

**Loomis Sayles Limited Term Government and Agency 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>
<b>Bonds and Notes</b>					
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,552,155	0.20%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	848,726	0.11%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,306,417	0.17%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,557,367	0.20%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,402,514	0.58%
884,474	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	876,736	0.11%
57,853	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class A	2.420	11/15/2023	57,842	0.01%
1,390,735	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	1,387,554	0.18%
1,397,747	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,440,068	0.19%
990,916	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	1,006,413	0.13%
44,682	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year Treasury - 0.200%	2.360	5/15/2023	43,436	0.01%
31,274	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year Treasury - 0.650%	2.010	8/15/2023	30,489	0.00%
132,825	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	139,803	0.02%
15,304	Federal Home Loan Mortgage Corp., REMIC, Series 2874, Class BC	5.000	10/15/2019	15,161	0.00%
140,347	Federal Home Loan Mortgage Corp., REMIC, Series 2931, Class DE	4.000	2/15/2020	139,992	0.02%
1,127,127	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	1,247,830	0.16%
1,673,276	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,815,410	0.24%
1,001,527	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	1,093,481	0.14%
1,221,233	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W	2.808	6/15/2048	1,113,397	0.15%
1,438,089	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT	4.032	12/15/2036	1,497,834	0.20%
732,179	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	4.584	6/15/2043	737,380	0.10%
1,213,037	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,336,648	0.17%
23,973	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year Treasury - 0.050%	2.460	9/25/2022	23,653	0.00%
31,316	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year Treasury - 0.500%	2.160	4/25/2024	30,467	0.00%
8,693	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.606	8/25/2042	8,805	0.00%
488,484	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	502,717	0.07%
592,031	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.550	7/25/2037	581,891	0.08%
1,261,760	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.438	8/25/2038	1,286,633	0.17%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.486	7/25/2043	5,305,817	0.69%
11,531	Federal National Mortgage Association, REMIC, Series G93-19, Class FD, 10-year Treasury - 0.650%	1.970	4/25/2023	11,414	0.00%
2,007,412	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	3.411	11/25/2022	2,011,149	0.26%
897,144	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	882,700	0.12%
63,216	FHLMC	3.000	10/1/2026	64,048	0.01%
134,306	FHLMC	4.000	12/1/2024	138,606	0.02%
333,584	FHLMC	4.000	1/1/2042	346,253	0.05%
354,728	FHLMC, 1-year CMT + 1.870%	4.170	9/1/2038	368,213	0.05%
470,827	FHLMC, 6-month LIBOR + 1.660%	4.235	6/1/2037	478,649	0.06%
1,858,533	FHLMC, 12-month LIBOR + 1.896%	4.271	9/1/2041	1,940,794	0.25%
359,581	FHLMC, 12-month LIBOR + 1.831%	4.332	3/1/2038	379,835	0.05%
258,154	FHLMC, 12-month LIBOR + 1.616%	4.335	11/1/2038	269,580	0.04%

