2.630	7/15/2022	369,503	0.17%
180,000	Santander Drive Auto Receivables Trust, Series 2018-2, Class B	3.030	9/15/2022	180,316	0.08%
460,000	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	466,864	0.22%
635,000	Santander Holdings USA, Inc.	3.700	3/28/2022	642,549	0.30%
235,000	Santander Holdings USA, Inc.	4.450	12/3/2021	242,130	0.11%
505,000	Santander UK Group Holdings PLC, (fixed rate to 11/15/2023, variable rate thereafter)	4.796	11/15/2024	519,953	0.24%
350,000	Santander UK PLC	2.125	11/3/2020	346,159	0.16%
715,000	Santander UK PLC	2.500	1/5/2021	709,732	0.33%
475,007	SCF Equipment Trust LLC, Series 2018-1A, Class A2	3.630	10/20/2024	476,876	0.22%
205,000	Seagate HDD Cayman	4.875	3/1/2024	203,795	0.09%
965,000	Semptra Energy	1.625	10/7/2019	958,134	0.45%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	860,209	0.40%
775,000	Shire Acquisitions Investments Ireland DAC	1.900	9/23/2019	771,652	0.36%
79,050	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	78,379	0.04%
780,000	Sinopec Group Overseas Development 2016 Ltd.	1.750	9/29/2019	775,757	0.36%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	204,493	0.10%
140,000	Smithfield Foods, Inc.	3.350	2/1/2022	136,955	0.06%
1,015,000	Societe Generale S.A.	3.875	3/28/2024	1,018,243	0.47%
255,000	SoFi Consumer Loan Program Trust, Series 2018-1A, Class A2	3.140	2/25/2027	255,449	0.12%
730,000	SoFi Consumer Loan Program Trust, Series 2018-2, Class A2	3.350	4/26/2027	732,162	0.34%
1,123,151	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	1,129,740	0.53%
46,955	SoFi Professional Loan Program LLC, Series 2015-A, Class A2	2.420	3/25/2030	46,542	0.02%
218,624	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	218,038	0.10%
180,000	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	177,918	0.08%
119,980	South Carolina Student Loan Corp., Series 2010-1, Class A2, 3-month LIBOR + 1.000%	3.771	7/25/2025	119,980	0.06%
273,000	Southern Co. (The)	2.750	6/15/2020	272,969	0.13%
720,000	Southern Power Co., Series E	2.500	12/15/2021	712,164	0.33%
105,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	105,607	0.05%
198,222	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.704	11/15/2027	197,737	0.09%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	303,239	0.14%
355,000	Steelcase, Inc.	5.125	1/18/2029	370,301	0.17%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	233,788	0.11%
1,015,000	SunTrust Bank	3.200	4/1/2024	1,023,415	0.48%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	535,718	0.25%
1,140,000	Synchrony Bank	3.650	5/24/2021	1,150,509	0.54%
470,000	Synchrony Credit Card Master Note Trust, Series 2016-3, Class A	1.580	9/15/2022	467,407	0.22%
150,000	Synchrony Financial	3.700	8/4/2026	141,326	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	75,452	0.03%
320,000	Sysco Corp.	3.550	3/15/2025	324,459	0.15%
135,208	TAL Advantage V LLC, Series 2014-1A, Class A	3.510	2/22/2039	135,069	0.06%
58,056	TAL Advantage V LLC, Series 2014-2A, Class A2	3.330	5/20/2039	57,983	0.03%
141,667	TAL Advantage V LLC, Series 2014-3A, Class A	3.270	11/21/2039	140,815	0.07%
500,000	Texas Instruments, Inc.	3.875	3/15/2039	517,426	0.24%
265,000	Timken Co. (The)	4.500	12/15/2028	266,984	0.12%
1,065,000	Toronto Dominion Bank (The), Series MTN	3.250	6/11/2021	1,077,249	0.50%
97,801	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	96,902	0.04%
870,000	Toyota Motor Credit Corp., MTN	2.150	9/8/2022	857,925	0.40%
45,000	Trimble, Inc.	4.150	6/15/2023	45,794	0.02%
430,000	TTX Co.	2.600	6/15/2020	428,802	0.20%
840,000	U.S. Bank NA	2.000	1/24/2020	835,641	0.39%
7,545,000	U.S. Treasury Note	1.125	2/28/2021	7,379,069	3.43%
4,135,000	U.S. Treasury Note	2.500	3/31/2023	4,176,673	1.94%
5,260,000	U.S. Treasury Note	2.625	2/15/2029	5,356,570	2.49%
2,055,000	U.S. Treasury Note	2.875	10/31/2023	2,111,191	0.98%
3,965,000	U.S. Treasury Note	2.875	11/30/2023	4,076,825	1.90%

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3,035,000	U.S. Treasury Note	2.875	5/15/2028	3,152,488	1.47%
1,150,000	UBS AG	2.200	6/8/2020	1,142,916	0.53%
505,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	502,356	0.23%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	574,503	0.27%
665,000	UniCredit SpA	3.750	4/12/2022	662,020	0.31%
215,000	Union Pacific Corp.	3.646	2/15/2024	221,858	0.10%
715,000	United Parcel Service, Inc.	3.400	3/15/2029	727,939	0.34%
860,000	United Technologies Corp.	3.650	8/16/2023	882,758	0.41%
765,000	UnitedHealth Group, Inc.	3.500	2/15/2024	787,469	0.37%
63,000	Unum Group	5.625	9/15/2020	65,310	0.03%
525,000	Valero Energy Corp.	4.000	4/1/2029	529,790	0.25%
160,000	Verisk Analytics, Inc.	4.125	3/15/2029	164,234	0.08%
475,000	Verizon Communications, Inc.	4.016	12/3/2029	488,666	0.23%
144,000	Verizon Communications, Inc.	3.376	2/15/2025	145,696	0.07%
140,000	Vodafone Group PLC	4.125	5/30/2025	142,676	0.07%
615,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	633,705	0.29%
175,000	Wabtec Corp., 3-month LIBOR + 1.050%	3.911	9/15/2021	174,794	0.08%
415,000	Wabtec Corp.	4.950	9/15/2028	421,166	0.20%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,049,302	0.49%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	204,241	0.09%
1,295,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,300,931	0.61%
41,637	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR10, Class 2A4	4.796	5/1/2035	42,890	0.02%
495,000	Western Union Co. (The)	4.250	6/9/2023	510,974	0.24%
73,727	Westlake Automobile Receivables Trust, Series 2017-1A, Class B	2.300	10/17/2022	73,708	0.03%
135,000	Westlake Automobile Receivables Trust, Series 2018-1A, Class B	2.670	5/17/2021	134,652	0.06%
515,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class B	3.260	10/17/2022	516,704	0.24%
195,000	Westpac Banking Corp.	2.800	1/11/2022	195,268	0.09%
157,476	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	159,437	0.07%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	342,573	0.16%
348,589	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	355,569	0.17%
85,000	Whirlpool Corp.	4.750	2/26/2029	87,202	0.04%
1,030,000	Wisconsin Public Service Corp.	3.350	11/21/2021	1,045,913	0.49%
555,000	World Financial Network Credit Card Master Trust, Series 2016-C, Class A	1.720	8/15/2023	551,808	0.26%
730,000	World Financial Network Credit Card Master Trust, Series 2017-A, Class A	2.120	3/15/2024	724,803	0.34%
110,000	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	108,869	0.05%
835,000	WRKCo., Inc.	3.750	3/15/2025	842,470	0.39%
	Total			211,628,632	98.52%
Short-Term Investments					
4,306,373	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	4/1/2019	4,306,373	2.00%
	Total Investments			215,935,005	100.52%
	Other assets less liabilities			(1,120,674)	(0.52%)
	Net Assets			214,814,331	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
5 Year U.S. Treasury Note	6/28/2019	174	\$ 19,958,673	\$ 20,154,094	\$ 195,421

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

Loomis Sayles Intermediate Duration Bond Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
600,000	AbbVie, Inc.	4.250	11/14/2028	593,909	0.28%
530,000	ABN AMRO Bank NV	1.800	9/20/2019	527,064	0.25%
71,463	ACC Trust, Series 2018-1, Class A	3.700	12/21/2020	71,552	0.03%
95,000	Activision Blizzard, Inc.	2.300	9/15/2021	92,869	0.04%
440,000	AIB Group PLC	4.750	10/12/2023	441,711	0.21%
85,000	AIG Global Funding	2.150	7/2/2020	84,010	0.04%
720,000	Air Lease Corp.	3.875	7/3/2023	716,834	0.34%
210,000	Aircastle Ltd.	4.125	5/1/2024	203,567	0.10%
345,000	Aircastle Ltd.	4.400	9/25/2023	343,191	0.16%
720,000	Alliant Energy Finance LLC	4.250	6/15/2028	718,366	0.34%
325,000	Altria Group, Inc.	4.400	2/14/2026	327,855	0.16%
860,000	American Electric Power Co., Inc., Series J	4.300	12/1/2028	886,576	0.42%
315,000	American Express Co.	2.200	10/30/2020	311,015	0.15%
205,000	American Express Co.	3.400	2/22/2024	205,549	0.10%
495,000	American Express Co.	3.700	8/3/2023	504,363	0.24%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	621,272	0.30%
645,000	American Financial Group, Inc.	3.500	8/15/2026	611,111	0.29%
730,000	American Homes 4 Rent LP	4.900	2/15/2029	734,966	0.35%
425,000	American Honda Finance Corp., MTN	2.000	2/14/2020	422,012	0.20%
485,000	American Honda Finance Corp., MTN	3.625	10/10/2023	495,278	0.24%
152,000	AmeriCredit Automobile Receivables Trust, Series 2016-1, Class C	2.890	1/10/2022	151,917	0.07%
72,000	AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C	2.870	11/8/2021	71,908	0.03%
160,000	AmeriCredit Automobile Receivables Trust, Series 2016-3, Class C	2.240	4/8/2022	158,275	0.08%
555,000	Americredit Automobile Receivables Trust, Series 2016-4, Class B	1.830	12/8/2021	549,918	0.26%
110,000	AmeriCredit Automobile Receivables Trust, Series 2017-1, Class B	2.300	2/18/2022	109,117	0.05%
300,000	AmeriCredit Automobile Receivables Trust, Series 2017-2, Class B	2.400	5/18/2022	297,924	0.14%
170,000	AmeriCredit Automobile Receivables Trust, Series 2017-3, Class B	2.240	6/19/2023	168,142	0.08%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	516,969	0.25%
22,000	Amgen, Inc.	2.200	5/22/2019	21,975	0.01%
795,000	Anheuser-Busch InBev Worldwide, Inc.	4.750	1/23/2029	829,961	0.40%
915,000	ANZ New Zealand (Int'l) Ltd.	2.200	7/17/2020	907,893	0.43%
300,000	Apache Corp.	4.375	10/15/2028	294,918	0.14%
45,000	Aptiv PLC	3.150	11/19/2020	44,794	0.02%
875,000	Ares Capital Corp.	3.625	1/19/2022	860,019	0.41%
180,000	Assurant, Inc.	4.200	9/27/2023	181,079	0.09%
315,000	AT&T, Inc., 3-month LIBOR + 1.180%	3.956	6/12/2024	311,528	0.15%
715,000	AT&T, Inc.	4.350	3/1/2029	712,130	0.34%
380,000	Athene Global Funding	2.750	4/20/2020	377,853	0.18%
110,000	Athene Holding Ltd.	4.125	1/12/2028	102,736	0.05%
345,000	AutoNation, Inc.	3.500	11/15/2024	323,466	0.15%
290,000	AutoNation, Inc.	4.500	10/1/2025	283,283	0.14%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	301,696	0.14%
565,000	Aviation Capital Group LLC	4.375	1/30/2024	567,718	0.27%
175,000	Avis Budget Rental Car Funding AESOP LLC, Series 2014-1A, Class A	2.460	7/20/2020	174,865	0.08%
360,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	358,513	0.17%
365,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	3.070	9/20/2023	362,012	0.17%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	100,436	0.05%
835,000	Bacardi Ltd.	4.700	5/15/2028	809,905	0.39%
980,000	Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	964,916	0.46%
605,000	Bank of Ireland Group PLC	4.500	11/25/2023	602,070	0.29%
1,355,000	Bank of New York Mellon Corp. (The), (fixed rate to 5/16/2022, variable rate thereafter), MTN	2.661	5/16/2023	1,334,406	0.64%
950,000	Bank of Nova Scotia	2.150	7/14/2020	941,795	0.45%
285,000	Bank of the West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	281,458	0.13%
450,000	Banque Federative du Credit Mutuel S.A.	2.200	7/20/2020	444,471	0.21%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	450,579	0.22%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	490,421	0.23%
565,000	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	566,319	0.27%
415,000	Barclays Dryrock Issuance Trust, Series 2014-3, Class A	2.410	7/15/2022	414,336	0.20%

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1,110,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	1,109,226	0.53%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	226,532	0.11%
291,947	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A				
665,000	BB&T Corp., MTN	4.000	4/28/2055	293,132	0.14%
750,000	Becton, Dickinson and Co.	3.750	12/6/2023	682,745	0.33%
415,000	Best Buy Co., Inc.	2.133	6/6/2019	748,246	0.36%
290,000	BMW U.S. Capital LLC	4.450	10/1/2028	401,673	0.19%
480,000	BNP Paribas S.A.	1.850	9/15/2021	281,535	0.13%
490,000	BNZ International Funding Ltd.	3.375	1/9/2025	464,641	0.22%
310,000	Boston Properties LP	2.400	2/21/2020	487,751	0.23%
365,000	BP Capital Markets America, Inc.	4.500	12/1/2028	322,509	0.15%
330,000	Brighthouse Financial, Inc., Series WI	4.234	11/6/2028	383,960	0.18%
410,000	British Telecommunications PLC	3.700	6/22/2027	296,367	0.14%
565,000	Brixmor Operating Partnership LP	4.500	12/4/2023	422,919	0.20%
245,000	Brown-Forman Corp.	3.650	6/15/2024	552,336	0.26%
185,000	Buckeye Partners LP	3.500	4/15/2025	246,713	0.12%
590,000	Bunge Ltd. Finance Corp.	3.950	12/1/2026	173,093	0.08%
520,000	California Republic Auto Receivables Trust, Series 2017-1, Class A4	4.350	3/15/2024	584,195	0.28%
175,000	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3	2.280	6/15/2022	516,722	0.25%
865,000	Capital One Financial Corp.	2.020	8/20/2021	174,140	0.08%
805,000	Capital One Multi-Asset Execution Trust, Series 2017-A4, Class A4	3.300	10/30/2024	836,181	0.40%
640,000	Cardinal Health, Inc.	1.990	7/17/2023	796,103	0.38%
995,118	CarMax Auto Owner Trust, Series 2017-2, Class A3	1.948	6/14/2019	638,509	0.31%
215,000	Caterpillar Financial Services Corp., MTN	1.930	3/15/2022	988,693	0.47%
1,020,000	Caterpillar Financial Services Corp., MTN	2.550	11/29/2022	211,562	0.10%
300,000	Caterpillar Financial Services Corp., MTN	2.950	2/26/2022	1,020,355	0.49%
500,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	301,871	0.14%
335,000	Cboe Global Markets, Inc.	3.650	12/7/2023	513,583	0.25%
425,000	CBS Corp.	1.950	6/28/2019	334,203	0.16%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	2.900	6/1/2023	411,428	0.20%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.865	1/10/2048	501,663	0.24%
300,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.283	5/10/2058	355,303	0.17%
135,170	Chrysler Capital Auto Receivables Trust, Series 2016-BA, Class A3	4.908	7/23/2025	310,943	0.15%
48,833	CIG Auto Receivables Trust, Series 2017-1A, Class A	1.640	7/15/2021	134,686	0.06%
725,000	Cigna Corp.	2.710	5/15/2023	48,613	0.02%
260,000	Citibank Credit Card Issuance Trust, Series 2014-A1, Class A1	3.750	7/15/2023	733,925	0.35%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	2.880	1/23/2023	260,726	0.12%
215,000	Citigroup, Inc.	3.314	4/10/2049	988,871	0.47%
1,000,000	Citigroup, Inc., (fixed rate to 1/24/2022, variable rate thereafter)	2.900	12/8/2021	213,869	0.10%
310,000	Citizens Bank NA	3.142	1/24/2023	997,289	0.48%
430,000	Citizens Bank NA, MTN	2.250	3/2/2020	307,669	0.15%
225,000	Cleveland Electric Illuminating Co. (The)	2.500	3/14/2019	430,013	0.21%
115,731	Colony American Finance Ltd., Series 2015-1, Class A	4.550	11/15/2030	228,887	0.11%
250,000	Comerica Bank	2.896	10/15/2047	115,211	0.06%
450,000	Comerica, Inc.	2.500	6/2/2020	248,073	0.12%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.700	7/31/2023	456,068	0.22%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.612	6/10/2046	268,766	0.13%
28,716	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.400	10/5/2030	529,395	0.25%
118,633	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	3.147	2/10/2047	28,685	0.01%
205,578	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	2.928	2/10/2047	118,534	0.06%
478,193	Commercial Mortgage Pass Through Certificates, Series 2014-LC17, Class A3	3.653	4/10/2047	208,918	0.10%
730,000	Commercial Mortgage Pass Through Certificates, Series 2014-TWC, Class A, 1-month LIBOR + 0.850%	3.723	10/10/2047	486,241	0.23%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.348	2/13/2032	730,458	0.35%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.819	6/10/2047	287,881	0.14%
280,000	Commercial Mortgage Trust, Series 2015-DC1, Class A5	3.765	2/10/2049	529,710	0.25%
		3.350	2/10/2048	279,710	0.13%