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557,582	FHLMC, 1-year CMT + 2.165%	4.416	4/1/2036	574,456	0.08%
1,124,210	FHLMC, 1-year CMT + 2.220%	4.434	7/1/2033	1,177,322	0.15%
77,021	FHLMC, 12-month LIBOR + 1.719%	4.459	12/1/2037	79,612	0.01%
327,938	FHLMC, 12-month LIBOR + 1.831%	4.464	11/1/2038	344,569	0.05%
263,164	FHLMC, 12-month LIBOR + 1.713%	4.491	4/1/2037	275,444	0.04%
217,592	FHLMC	4.500	1/1/2025	224,023	0.03%
13,400	FHLMC	4.500	5/1/2034	13,984	0.00%
745,029	FHLMC, 1-year CMT + 2.249%	4.519	9/1/2038	782,115	0.10%
1,276,260	FHLMC, 12-month LIBOR + 1.771%	4.520	9/1/2035	1,335,102	0.17%
2,932,671	FHLMC, 1-year CMT + 2.252%	4.557	3/1/2037	3,080,591	0.40%
272,721	FHLMC, 12-month LIBOR + 1.935%	4.581	12/1/2034	287,834	0.04%
168,880	FHLMC, 1-year CMT + 2.212%	4.598	9/1/2038	177,551	0.02%
669,936	FHLMC, 1-year CMT + 2.245%	4.694	3/1/2036	706,058	0.09%
1,739,006	FHLMC, 1-year CMT + 2.273%	4.756	2/1/2036	1,825,872	0.24%
1,041,881	FHLMC, 1-year CMT + 2.286%	4.772	2/1/2036	1,096,229	0.14%
1,156,974	FHLMC, 12-month LIBOR + 1.781%	4.831	4/1/2037	1,213,029	0.16%
289,985	FHLMC, 1-year CMT + 2.250%	5.000	2/1/2035	305,151	0.04%
213,882	FHLMC, 12-month LIBOR + 2.180%	5.305	3/1/2037	227,198	0.03%
96,429	FHLMC	5.500	10/1/2023	99,644	0.01%
67,195	FHLMC, COFI + 1.250%	5.773	6/1/2020	67,628	0.01%
100,246	FHLMC, COFI + 1.250%	5.894	8/1/2020	101,121	0.01%
81,727	FHLMC, COFI + 1.250%	5.923	10/1/2020	82,572	0.01%
115,012	FHLMC, COFI + 1.250%	5.953	11/1/2020	116,193	0.02%
2,305	FHLMC	6.000	11/1/2019	2,311	0.00%
237,431	FHLMC	6.500	12/1/2034	270,376	0.04%
177	FHLMC	7.500	6/1/2026	189	0.00%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,114,971	1.85%
6,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K006, Class A2	4.251	1/25/2020	6,032,127	0.79%
4,229,760	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	4,318,268	0.57%
4,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	4,050,061	0.53%
6,451,367	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,489,458	0.85%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,643,778	0.35%
19,666,397	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	19,593,687	2.56%
2,504,748	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,506,656	0.33%
5,170,000	FHLMC Multifamily Structured Pass Through Certificates, Series K732, Class A2	3.700	5/25/2025	5,438,289	0.71%
297,328	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	2.820	11/25/2021	296,955	0.04%
2,600,258	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.140	1/25/2023	2,601,892	0.34%
4,919,587	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.880	10/25/2025	4,901,120	0.64%
1,332,824	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	2.650	9/25/2022	1,329,516	0.17%
2,997,167	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	2.690	2/25/2023	2,992,096	0.39%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	10,774,792	1.41%
2,973,787	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	2,960,381	0.39%
6,695,315	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%"	2.880	10/25/2045	6,649,644	0.87%
8,697	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	4.255	3/25/2044	9,033	0.00%
567,710	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	3.597	10/25/2044	573,702	0.08%
1,596,159	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	1,601,356	0.21%
190,488	Flagship Credit Auto Trust, Series 2016-4, Class A2	1.960	2/16/2021	190,403	0.02%