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120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	113,126	0.05%
1,035,000	Consolidated Edison, Inc., Series A	2.000	3/15/2020	1,027,016	0.49%
660,000	Cooperatieve Rabobank U.A. (NY)	2.750	1/10/2023	647,837	0.31%
162,690	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	160,197	0.08%
14,073	Countrywide Alternative Loan Trust, Series 2006-J5, Class 4A1				
7,432	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.014	7/25/2021	13,341	0.01%
320,000	Cox Communications, Inc.	5.115	2/25/2035	7,456	0.00%
40,170	CPS Auto Receivables Trust, Series 2015-A, Class B	3.150	8/15/2024	311,876	0.15%
125,000	CPS Auto Receivables Trust, Series 2017-C, Class B	2.790	2/16/2021	40,173	0.02%
775,000	CPS Auto Receivables Trust, Series 2018-D, Class B	2.300	7/15/2021	124,679	0.06%
800,000	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class B	3.610	11/15/2022	779,255	0.37%
162,654	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	3.180	5/15/2024	800,105	0.38%
925,000	Credit Agricole S.A.	2.150	4/15/2024	162,247	0.08%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.750	4/24/2023	922,052	0.44%
84,913	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.953	9/15/2037	650,670	0.31%
206,000	CSX Corp.	3.617	11/15/2048	86,501	0.04%
1,100,000	Daimler Finance North America LLC	3.700	10/30/2020	208,023	0.10%
565,000	Danske Bank A/S	3.350	2/22/2023	1,092,208	0.52%
940,000	Danske Bank AS	5.375	1/12/2024	582,232	0.28%
40,014	Delta Air Lines Pass Through Trust, Series 2009-1, Class A	3.875	9/12/2023	912,808	0.44%
430,000	Deutsche Bank AG	7.750	6/17/2021	41,212	0.02%
100,000	Deutsche Bank AG	3.150	1/22/2021	420,067	0.20%
190,000	Deutsche Bank AG	3.300	11/16/2022	94,416	0.05%
335,000	Deutsche Bank AG, Series D	4.100	1/13/2026	175,857	0.08%
400,000	Deutsche Telekom International Finance BV	5.000	2/14/2022	336,962	0.16%
273,371	Diamond Resorts Owner Trust, Series 2018-1, Class A	1.500	9/19/2019	396,864	0.19%
725,000	Discover Financial Services	3.700	1/21/2031	275,853	0.13%
255,000	DowDuPont, Inc.	4.500	1/30/2026	728,557	0.35%
84,740	Drive Auto Receivables Trust, Series 2016-BA, Class C	3.766	11/15/2020	258,047	0.12%
185,000	Drive Auto Receivables Trust, Series 2017-3, Class C	3.190	7/15/2022	84,792	0.04%
171,879	Drive Auto Receivables Trust, Series 2017-AA, Class C	2.800	7/15/2022	184,909	0.09%
124,026	Drive Auto Receivables Trust, Series 2017-BA, Class C	2.980	1/18/2022	171,952	0.08%
1,005,000	Drive Auto Receivables Trust, Series 2018-5, Class B	2.610	8/16/2021	123,957	0.06%
64,484	DT Auto Owner Trust, Series 2015-2A, Class D	3.680	7/15/2023	1,014,305	0.49%
245,191	DT Auto Owner Trust, Series 2015-3A, Class D	4.250	2/15/2022	64,629	0.03%
254,275	DT Auto Owner Trust, Series 2016-2A, Class D	4.530	10/17/2022	246,870	0.12%
150,706	DT Auto Owner Trust, Series 2016-4A, Class C	5.430	11/15/2022	257,933	0.12%
59,492	DT Auto Owner Trust, Series 2017-1A, Class C	2.740	10/17/2022	150,686	0.07%
195,493	DT Auto Owner Trust, Series 2017-3A, Class B	2.700	11/15/2022	59,418	0.03%
60,000	DT Auto Owner Trust, Series 2018-2A, Class C	2.400	5/17/2021	195,403	0.09%
285,000	DT Auto Owner Trust, Series 2019-1A, Class C	3.670	3/15/2024	60,268	0.03%
1,135,000	Duke Energy Carolinas LLC	3.610	11/15/2024	285,692	0.14%
117,087	Earnest Student Loan Program LLC, Series 2017-A, Class A2	3.050	3/15/2023	1,140,682	0.55%
175,000	Eastman Chemical Co.	2.650	1/25/2041	115,420	0.06%
9,000	Eastman Chemical Co.	3.800	3/15/2025	173,799	0.08%
170,000	Eastman Chemical Co.	4.500	1/15/2021	9,173	0.00%
385,000	EI du Pont de Nemours & Co.	4.500	12/1/2028	172,622	0.08%
510,000	Electricite de France S.A.	2.200	5/1/2020	382,504	0.18%
715,000	Eli Lilly & Co.	4.500	9/21/2028	517,683	0.25%
179,000	Encana Corp.	3.375	3/15/2029	714,252	0.34%
690,000	Enel Finance International NV	6.500	5/15/2019	180,164	0.09%
60,000	Enterprise Products Operating LP	4.625	9/14/2025	690,824	0.33%
140,000	Enterprise Products Operating LLC	4.750	1/15/2026	61,163	0.03%
190,000	Enterprise Products Operating LLC	3.750	2/15/2025	141,844	0.07%
451,000	Exelon Corp.	4.150	10/16/2028	195,042	0.09%
179,000	Exelon Generation Co. LLC	2.450	4/15/2021	442,083	0.21%
116,000	Exelon Generation Co. LLC	2.950	1/15/2020	178,781	0.09%
300,000	Exeter Automobile Receivables Trust, Series 2017-2A, Class B	4.250	6/15/2022	118,823	0.06%
190,000	Exeter Automobile Receivables Trust, Series 2018-1A, Class B	2.820	5/16/2022	299,239	0.14%
400,000	Exeter Automobile Receivables Trust, Series 2018-2A, Class B	2.750	4/15/2022	189,529	0.09%
680,000	Expedia Group, Inc.	3.270	5/16/2022	400,357	0.19%
485,000	Experian Finance PLC	3.800	2/15/2028	643,212	0.31%
45,000	Express Scripts Holding Co.	4.250	2/1/2029	487,383	0.23%
65,000	Express Scripts Holding Co.	3.000	7/15/2023	44,130	0.02%
525,000	Ferguson Finance PLC	4.750	11/15/2021	67,460	0.03%
3,161	FHLMC	4.500	10/24/2028	518,822	0.25%
		3.000	10/1/2026	3,170	0.00%

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45,050	FHLMC, 1-year CMT + 2.252%	4.542	1/1/2035	47,323	0.02%
107,181	FHLMC, 1-year CMT + 2.500%	4.723	5/1/2036	113,485	0.05%
303	FHLMC	6.500	1/1/2024	333	0.00%
62	FHLMC	8.000	7/1/2025	66	0.00%
648,018	FHLMC Multifamily Structured Pass Through Certificates, Series K013, Class A2	3.974	1/25/2021	659,838	0.32%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	519,064	0.25%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	690,965	0.33%
743,271	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	740,033	0.35%
73,572	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	73,236	0.04%
780,000	Fifth Third Bank	1.625	9/27/2019	774,768	0.37%
260,000	First Investors Auto Owner Trust, Series 2017-1A, Class A2	2.200	3/15/2022	258,997	0.12%
315,000	First Investors Auto Owner Trust, Series 2017-2A, Class A2	2.270	7/15/2022	313,232	0.15%
489,212	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	490,580	0.23%
173,704	Flagship Credit Auto Trust, Series 2015-2, Class B	3.080	12/15/2021	173,808	0.08%
195,000	Flagship Credit Auto Trust, Series 2016-2, Class B	3.840	9/15/2022	195,840	0.09%
117,890	Flagship Credit Auto Trust, Series 2016-3, Class B	2.430	6/15/2021	117,766	0.06%
160,000	Flagship Credit Auto Trust, Series 2016-4, Class B	2.410	10/15/2021	159,336	0.08%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	809,594	0.39%
115,000	Fluor Corp.	4.250	9/15/2028	111,812	0.05%
90	FNMA	6.000	9/1/2021	90	0.00%
230,000	Ford Credit Auto Owner Trust, Series 2014-2, Class A	2.310	4/15/2026	229,204	0.11%
705,000	Ford Credit Auto Owner Trust, Series 2016-2, Class A	2.030	12/15/2027	690,169	0.33%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	585,747	0.28%
115,000	Ford Credit Auto Owner Trust/Ford Credit, Series 2014-1, Class A	2.260	11/15/2025	114,895	0.06%
1,220,000	Ford Motor Credit Co. LLC	2.979	8/3/2022	1,149,503	0.55%
425,000	Ford Motor Credit Co. LLC	3.810	1/9/2024	396,052	0.19%
605,000	Fortis, Inc.	2.100	10/4/2021	584,629	0.28%
107,000	Fortune Brands Home & Security, Inc.	3.000	6/15/2020	106,543	0.05%
375,000	Fortune Brands Home & Security, Inc.	4.000	9/21/2023	379,903	0.18%
215,000	Fox Corp.	4.709	1/25/2029	223,080	0.11%
380,894	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M2, 1-month LIBOR + 1.850%	4.340	10/25/2027	385,089	0.18%
545,000	GATX Corp.	4.350	2/15/2024	553,250	0.26%
445,000	GATX Corp.	4.700	4/1/2029	450,865	0.22%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,070,355	0.51%
90,000	General Motors Financial Co., Inc.	3.500	11/7/2024	84,825	0.04%
805,000	General Motors Financial Co., Inc.	4.150	6/19/2023	807,473	0.39%
390,000	General Motors Financial Co., Inc.	5.250	3/1/2026	395,522	0.19%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	441,352	0.21%
265,000	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	267,034	0.13%
249,466	GM Financial Consumer Automobile Receivables Trust, Series 2017-1A, Class A3	1.780	10/18/2021	247,972	0.12%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2017-3A, Class A3	1.970	5/16/2022	495,450	0.24%
197,687	GNMA	4.234	2/20/2063	200,273	0.10%
325,870	GNMA	4.256	2/20/2063	328,181	0.16%
84,068	GNMA	4.378	5/20/2062	84,727	0.04%
113,388	GNMA	4.412	10/20/2062	114,633	0.05%
61,409	GNMA	4.413	6/20/2066	64,713	0.03%
226,957	GNMA	4.415	10/20/2066	240,907	0.12%
109,578	GNMA	4.429	9/20/2066	115,955	0.06%
63,505	GNMA	4.458	11/20/2066	67,059	0.03%
66,917	GNMA	4.464	8/20/2066	70,741	0.03%
142,677	GNMA	4.466	4/20/2063	144,679	0.07%
109,331	GNMA	4.483	5/20/2062	110,300	0.05%
314,345	GNMA	4.505	4/20/2063	318,709	0.15%
117,528	GNMA	4.516	11/20/2066	124,845	0.06%
120,565	GNMA	4.524	10/20/2066	128,023	0.06%
176,078	GNMA	4.526	11/20/2064	178,071	0.09%
191,666	GNMA	4.533	9/20/2066	204,293	0.10%
1,035,247	GNMA	4.533	4/20/2067	1,106,443	0.53%
93,367	GNMA	4.543	10/20/2066	99,737	0.05%
480,053	GNMA	4.559	7/20/2067	515,011	0.25%
154,906	GNMA	4.561	3/20/2063	156,821	0.08%
155,297	GNMA	4.580	2/20/2063	156,969	0.08%
851,696	GNMA	4.590	1/20/2067	913,997	0.44%
58,874	GNMA	4.637	7/20/2062	59,317	0.03%
457,951	GNMA	4.688	5/20/2064	484,531	0.23%
656	GNMA	4.700	8/20/2061	695	0.00%
966	GNMA	6.500	12/15/2023	1,062	0.00%

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67	GNMA	8.500	9/15/2022	68	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	512,351	0.25%
184,738	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.847	7/20/2064	185,448	0.09%
129,251	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	3.007	7/20/2064	129,414	0.06%
85,205	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	84,474	0.04%
385,268	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	370,488	0.18%
523,669	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.427	2/20/2066	529,805	0.25%
832,978	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.107	4/20/2066	834,315	0.40%
2,237,564	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	2,287,617	1.09%
340,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	336,264	0.16%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	342,294	0.16%
500,000	Harley-Davidson Financial Services, Inc.	3.350	2/15/2023	486,203	0.23%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	220,551	0.11%
610,000	Hewlett Packard Enterprise Co.	2.100	10/4/2019	606,487	0.29%
120,000	Hewlett Packard Enterprise Co.	4.900	10/15/2025	124,918	0.06%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	526,801	0.25%
185,000	HSBC USA, Inc.	2.375	11/13/2019	184,458	0.09%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	179,686	0.09%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	354,808	0.17%
310,000	Humana, Inc.	2.500	12/15/2020	306,357	0.15%
940,000	Hyundai Capital America	2.750	9/18/2020	928,424	0.44%
175,000	Hyundai Capital America	3.450	3/12/2021	174,185	0.08%
1,045,000	ING Groep NV	4.625	1/6/2026	1,077,882	0.52%
130,000	Interpublic Group of Cos., Inc. (The)	3.500	10/1/2020	130,652	0.06%
89,000	Jabil, Inc.	5.625	12/15/2020	91,617	0.04%
310,000	Jackson National Life Global Funding	3.875	6/11/2025	315,730	0.15%
174,000	John Deere Capital Corp., Series 0014, MTN	2.450	9/11/2020	173,054	0.08%
270,000	John Deere Owner Trust, Series 2017-B, Class A3	1.820	10/15/2021	267,865	0.13%
1,060,000	JPMorgan Chase & Co., (fixed rate to 6/18/2021, variable rate thereafter)	3.514	6/18/2022	1,071,008	0.51%
585,000	JPMorgan Chase Bank NA	1.650	9/23/2019	581,480	0.28%
117,954	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	119,453	0.06%
199,112	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class A1	2.086	3/15/2050	196,527	0.09%
455,000	Kennametal, Inc.	4.625	6/15/2028	445,851	0.21%
555,000	Key Bank NA	1.600	8/22/2019	551,972	0.26%
340,000	KeyCorp, MTN	4.150	10/29/2025	351,244	0.17%
465,000	Kinder Morgan Energy Partners LP	4.150	2/1/2024	475,206	0.23%
85,000	Kinder Morgan, Inc.	4.300	6/1/2025	86,992	0.04%
640,000	Kraft Heinz Foods Co.	4.000	6/15/2023	647,330	0.31%
183,000	Life Technologies Corp.	6.000	3/1/2020	187,975	0.09%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	499,144	0.24%
525,000	Macquarie Group Ltd., (fixed rate to 1/15/2029, variable rate thereafter)	5.033	1/15/2030	537,187	0.26%
520,000	Mariner Finance Issuance Trust, Series 2017-BA, Class A	2.920	12/20/2029	514,632	0.25%
175,000	Marriott International, Inc., Series AA	4.650	12/1/2028	180,016	0.09%
525,000	Marriott International, Inc., Series Z	4.150	12/1/2023	536,142	0.26%
600,000	Martin Marietta Materials, Inc., 3-month LIBOR + 0.650%	3.313	5/22/2020	599,998	0.29%
175,000	Marvell Technology Group Ltd.	4.200	6/22/2023	175,814	0.08%
40,000	Masco Corp.	3.500	4/1/2021	40,058	0.02%
4,000	Masco Corp.	7.125	3/15/2020	4,152	0.00%
355,583	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	359,377	0.17%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,269,865	0.61%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	424,081	0.20%
650,000	McKesson Corp.	4.750	5/30/2029	666,522	0.32%
725,000	MEDNAX, Inc.	6.250	1/15/2027	729,024	0.35%
297,001	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	300,961	0.14%
45,000	Methanex Corp.	3.250	12/15/2019	44,981	0.02%
140,000	Microchip Technology, Inc.	3.922	6/1/2021	139,538	0.07%
116,698	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	114,550	0.05%
795,000	Mitsubishi UFJ Financial Group, Inc.	3.741	3/7/2029	795,666	0.38%
415,000	Mitsubishi UFJ Financial Group, Inc.	3.761	7/26/2023	421,742	0.20%
410,000	Mitsubishi UFJ Lease & Finance Co. Ltd.	2.652	9/19/2022	399,033	0.19%

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845,000	Molson Coors Brewing Co.	2.250	3/15/2020	837,674	0.40%
365,000	Moody's Corp.	4.250	2/1/2029	372,788	0.18%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.082	7/15/2046	249,380	0.12%
223,737	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14, Class A3	3.669	2/15/2047	225,790	0.11%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	129,759	0.06%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	942,905	0.45%
1,135,000	National Bank of Canada	2.200	11/2/2020	1,118,974	0.54%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	181,916	0.09%
690,000	National Rural Utilities Cooperative Finance Corp., MTN	1.500	11/1/2019	684,267	0.33%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	609,135	0.29%
885,000	NetApp, Inc.	2.000	9/27/2019	880,457	0.42%
915,000	New York Life Global Funding	2.950	1/28/2021	915,850	0.44%
120,000	NextGear Floorplan Master Owner Trust, Series 2016-2A, Class A2	2.190	9/15/2021	119,513	0.06%
510,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	507,183	0.24%
150,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	148,876	0.07%
125,000	NextGear Floorplan Master Owner Trust, Series 2018-1A, Class A2	3.220	2/15/2023	125,025	0.06%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/16/2023	312,698	0.15%
245,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	254,315	0.12%
1,065,000	Nissan Motor Acceptance Corp.	2.150	7/13/2020	1,045,475	0.50%
730,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	715,480	0.34%
540,000	Nordea Bank Abp	1.625	9/30/2019	536,360	0.26%
1,055,000	Nordea Bank Abp	2.125	5/29/2020	1,043,764	0.50%
165,956	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	3.571	7/25/2025	166,219	0.08%
315,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	300,281	0.14%
290,000	Office Properties Income Trust	4.250	5/15/2024	272,639	0.13%
615,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	612,359	0.29%
39,510	OneMain Financial Issuance Trust, Series 2015-1A, Class A	3.190	3/18/2026	39,524	0.02%
308,702	OneMain Financial Issuance Trust, Series 2016-1A, Class A	3.660	2/20/2029	309,967	0.15%
555,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	555,129	0.27%
370,000	ORIX Corp.	3.250	12/4/2024	361,121	0.17%
150,000	PACCAR Financial Corp., MTN	1.200	8/12/2019	149,013	0.07%
715,000	PacifiCorp	3.500	6/15/2029	714,457	0.34%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	700,796	0.34%
525,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.450	1/29/2026	525,178	0.25%
445,000	Petroleos Mexicanos	6.375	2/4/2021	457,972	0.22%
155,000	Petroleos Mexicanos	6.875	8/4/2026	154,845	0.07%
525,000	Pfizer, Inc.	3.200	9/15/2023	531,679	0.25%
185,000	Pitney Bowes, Inc.	4.700	4/1/2023	173,900	0.08%
603,488	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	605,316	0.29%
1,115,000	PNM Resources, Inc.	3.250	3/9/2021	1,110,378	0.53%
165,347	Prestige Auto Receivables Trust, Series 2016-2A, Class A3	1.760	1/15/2021	165,275	0.08%
740,000	PSEG Power LLC	3.850	6/1/2023	745,280	0.36%
94,000	Quest Diagnostics, Inc.	4.750	1/30/2020	95,557	0.05%
470,000	Ralph Lauren Corp.	3.750	9/15/2025	473,388	0.23%
720,000	Reliance Standard Life Global Funding	3.850	9/19/2023	720,019	0.34%
350,000	Republic of Colombia	4.500	3/15/2029	357,700	0.17%
450,000	Rolls-Royce PLC	2.375	10/14/2020	444,069	0.21%
390,000	Roper Technologies, Inc.	3.650	9/15/2023	391,887	0.19%
300,000	Royal Bank of Scotland Group PLC, (fixed rate to 1/27/2029, variable rate thereafter)	5.076	1/27/2030	308,496	0.15%
150,000	Ryder System, Inc., MTN	3.650	3/18/2024	149,815	0.07%
360,000	Ryder System, Inc., MTN	3.750	6/9/2023	362,200	0.17%
550,000	Ryder System, Inc., MTN	3.875	12/1/2023	556,952	0.27%
112,000	S&P Global, Inc.	3.300	8/14/2020	112,360	0.05%
310,500	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	308,453	0.15%
179,060	Santander Drive Auto Receivables Trust, Series 2016-2, Class C	2.660	11/15/2021	178,855	0.09%
97,128	Santander Drive Auto Receivables Trust, Series 2017-1, Class B	2.100	6/15/2021	97,028	0.05%
204,161	Santander Drive Auto Receivables Trust, Series 2017-2, Class B	2.210	10/15/2021	203,937	0.10%
370,000	Santander Drive Auto Receivables Trust, Series 2018-1, Class B	2.630	7/15/2022	368,601	0.18%

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180,000	Santander Drive Auto Receivables Trust, Series 2018-2, Class B	3.030	9/15/2022	180,136	0.09%
460,000	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	465,105	0.22%
635,000	Santander Holdings USA, Inc.	3.700	3/28/2022	633,208	0.30%
235,000	Santander Holdings USA, Inc.	4.450	12/3/2021	239,896	0.11%
1,000,000	Santander UK Group Holdings PLC, (fixed rate to 11/15/2023, variable rate thereafter)	4.796	11/15/2024	1,019,194	0.49%
350,000	Santander UK PLC	2.125	11/3/2020	343,470	0.16%
715,000	Santander UK PLC	2.500	1/5/2021	706,800	0.34%
482,655	SCF Equipment Trust LLC, Series 2018-1A, Class A2	3.630	10/20/2024	484,028	0.23%
205,000	Seagate Hdd Cayman	4.875	3/1/2024	199,774	0.10%
965,000	Sempra Energy	1.625	10/7/2019	956,605	0.46%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	855,144	0.41%
775,000	Shire Acquisitions Investments Ireland DAC	1.900	9/23/2019	769,537	0.37%
81,455	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	80,439	0.04%
780,000	Sinopec Group Overseas Development 2016 Ltd.	1.750	9/29/2019	774,127	0.37%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	201,912	0.10%
140,000	Smithfield Foods, Inc.	3.350	2/1/2022	134,801	0.06%
255,000	SoFi Consumer Loan Program Trust, Series 2018-1A, Class A2	3.140	2/25/2027	253,985	0.12%
730,000	SoFi Consumer Loan Program Trust, Series 2018-2, Class A2	3.350	4/26/2027	729,509	0.35%
1,181,037	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	1,185,893	0.57%
48,949	SoFi Professional Loan Program LLC, Series 2015-A, Class A2	2.420	3/25/2030	48,482	0.02%
226,365	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	224,685	0.11%
180,000	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	176,597	0.08%
119,980	South Carolina Student Loan Corp., Series 2010-1, Class A2, 3-month LIBOR + 1.000%	3.771	7/25/2025	120,163	0.06%
273,000	Southern Co. (The)	2.750	6/15/2020	272,307	0.13%
720,000	Southern Power Co., Series E	2.500	12/15/2021	705,343	0.34%
105,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	104,452	0.05%
198,683	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.709	11/15/2027	197,026	0.09%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	300,671	0.14%
440,000	Steelcase, Inc.	5.125	1/18/2029	445,257	0.21%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	231,573	0.11%
575,000	SunTrust Banks, Inc.	4.000	5/1/2025	592,920	0.28%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	529,907	0.25%
1,140,000	Synchrony Bank	3.650	5/24/2021	1,145,007	0.55%
470,000	Synchrony Credit Card Master Note Trust, Series 2016-3, Class A	1.580	9/15/2022	467,035	0.22%
150,000	Synchrony Financial	3.700	8/4/2026	136,725	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	73,554	0.04%
320,000	Sysco Corp.	3.550	3/15/2025	318,949	0.15%
137,500	TAL Advantage V LLC, Series 2014-1A, Class A	3.510	2/22/2039	136,637	0.07%
59,583	TAL Advantage V LLC, Series 2014-2A, Class A2	3.330	5/20/2039	59,357	0.03%
143,750	TAL Advantage V LLC, Series 2014-3A, Class A	3.270	11/21/2039	141,968	0.07%
265,000	Timken Co. (The)	4.500	12/15/2028	256,615	0.12%
1,065,000	Toronto Dominion Bank (The), Series MTN	3.250	6/11/2021	1,071,535	0.51%
710,000	Total Capital International SA	3.455	2/19/2029	709,360	0.34%
100,194	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	99,472	0.05%
785,000	Toyota Motor Credit Corp.	3.650	1/8/2029	796,093	0.38%
870,000	Toyota Motor Credit Corp., MTN	2.150	9/8/2022	852,721	0.41%
45,000	Trimble, Inc.	4.150	6/15/2023	45,094	0.02%
430,000	TTX Co.	2.600	6/15/2020	426,898	0.20%
840,000	U.S. Bank NA	2.000	1/24/2020	834,322	0.40%
4,205,000	U.S. Treasury Note	1.125	2/28/2021	4,090,512	1.96%
3,100,000	U.S. Treasury Note	2.500	3/31/2023	3,098,547	1.48%
1,985,000	U.S. Treasury Note	2.500	8/15/2023	1,983,527	0.95%
3,790,000	U.S. Treasury Note	2.875	10/31/2023	3,848,479	1.84%
3,965,000	U.S. Treasury Note	2.875	11/30/2023	4,029,431	1.93%
5,015,000	U.S. Treasury Note	2.875	5/15/2028	5,085,328	2.43%
1,150,000	UBS AG	2.200	6/8/2020	1,138,615	0.54%
505,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	500,999	0.24%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	567,733	0.27%
665,000	UniCredit SpA	3.750	4/12/2022	649,306	0.31%
215,000	Union Pacific Corp.	3.646	2/15/2024	218,824	0.10%

Loomis Sayles Intermediate Duration Bond Fund
Investments as of February 28, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
860,000	United Technologies Corp.	3.650	8/16/2023	870,571	0.42%
765,000	UnitedHealth Group, Inc.	3.500	2/15/2024	776,722	0.37%
63,000	Unum Group	5.625	9/15/2020	65,072	0.03%
160,000	Verisk Analytics, Inc.	4.125	3/15/2029	160,259	0.08%
1,080,000	Verizon Communications, Inc.	3.376	2/15/2025	1,080,742	0.52%
140,000	Vodafone Group PLC	4.125	5/30/2025	140,146	0.07%
1,040,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	1,059,187	0.51%
175,000	Wabtec Corp., 3-month LIBOR + 1.050%	3.838	9/15/2021	174,369	0.08%
415,000	Wabtec Corp.	4.700	9/15/2028	409,570	0.20%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,042,139	0.50%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	201,088	0.10%
1,295,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,295,021	0.62%
43,426	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR10, Class 2A4	4.769	5/1/2035	44,676	0.02%
495,000	Western Union Co. (The)	4.250	6/9/2023	505,640	0.24%
124,984	Westlake Automobile Receivables Trust, Series 2017-1A, Class B	2.300	10/17/2022	124,945	0.06%
135,000	Westlake Automobile Receivables Trust, Series 2018-1A, Class B	2.670	5/17/2021	134,485	0.06%
515,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class B	3.260	10/17/2022	515,192	0.25%
195,000	Westpac Banking Corp.	2.800	1/11/2022	193,277	0.09%
160,657	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	162,011	0.08%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	338,474	0.16%
348,589	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	353,731	0.17%
175,000	Whirlpool Corp.	4.750	2/26/2029	175,105	0.08%
1,030,000	Wisconsin Public Service Corp.	3.350	11/21/2021	1,040,103	0.50%
555,000	World Financial Network Credit Card Master Trust, Series 2016-C, Class A	1.720	8/15/2023	551,170	0.26%
730,000	World Financial Network Credit Card Master Trust, Series 2017-A, Class A	2.120	3/15/2024	722,724	0.35%
110,000	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	108,742	0.05%
835,000	WRKCo., Inc.	3.750	3/15/2025	819,470	0.39%
	Total			204,612,389	97.82%
Short-Term Investments					
6,433,656	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	3/1/2019	6,433,656	3.07%
	Total Investments			211,046,045	100.89%
	Other assets less liabilities			(1,869,065)	(0.89%)
	Net Assets			209,176,980	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
5 Year U.S. Treasury Note	6/28/2019	174	\$ 19,958,673	\$ 19,933,875	\$ (24,798)

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

Loomis Sayles Intermediate Duration Bond Fund
Investments as of January 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
600,000	AbbVie, Inc.	4.250	11/14/2028	596,827	0.29%
530,000	ABN AMRO Bank NV	1.800	9/20/2019	526,295	0.26%
79,807	ACC Trust, Series 2018-1, Class A	3.700	12/21/2020	79,864	0.04%
95,000	Activision Blizzard, Inc.	2.300	9/15/2021	92,976	0.05%
440,000	AIB Group PLC	4.750	10/12/2023	440,904	0.21%
85,000	AIG Global Funding	2.150	7/2/2020	84,063	0.04%
720,000	Air Lease Corp.	3.875	7/3/2023	710,012	0.34%
210,000	Aircastle Ltd.	4.125	5/1/2024	202,156	0.10%
345,000	Aircastle Ltd.	4.400	9/25/2023	341,583	0.17%
720,000	Alliant Energy Finance LLC	4.250	6/15/2028	717,026	0.35%
860,000	American Electric Power Co., Inc., Series J	4.300	12/1/2028	889,615	0.43%
315,000	American Express Co.	2.200	10/30/2020	311,256	0.15%
495,000	American Express Co.	3.700	8/3/2023	502,441	0.24%
645,000	American Financial Group, Inc.	3.500	8/15/2026	612,000	0.30%
730,000	American Homes 4 Rent LP	4.900	2/15/2029	730,940	0.35%
425,000	American Honda Finance Corp., MTN	2.000	2/14/2020	421,229	0.20%
645,000	American Honda Finance Corp., MTN	3.625	10/10/2023	657,010	0.32%
152,000	AmeriCredit Automobile Receivables Trust, Series 2016-1, Class C	2.890	1/10/2022	151,787	0.07%
72,000	AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C	2.870	11/8/2021	71,853	0.03%
160,000	AmeriCredit Automobile Receivables Trust, Series 2016-3, Class C	2.240	4/8/2022	158,096	0.08%
555,000	Americredit Automobile Receivables Trust, Series 2016-4, Class B	1.830	12/8/2021	549,159	0.27%
110,000	AmeriCredit Automobile Receivables Trust, Series 2017-1, Class B	2.300	2/18/2022	109,001	0.05%
300,000	AmeriCredit Automobile Receivables Trust, Series 2017-2, Class B	2.400	5/18/2022	297,667	0.14%
170,000	AmeriCredit Automobile Receivables Trust, Series 2017-3, Class B	2.240	6/19/2023	167,988	0.08%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	517,093	0.25%
22,000	Amgen, Inc.	2.200	5/22/2019	21,957	0.01%
795,000	Anheuser - Bush InBve Worldwide, Inc.	4.750	1/23/2029	825,061	0.40%
915,000	ANZ New Zealand (Int'l) Ltd.	2.200	7/17/2020	902,802	0.44%
300,000	Apache Corp.	4.375	10/15/2028	294,708	0.14%
45,000	Aptiv PLC	3.150	11/19/2020	44,861	0.02%
875,000	Ares Capital Corp.	3.625	1/19/2022	860,571	0.42%
180,000	Assurant, Inc.	4.200	9/27/2023	180,778	0.09%
315,000	AT&T, Inc., 3-month LIBOR + 1.180%	3.956	6/12/2024	311,873	0.15%
380,000	Athene Global Funding	2.750	4/20/2020	376,772	0.18%
110,000	Athene Holding Ltd.	4.125	1/12/2028	102,708	0.05%
345,000	AutoNation, Inc.	3.500	11/15/2024	321,008	0.16%
290,000	AutoNation, Inc.	4.500	10/1/2025	280,908	0.14%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	300,576	0.15%
565,000	Aviation Capital Group LLC	4.375	1/30/2024	565,197	0.27%
210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2014-1A, Class A	2.460	7/20/2020	209,679	0.10%
360,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	357,969	0.17%
365,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	3.070	9/20/2023	360,485	0.18%
835,000	Bacardi Ltd.	4.700	5/15/2028	809,926	0.39%
980,000	Baker Hughes a GE Co. LLC / Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	958,080	0.47%
605,000	Bank of Ireland Group PLC	4.500	11/25/2023	599,447	0.29%
1,355,000	Bank of New York Mellon Corp. (The), (fixed rate to 5/16/2022, variable rate thereafter), MTN	2.661	5/16/2023	1,338,090	0.65%
950,000	Bank of Nova Scotia	2.150	7/14/2020	940,658	0.46%
285,000	Bank of the West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	281,119	0.14%
450,000	Banque Federative du Credit Mutuel S.A.	2.200	7/20/2020	444,108	0.22%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	449,796	0.22%
985,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	990,026	0.48%
565,000	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	566,551	0.28%
415,000	Barclays Dryrock Issuance Trust, Series 2014-3, Class A	2.410	7/15/2022	414,032	0.20%
1,110,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	1,098,189	0.53%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	226,733	0.11%
297,670	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	298,245	0.14%
665,000	BB&T Corp., MTN	3.750	12/6/2023	683,435	0.33%
625,000	BB&T Corp., MTN	2.150	2/1/2021	615,304	0.30%

Loomis Sayles Intermediate Duration Bond Fund
Investments as of January 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
750,000	Becton, Dickinson and Co.	2.133	6/6/2019	746,650	0.36%
415,000	Best Buy Co., Inc.	4.450	10/1/2028	394,834	0.19%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	279,537	0.14%
480,000	BNP Paribas S.A.	3.375	1/9/2025	462,306	0.22%
350,000	BNP Paribas S.A.	3.500	3/1/2023	346,999	0.17%
490,000	BNZ International Funding Ltd.	2.400	2/21/2020	486,194	0.24%
310,000	Boston Properties LP	4.500	12/1/2028	320,342	0.16%
330,000	Brighthouse Financial, Inc., Series WI	3.700	6/22/2027	288,590	0.14%
635,000	British Telecommunications PLC	4.500	12/4/2023	653,698	0.32%
565,000	Brixmor Operating Partnership LP	3.650	6/15/2024	550,829	0.27%
245,000	Brown-Forman Corp.	3.500	4/15/2025	247,261	0.12%
185,000	Buckeye Partners LP	3.950	12/1/2026	167,405	0.08%
590,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	580,679	0.28%
520,000	California Republic Auto Receivables Trust, Series 2017-1, Class A4	2.280	6/15/2022	516,511	0.25%
175,000	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3	2.020	8/20/2021	173,911	0.08%
865,000	Capital One Financial Corp.	3.300	10/30/2024	843,080	0.41%
805,000	Capital One Multi-Asset Execution Trust, Series 2017-A4, Class A4	1.990	7/17/2023	795,645	0.39%
640,000	Cardinal Health, Inc.	1.948	6/14/2019	638,049	0.31%
1,000,000	CarMax Auto Owner Trust, Series 2017-2, Class A3	1.930	3/15/2022	991,886	0.48%
215,000	Caterpillar Financial Services Corp., MTN	2.550	11/29/2022	210,887	0.10%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	301,603	0.15%
665,000	Caterpillar Financial Services Corp., MTN	3.650	12/7/2023	681,223	0.33%
335,000	Cboe Global Markets, Inc.	1.950	6/28/2019	333,670	0.16%
425,000	CBS Corp.	2.900	6/1/2023	409,014	0.20%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	501,068	0.24%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	355,618	0.17%
300,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.908	7/23/2025	308,413	0.15%
155,282	Chrysler Capital Auto Receivables Trust, Series 2016-BA, Class A3	1.640	7/15/2021	154,581	0.08%
52,931	CIG Auto Receivables Trust, Series 2017-1A, Class A	2.710	5/15/2023	52,647	0.03%
725,000	Cigna Corp.	3.750	7/15/2023	734,703	0.36%
260,000	Citibank Credit Card Issuance Trust, Series 2014-A1, Class A1	2.880	1/23/2023	260,522	0.13%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	987,477	0.48%
215,000	Citigroup, Inc.	2.900	12/8/2021	213,650	0.10%
1,000,000	Citigroup, Inc., (fixed rate to 1/24/2022, variable rate thereafter)	3.142	1/24/2023	993,213	0.48%
310,000	Citizens Bank NA	2.250	3/2/2020	307,412	0.15%
430,000	Citizens Bank NA, MTN	2.500	3/14/2019	429,923	0.21%
225,000	Cleveland Electric Illuminating Co. (The)	4.550	11/15/2030	228,772	0.11%
123,990	Colony American Finance Ltd., Series 2015-1, Class A	2.896	10/15/2047	123,291	0.06%
250,000	Comerica Bank	2.500	6/2/2020	247,513	0.12%
450,000	Comerica, Inc.	3.700	7/31/2023	454,201	0.22%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	268,554	0.13%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	525,448	0.26%
28,716	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	28,669	0.01%
119,326	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	119,172	0.06%
205,578	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	207,600	0.10%
478,193	Commercial Mortgage Pass Through Certificates, Series 2014-LC17, Class A3	3.723	10/10/2047	486,832	0.24%
730,000	Commercial Mortgage Pass Through Certificates, Series 2014-TWC, Class A, 1-month LIBOR + 0.850%	3.364	2/13/2032	730,001	0.35%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	287,146	0.14%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	530,339	0.26%
280,000	Commercial Mortgage Trust, Series 2015-DC1, Class A5	3.350	2/10/2048	280,333	0.14%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	113,329	0.06%
1,035,000	Consolidated Edison, Inc., Series A	2.000	3/15/2020	1,023,431	0.50%
660,000	Cooperative Rabobank U.A. (NY)	2.750	1/10/2023	647,361	0.31%
163,148	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	160,413	0.08%
14,383	Countrywide Alternative Loan Trust, Series 2006-J5, Class 4A1	5.024	7/25/2021	13,599	0.01%

Loomis Sayles Intermediate Duration Bond Fund
Investments as of January 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
7,686	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	7,708	0.00%
320,000	Cox Communications, Inc.	3.150	8/15/2024	310,569	0.15%
70,302	CPS Auto Receivables Trust, Series 2015-A, Class B	2.790	2/16/2021	70,282	0.03%
125,000	CPS Auto Receivables Trust, Series 2017-C, Class B	2.300	7/15/2021	124,544	0.06%
775,000	CPS Auto Receivables Trust, Series 2018-D, Class B	3.610	11/15/2022	780,034	0.38%
800,000	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class B	3.180	5/15/2024	799,606	0.39%
189,227	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	188,494	0.09%
925,000	Credit Agricole S.A.	3.750	4/24/2023	918,769	0.45%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	650,231	0.32%
84,913	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	86,498	0.04%
206,000	CSX Corp.	3.700	10/30/2020	208,110	0.10%
1,100,000	Daimler Finance North America LLC	3.350	2/22/2023	1,095,700	0.53%
940,000	Danske Bank AS	3.875	9/12/2023	899,803	0.44%
565,000	Danske Bank AS	5.375	1/12/2024	573,019	0.28%
40,014	Delta Air Lines Pass Through Trust, Series 2009-1, Class A	7.750	6/17/2021	41,297	0.02%
430,000	Deutsche Bank AG	3.150	1/22/2021	418,029	0.20%
100,000	Deutsche Bank AG	3.300	11/16/2022	93,516	0.05%
290,000	Deutsche Bank AG	4.100	1/13/2026	267,844	0.13%
400,000	Deutsche Telekom International Finance BV	1.500	9/19/2019	396,100	0.19%
282,176	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	284,794	0.14%
725,000	Discover Financial Services	4.500	1/30/2026	732,691	0.36%
255,000	DowDuPont, Inc.	3.766	11/15/2020	258,408	0.13%
260,000	DowDuPont, Inc.	4.493	11/15/2025	273,010	0.13%
110,599	Drive Auto Receivables Trust, Series 2016-BA, Class C	3.190	7/15/2022	110,619	0.05%
185,000	Drive Auto Receivables Trust, Series 2017-3, Class C	2.800	7/15/2022	185,054	0.09%
192,095	Drive Auto Receivables Trust, Series 2017-AA, Class C	2.980	1/18/2022	191,971	0.09%
152,514	Drive Auto Receivables Trust, Series 2017-BA, Class C	2.610	8/16/2021	152,335	0.07%
1,005,000	Drive Auto Receivables Trust, Series 2018-5, Class B	3.680	7/15/2023	1,012,835	0.49%
68,519	DT Auto Owner Trust, Series 2015-2A, Class D	4.250	2/15/2022	68,693	0.03%
259,132	DT Auto Owner Trust, Series 2015-3A, Class D	4.530	10/17/2022	260,565	0.13%
255,000	DT Auto Owner Trust, Series 2016-2A, Class D	5.430	11/15/2022	257,163	0.12%
186,836	DT Auto Owner Trust, Series 2016-4A, Class C	2.740	10/17/2022	186,663	0.09%
68,113	DT Auto Owner Trust, Series 2017-1A, Class C	2.700	11/15/2022	67,979	0.03%
250,065	DT Auto Owner Trust, Series 2017-3A, Class B	2.400	5/17/2021	249,761	0.12%
60,000	DT Auto Owner Trust, Series 2018-2A, Class C	3.670	3/15/2024	60,131	0.03%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,138,446	0.55%
120,785	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	119,493	0.06%
175,000	Eastman Chemical Co.	3.800	3/15/2025	171,784	0.08%
9,000	Eastman Chemical Co.	4.500	1/15/2021	9,174	0.00%
340,000	Eastman Chemical Co.	4.500	12/1/2028	347,362	0.17%
385,000	EI du Pont de Nemours & Co.	2.200	5/1/2020	382,939	0.19%
1,075,000	Electricite de France S.A.	4.500	9/21/2028	1,076,995	0.52%
179,000	Encana Corp.	6.500	5/15/2019	180,560	0.09%
690,000	Enel Finance International NV	4.625	9/14/2025	681,368	0.33%
60,000	Energy Transfer Operating LP	4.900	2/1/2024	62,073	0.03%
140,000	Enterprise Products Operating LLC	3.750	2/15/2025	141,712	0.07%
190,000	Enterprise Products Operating LLC	4.150	10/16/2028	193,687	0.09%
451,000	Exelon Corp.	2.450	4/15/2021	441,183	0.21%
179,000	Exelon Generation Co. LLC	2.950	1/15/2020	178,553	0.09%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	118,605	0.06%
300,000	Exeter Automobile Receivables Trust, Series 2017-2A, Class B	2.820	5/16/2022	298,940	0.15%
190,000	Exeter Automobile Receivables Trust, Series 2018-1A, Class B	2.750	4/15/2022	189,332	0.09%
400,000	Exeter Automobile Receivables Trust, Series 2018-2A, Class B	3.270	5/16/2022	400,069	0.19%
680,000	Expedia Group, Inc.	3.800	2/15/2028	641,066	0.31%
485,000	Experian Finance PLC	4.250	2/1/2029	489,105	0.24%
45,000	Express Scripts Holding Co.	3.000	7/15/2023	44,038	0.02%
65,000	Express Scripts Holding Co.	4.750	11/15/2021	67,359	0.03%
525,000	Ferguson Finance PLC	4.500	10/24/2028	519,450	0.25%
3,217	FHLMC	3.000	10/1/2026	3,234	0.00%
45,204	FHLMC, 1-year CMT + 2.252%	4.542	1/1/2035	47,583	0.02%
111,598	FHLMC, 1-year CMT + 2.500%	4.640	5/1/2036	118,243	0.06%
309	FHLMC	6.500	1/1/2024	337	0.00%
62	FHLMC	8.000	7/1/2025	67	0.00%
648,018	FHLMC Multifamily Structured Pass Through Certificates, Series K013, Class A2	3.974	1/25/2021	660,129	0.32%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	519,481	0.25%

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701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	691,287	0.34%
760,750	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	756,481	0.37%
73,712	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	73,273	0.04%
780,000	Fifth Third Bank	1.625	9/27/2019	773,961	0.38%
260,000	First Investors Auto Owner Trust, Series 2017-1A, Class A2	2.200	3/15/2022	258,661	0.13%
315,000	First Investors Auto Owner Trust, Series 2017-2A, Class A2	2.270	7/15/2022	313,173	0.15%
519,322	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	520,169	0.25%
204,813	Flagship Credit Auto Trust, Series 2015-2, Class B	3.080	12/15/2021	204,656	0.10%
195,000	Flagship Credit Auto Trust, Series 2016-2, Class B	3.840	9/15/2022	195,756	0.10%
134,831	Flagship Credit Auto Trust, Series 2016-3, Class B	2.430	6/15/2021	134,568	0.07%
160,000	Flagship Credit Auto Trust, Series 2016-4, Class B	2.410	10/15/2021	159,131	0.08%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	809,631	0.39%
115,000	Fluor Corp.	4.250	9/15/2028	111,176	0.05%
95	FNMA	6.000	9/1/2021	95	0.00%
230,000	Ford Credit Auto Owner Trust, Series 2014-2, Class A	2.310	4/15/2026	228,990	0.11%
705,000	Ford Credit Auto Owner Trust, Series 2016-2, Class A	2.030	12/15/2027	689,688	0.33%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	587,274	0.29%
115,000	Ford Credit Auto Owner Trust/Ford Credit, Series 2014-1, Class A	2.260	11/15/2025	114,759	0.06%
1,220,000	Ford Motor Credit Co. LLC	2.979	8/3/2022	1,132,095	0.55%
425,000	Ford Motor Credit Co. LLC	3.810	1/9/2024	385,958	0.19%
605,000	Fortis, Inc.	2.100	10/4/2021	582,753	0.28%
107,000	Fortune Brands Home & Security, Inc.	3.000	6/15/2020	106,360	0.05%
470,000	Fortune Brands Home & Security, Inc.	4.000	9/21/2023	469,564	0.23%
215,000	Fox Corp.	4.709	1/25/2029	224,291	0.11%
391,582	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M2, 1-month LIBOR + 1.850%	4.360	10/25/2027	396,310	0.19%
545,000	GATX Corp.	4.350	2/15/2024	553,331	0.27%
445,000	GATX Corp.	4.700	4/1/2029	448,965	0.22%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,066,984	0.52%
670,000	General Motors Co.	5.000	10/1/2028	650,613	0.32%
90,000	General Motors Financial Co., Inc.	3.500	11/7/2024	83,642	0.04%
805,000	General Motors Financial Co., Inc.	4.150	6/19/2023	792,698	0.38%
100,000	General Motors Financial Co., Inc.	5.250	3/1/2026	99,623	0.05%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	438,571	0.21%
265,000	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	266,432	0.13%
265,627	GM Financial Consumer Automobile Receivables Trust, Series 2017-1A, Class A3	1.780	10/18/2021	263,642	0.13%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2017-3A, Class A3	1.970	5/16/2022	494,863	0.24%
196,997	GNMA	4.234	2/20/2063	199,646	0.10%
338,148	GNMA	4.266	2/20/2063	340,532	0.17%
107,439	GNMA	4.389	5/20/2062	108,106	0.05%
232,429	GNMA	4.408	10/20/2066	246,747	0.12%
61,184	GNMA	4.413	6/20/2066	64,568	0.03%
109,212	GNMA	4.429	9/20/2066	115,745	0.06%
121,500	GNMA	4.432	10/20/2062	122,787	0.06%
63,270	GNMA	4.458	11/20/2066	66,914	0.03%
66,695	GNMA	4.464	8/20/2066	70,609	0.03%
147,572	GNMA	4.465	4/20/2063	149,650	0.07%
116,313	GNMA	4.489	5/20/2062	117,323	0.06%
329,153	GNMA	4.506	4/20/2063	333,621	0.16%
117,087	GNMA	4.516	11/20/2066	124,583	0.06%
120,168	GNMA	4.524	10/20/2066	127,801	0.06%
188,324	GNMA	4.532	11/20/2064	190,379	0.09%
190,945	GNMA	4.533	9/20/2066	203,873	0.10%
1,031,605	GNMA	4.533	4/20/2067	1,104,605	0.54%
93,015	GNMA	4.543	10/20/2066	99,540	0.05%
160,316	GNMA	4.557	3/20/2063	162,309	0.08%
478,236	GNMA	4.559	7/20/2067	514,094	0.25%
161,840	GNMA	4.580	2/20/2063	163,570	0.08%
848,451	GNMA	4.590	1/20/2067	912,257	0.44%
66,788	GNMA	4.632	7/20/2062	67,253	0.03%
1,435	GNMA	4.662	8/20/2061	1,474	0.00%
456,189	GNMA	4.688	5/20/2064	483,223	0.23%
988	GNMA	6.500	12/15/2023	1,074	0.00%
73	GNMA	8.500	9/15/2022	73	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	512,299	0.25%
185,646	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.814	7/20/2064	186,300	0.09%
129,821	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.847	7/20/2064	130,198	0.06%

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113,199	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	112,293	0.05%
396,044	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	381,060	0.18%
523,441	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.267	2/20/2066	531,338	0.26%
855,844	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	2.947	4/20/2066	856,972	0.42%
2,230,637	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	2,285,692	1.11%
340,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	336,428	0.16%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	341,968	0.17%
745,000	Harley-Davidson Financial Services, Inc.	3.350	2/15/2023	726,834	0.35%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	219,809	0.11%
610,000	Hewlett Packard Enterprise Co.	2.100	10/4/2019	606,108	0.29%
120,000	Hewlett Packard Enterprise Co.	4.900	10/15/2025	125,365	0.06%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	526,389	0.26%
185,000	HSBC USA, Inc.	2.375	11/13/2019	184,340	0.09%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	179,721	0.09%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	355,643	0.17%
310,000	Humana, Inc.	2.500	12/15/2020	306,414	0.15%
940,000	Hyundai Capital America	2.750	9/18/2020	927,832	0.45%
175,000	Hyundai Capital America	3.450	3/12/2021	174,074	0.08%
1,045,000	ING Groep NV	4.625	1/6/2026	1,073,658	0.52%
130,000	Interpublic Group of Cos., Inc. (The)	3.500	10/1/2020	130,676	0.06%
89,000	Jabil, Inc.	5.625	12/15/2020	91,003	0.04%
830,000	Jackson National Life Global Funding	2.200	1/30/2020	822,926	0.40%
310,000	Jackson National Life Global Funding	3.875	6/1/2025	315,766	0.15%
174,000	John Deere Capital Corp., Series 0014, MTN	2.450	9/11/2020	172,603	0.08%
270,000	John Deere Owner Trust, Series 2017-B, Class A3	1.820	10/15/2021	267,342	0.13%
1,060,000	JPMorgan Chase & Co., (fixed rate to 6/18/2021, variable rate thereafter)	3.514	6/18/2022	1,070,917	0.52%
585,000	JPMorgan Chase Bank NA	1.650	9/23/2019	580,988	0.28%
120,664	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	121,924	0.06%
202,949	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class A1	2.086	3/15/2050	200,103	0.10%
455,000	Kennametal, Inc.	4.625	6/15/2028	442,609	0.21%
555,000	Key Bank NA	1.600	8/22/2019	551,765	0.27%
340,000	KeyCorp, MTN	4.150	10/29/2025	350,126	0.17%
465,000	Kinder Morgan Energy Partners LP	4.150	2/1/2024	472,889	0.23%
85,000	Kinder Morgan, Inc.	4.300	6/1/2025	86,986	0.04%
640,000	Kraft Heinz Foods Co.	4.000	6/15/2023	651,551	0.32%
183,000	Life Technologies Corp.	6.000	3/1/2020	188,099	0.09%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	498,904	0.24%
655,000	Macquarie Group Ltd., (fixed rate to 1/15/2029, variable rate thereafter)	5.033	1/15/2030	665,620	0.32%
520,000	Mariner Finance Issuance Trust, Series 2017-BA, Class A	2.920	12/20/2029	514,084	0.25%
175,000	Marriott International, Inc., Series AA	4.650	12/1/2028	180,731	0.09%
525,000	Marriott International, Inc., Series Z	4.150	12/1/2023	533,457	0.26%
500,000	Marsh & McLennan Cos., Inc.	4.375	3/15/2029	517,165	0.25%
600,000	Martin Marietta Materials, Inc., 3-month LIBOR + 0.650%	3.327	5/22/2020	598,403	0.29%
175,000	Marvell Technology Group Ltd.	4.200	6/22/2023	174,744	0.08%
40,000	Masco Corp.	3.500	4/1/2021	39,941	0.02%
4,000	Masco Corp.	7.125	3/15/2020	4,150	0.00%
360,699	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	366,427	0.18%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,273,079	0.62%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	423,627	0.21%
865,000	McKesson Corp.	4.750	5/30/2029	894,765	0.43%
725,000	MEDNAX, Inc.	6.250	1/15/2027	730,437	0.35%
318,211	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	321,267	0.16%
45,000	Methanex Corp.	3.250	12/15/2019	44,781	0.02%
745,000	Mexico Government International Bond	4.500	4/22/2029	746,862	0.36%
140,000	Microchip Technology, Inc.	3.922	6/1/2021	138,548	0.07%
118,326	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	116,058	0.06%
995,000	Mitsubishi UFJ Financial Group, Inc.	3.761	7/26/2023	1,013,039	0.49%
410,000	Mitsubishi UFJ Lease & Finance Co. Ltd.	2.652	9/19/2022	396,014	0.19%
845,000	Molson Coors Brewing Co.	2.250	3/15/2020	835,981	0.41%
365,000	Moody's Corp.	4.250	2/1/2029	375,120	0.18%
855,000	Morgan Stanley, Series 3NC2, 3-month LIBOR + 0.800%	3.414	2/14/2020	855,000	0.42%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.082	7/15/2046	248,951	0.12%

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225,596	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14, Class A3	3.669	2/15/2047	227,605	0.11%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	129,500	0.06%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	940,057	0.46%
1,135,000	National Bank of Canada	2.200	11/2/2020	1,116,636	0.54%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	180,708	0.09%
690,000	National Rural Utilities Cooperative Finance Corp., MTN	1.500	11/1/2019	682,288	0.33%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	609,141	0.30%
885,000	NetApp, Inc.	2.000	9/27/2019	879,328	0.43%
915,000	New York Life Global Funding	2.950	1/28/2021	916,513	0.45%
120,000	NextGear Floorplan Master Owner Trust, Series 2016-2A, Class A2	2.190	9/15/2021	119,301	0.06%
510,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	506,606	0.25%
150,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	148,774	0.07%
125,000	NextGear Floorplan Master Owner Trust, Series 2018-1A, Class A2	3.220	2/15/2023	125,004	0.06%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/16/2023	312,773	0.15%
245,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	254,658	0.12%
1,065,000	Nissan Motor Acceptance Corp.	2.150	7/13/2020	1,043,671	0.51%
730,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	712,889	0.35%
540,000	Nordea Bank Abp	1.625	9/30/2019	535,810	0.26%
1,055,000	Nordea Bank Abp	2.125	5/29/2020	1,042,614	0.51%
165,956	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	3.571	7/25/2025	166,248	0.08%
315,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	300,646	0.15%
290,000	Office Properties Income Trust	4.250	5/15/2024	274,543	0.13%
615,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	610,904	0.30%
56,056	OneMain Financial Issuance Trust, Series 2015-1A, Class A	3.190	3/18/2026	56,054	0.03%
337,450	OneMain Financial Issuance Trust, Series 2016-1A, Class A	3.660	2/20/2029	338,221	0.16%
555,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	555,196	0.27%
370,000	ORIX Corp.	3.250	12/4/2024	360,712	0.18%
150,000	PACCAR Financial Corp., MTN	1.200	8/12/2019	148,753	0.07%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	698,862	0.34%
525,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.450	1/29/2026	528,995	0.26%
445,000	Petroleos Mexicanos	6.375	2/4/2021	450,785	0.22%
155,000	Petroleos Mexicanos	6.875	8/4/2026	153,628	0.07%
525,000	Pfizer, Inc.	3.200	9/15/2023	532,747	0.26%
220,000	Pitney Bowes, Inc.	4.700	4/1/2023	202,814	0.10%
603,488	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	613,143	0.30%
1,115,000	PNM Resources, Inc.	3.250	3/9/2021	1,107,288	0.54%
247,757	Prestige Auto Receivables Trust, Series 2016-2A, Class A3	1.760	1/15/2021	247,467	0.12%
740,000	PSEG Power LLC	3.850	6/1/2023	744,993	0.36%
94,000	Quest Diagnostics, Inc.	4.750	1/30/2020	95,511	0.05%
470,000	Ralph Lauren Corp.	3.750	9/15/2025	470,720	0.23%
720,000	Reliance Standard Life Global Funding	3.850	9/19/2023	720,335	0.35%
350,000	Republic of Colombia	4.500	3/15/2029	358,229	0.17%
450,000	Rolls-Royce PLC	2.375	10/14/2020	443,457	0.22%
390,000	Roper Technologies, Inc.	3.650	9/15/2023	390,206	0.19%
300,000	Royal Bank of Scotland Group PLC, (fixed rate to 1/27/2029, variable rate thereafter)	5.076	1/27/2030	302,506	0.15%
360,000	Ryder System, Inc., MTN	3.750	6/9/2023	361,671	0.18%
550,000	Ryder System, Inc., MTN	3.875	12/1/2023	551,869	0.27%
112,000	S&P Global, Inc	3.300	8/14/2020	112,612	0.05%
312,417	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	312,439	0.15%
188,000	Santander Drive Auto Receivables Trust, Series 2016-2, Class C	2.660	11/15/2021	187,689	0.09%
122,902	Santander Drive Auto Receivables Trust, Series 2017-1, Class B	2.100	6/15/2021	122,688	0.06%
247,141	Santander Drive Auto Receivables Trust, Series 2017-2, Class B	2.210	10/15/2021	246,635	0.12%
370,000	Santander Drive Auto Receivables Trust, Series 2018-1, Class B	2.630	7/15/2022	368,201	0.18%
180,000	Santander Drive Auto Receivables Trust, Series 2018-2, Class B	3.030	9/15/2022	179,906	0.09%
460,000	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	463,612	0.23%
635,000	Santander Holdings USA, Inc.	3.700	3/28/2022	634,219	0.31%
235,000	Santander Holdings USA, Inc.	4.450	12/3/2021	238,936	0.12%

Loomis Sayles Intermediate Duration Bond Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,000,000	Santander UK Group Holdings PLC, (fixed rate to 11/15/2023, variable rate thereafter)	4.796	11/15/2024	1,013,740	0.49%
350,000	Santander UK PLC	2.125	11/3/2020	343,042	0.17%
715,000	Santander UK PLC	2.500	1/5/2021	703,522	0.34%
525,564	SCF Equipment Trust LLC, Series 2018-1A, Class A2	3.630	10/20/2024	526,896	0.26%
205,000	Seagate Hdd Cayman	4.875	3/1/2024	196,096	0.10%
965,000	Sempra Energy	1.625	10/7/2019	955,592	0.46%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	855,622	0.42%
775,000	Shire Acquisitions Investments Ireland DAC	1.900	9/23/2019	768,970	0.37%
84,111	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	83,044	0.04%
780,000	Sinopec Group Overseas Development 2016 Ltd.	1.750	9/29/2019	773,362	0.38%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	201,242	0.10%
140,000	Smithfield Foods, Inc.	3.350	2/1/2022	133,508	0.06%
255,000	SoFi Consumer Loan Program Trust, Series 2018-1A, Class A2	3.140	2/25/2027	254,026	0.12%
730,000	SoFi Consumer Loan Program Trust, Series 2018-2, Class A2	3.350	4/26/2027	728,773	0.35%
1,252,383	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	1,256,276	0.61%
51,047	SoFi Professional Loan Program LLC, Series 2015-A, Class A2	2.420	3/25/2030	50,490	0.02%
234,643	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	232,788	0.11%
180,000	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	176,529	0.09%
119,980	South Carolina Student Loan Corp., Series 2010-1, Class A2, 3-month LIBOR + 1.000%	3.490	7/25/2025	120,142	0.06%
273,000	Southern Co. (The)	2.750	6/15/2020	272,092	0.13%
720,000	Southern Power Co., Series E	2.500	12/15/2021	705,139	0.34%
105,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	102,840	0.05%
199,143	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.729	11/15/2027	197,279	0.10%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	299,734	0.15%
440,000	Steelcase, Inc.	5.125	1/18/2029	446,066	0.22%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	231,438	0.11%
575,000	SunTrust Banks, Inc.	4.000	5/1/2025	586,141	0.28%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	527,227	0.26%
1,140,000	Synchrony Bank	3.650	5/24/2021	1,137,268	0.55%
470,000	Synchrony Credit Card Master Note Trust, Series 2016-3, Class A	1.580	9/15/2022	466,214	0.23%
150,000	Synchrony Financial	3.700	8/4/2026	136,965	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	73,215	0.04%
320,000	Sysco Corp.	3.550	3/15/2025	316,958	0.15%
630,000	Takeda Pharmaceutical Co. Ltd.	4.400	11/26/2023	648,591	0.31%
139,792	TAL Advantage V LLC, Series 2014-1A, Class A	3.510	2/22/2039	138,896	0.07%
61,111	TAL Advantage V LLC, Series 2014-2A, Class A2	3.330	5/20/2039	60,847	0.03%
145,833	TAL Advantage V LLC, Series 2014-3A, Class A	3.270	11/21/2039	144,030	0.07%
265,000	Timken Co. (The)	4.500	12/15/2028	257,804	0.13%
1,065,000	Toronto Dominion Bank (The), Series MTN	3.250	6/1/2021	1,072,271	0.52%
103,548	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	101,919	0.05%
785,000	Toyota Motor Credit Corp.	3.650	1/8/2029	797,648	0.39%
870,000	Toyota Motor Credit Corp., MTN	2.150	9/8/2022	852,712	0.41%
45,000	Trimble, Inc.	4.150	6/15/2023	44,918	0.02%
430,000	TTX Co.	2.600	6/15/2020	425,613	0.21%
840,000	U.S. Bank NA	2.000	1/24/2020	833,465	0.40%
4,205,000	U.S. Treasury Note	1.125	2/28/2021	4,091,169	1.99%
1,985,000	U.S. Treasury Note	2.500	8/15/2023	1,989,187	0.97%
3,790,000	U.S. Treasury Note	2.875	10/31/2023	3,862,395	1.88%
3,965,000	U.S. Treasury Note	2.875	11/30/2023	4,044,300	1.96%
3,990,000	U.S. Treasury Note	2.875	5/15/2028	4,070,268	1.98%
1,150,000	UBS AG	2.200	6/8/2020	1,136,200	0.55%
505,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	500,438	0.24%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	567,784	0.28%
665,000	UniCredit SpA	3.750	4/12/2022	646,688	0.31%
215,000	Union Pacific Corp.	3.646	2/15/2024	216,636	0.11%
860,000	United Technologies Corp.	3.650	8/16/2023	872,827	0.42%
765,000	UnitedHealth Group, Inc.	3.500	2/15/2024	777,994	0.38%
63,000	Unum Group	5.625	9/15/2020	65,242	0.03%
1,080,000	Verizon Communications, Inc.	3.376	2/15/2025	1,078,471	0.52%
140,000	Vodafone Group PLC	4.125	5/30/2025	140,297	0.07%
1,040,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	1,051,887	0.51%
175,000	Wabtec Corp., 3-month LIBOR + 1.050%	3.838	9/15/2021	174,955	0.08%

Loomis Sayles Intermediate Duration Bond Fund
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415,000	Wabtec Corp.	4.700	9/15/2028	394,951	0.19%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,045,106	0.51%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	200,566	0.10%
1,295,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,295,069	0.63%
44,536	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR10, Class 2A4	4.677	5/1/2035	45,794	0.02%
495,000	Western Union Co. (The)	4.250	6/9/2023	499,954	0.24%
12,388	Westlake Automobile Receivables Trust, Series 2016-3A, Class B	2.070	12/15/2021	12,381	0.01%
178,434	Westlake Automobile Receivables Trust, Series 2017-1A, Class B	2.300	10/17/2022	178,236	0.09%
135,000	Westlake Automobile Receivables Trust, Series 2018-1A, Class B	2.670	5/17/2021	134,338	0.07%
195,000	Westpac Banking Corp.	2.800	1/1/2022	193,997	0.09%
178,764	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	180,486	0.09%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	338,924	0.16%
348,589	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	353,402	0.17%
1,030,000	Wisconsin Public Service Corp.	3.350	11/21/2021	1,038,796	0.50%
555,000	World Financial Network Credit Card Master Trust, Series 2016-C, Class A	1.720	8/15/2023	550,432	0.27%
730,000	World Financial Network Credit Card Master Trust, Series 2017-A, Class A	2.120	3/15/2024	721,456	0.35%
110,000	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	108,336	0.05%
835,000	WRKCo., Inc.	3.750	3/15/2025	819,906	0.40%
310,000	Xerox Corp.	3.625	3/15/2023	295,275	0.14%
	Total			202,052,071	98.15%
Short-Term Investments					
3,310,997	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	2/1/2019	3,310,997	1.61%
	Total Investments			205,363,068	99.76%
	Other assets less liabilities			496,388	0.24%
	Net Assets			205,859,456	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
5 Year U.S. Treasury Note	3/29/2019	174	\$ 19,655,582	\$ 19,985,531	\$ 329,949

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