133,931	FNMA	3.000	3/1/2042	134,021	0.02%
653,767	FNMA, 12-month LIBOR + 1.635%	3.914	4/1/2037	681,164	0.09%
211,021	FNMA, 1-year CMT + 2.193%	4.068	4/1/2033	218,935	0.03%

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213,054	FNMA, 12-month LIBOR + 1.800%	4.083	3/1/2034	222,646	0.03%
1,813,118	FNMA, 12-month LIBOR + 1.776%	4.117	3/1/2037	1,900,065	0.25%
879,183	FNMA, 6-month LIBOR + 1.543%	4.208	7/1/2035	908,114	0.12%
1,737,734	FNMA, 12-month LIBOR + 1.568%	4.244	4/1/2037	1,806,095	0.24%
746,451	FNMA, 1-year CMT + 2.179%	4.267	6/1/2036	784,934	0.10%
1,351,544	FNMA, 12-month LIBOR + 1.741%	4.267	9/1/2037	1,416,574	0.19%
190,253	FNMA, 12-month LIBOR + 1.567%	4.319	8/1/2035	199,148	0.03%
1,479,161	FNMA, 12-month LIBOR + 1.611%	4.355	7/1/2035	1,540,661	0.20%
1,503,379	FNMA, 12-month LIBOR + 1.603%	4.364	9/1/2037	1,561,874	0.20%
387,727	FNMA, 1-year CMT + 2.145%	4.368	9/1/2036	407,214	0.05%
1,310,435	FNMA, 1-year CMT + 2.272%	4.383	6/1/2037	1,380,845	0.18%
596,965	FNMA, 1-year CMT + 2.287%	4.390	6/1/2033	624,918	0.08%
623,847	FNMA, 12-month LIBOR + 1.640%	4.393	7/1/2038	648,417	0.08%
374,544	FNMA, 12-month LIBOR + 1.657%	4.407	8/1/2038	386,902	0.05%
2,050,090	FNMA, 1-year CMT + 2.189%	4.409	12/1/2040	2,145,847	0.28%
76,649	FNMA, 6-month LIBOR + 1.543%	4.418	2/1/2037	79,164	0.01%
3,529,138	FNMA, 1-year CMT + 2.188%	4.441	10/1/2034	3,705,259	0.49%
227,120	FNMA, 12-month LIBOR + 1.802%	4.461	7/1/2041	236,454	0.03%
686,217	FNMA, 12-month LIBOR + 1.712%	4.462	8/1/2034	718,078	0.09%
570,116	FNMA, 1-year CMT + 2.223%	4.473	8/1/2035	602,208	0.08%
1,638,016	FNMA, 1-year CMT + 2.182%	4.479	11/1/2033	1,719,323	0.23%
365,771	FNMA, 12-month LIBOR + 1.687%	4.491	11/1/2036	382,412	0.05%
248,875	FNMA, 12-month LIBOR + 1.743%	4.500	11/1/2035	260,052	0.03%
330,730	FNMA, 12-month LIBOR + 1.656%	4.501	10/1/2033	344,637	0.05%
804,052	FNMA, 1-year CMT + 2.235%	4.527	4/1/2034	845,502	0.11%
331,884	FNMA, 1-year CMT + 2.185%	4.616	12/1/2034	345,872	0.05%
426,082	FNMA, 1-year CMT + 2.138%	4.619	9/1/2034	447,035	0.06%
439,047	FNMA, 1-year CMT + 2.287%	4.620	10/1/2033	459,423	0.06%
120,738	FNMA, 1-year CMT + 2.439%	4.641	8/1/2033	127,047	0.02%
2,288,528	FNMA, 12-month LIBOR + 1.800%	4.663	10/1/2041	2,389,991	0.31%
2,662,588	FNMA, 1-year CMT + 2.218%	4.670	4/1/2034	2,800,296	0.37%
559,627	FNMA, 12-month LIBOR + 1.800%	4.800	12/1/2041	588,371	0.08%
75,398	FNMA, 12-month LIBOR + 1.807%	4.821	1/1/2037	79,417	0.01%
215,017	FNMA, 1-year CMT + 2.500%	4.830	8/1/2036	227,717	0.03%
728,629	FNMA, 1-year CMT + 2.185%	4.849	1/1/2036	766,722	0.10%
493,331	FNMA, 12-month LIBOR + 1.765%	4.890	2/1/2037	515,215	0.07%
1,175,533	FNMA, 6-month LIBOR + 2.277%	4.923	7/1/2037	1,244,057	0.16%
1,147,696	FNMA, 12-month LIBOR + 1.820%	4.945	2/1/2047	1,218,300	0.16%
612,173	FNMA	5.000	7/1/2037	658,573	0.09%
746,828	FNMA	5.000	2/1/2038	803,416	0.11%
522,395	FNMA, 1-year CMT + 2.483%	5.060	5/1/2035	554,953	0.07%
521,839	FNMA, 12-month LIBOR + 2.473%	5.098	6/1/2035	556,594	0.07%
223,237	FNMA	5.500	11/1/2023	229,872	0.03%
162,712	FNMA	5.500	1/1/2024	169,466	0.02%
242,043	FNMA	5.500	3/1/2033	261,536	0.03%
65,719	FNMA	6.000	5/1/2021	67,056	0.01%
6,449	FNMA	6.000	9/1/2021	6,462	0.00%
108,595	FNMA	6.000	9/1/2022	111,028	0.01%
219,882	FNMA	6.000	12/1/2022	226,449	0.03%
212,199	FNMA	6.000	12/1/2022	221,254	0.03%
2,723	FNMA	6.500	7/1/2032	3,007	0.00%
2,208	FNMA	6.500	1/1/2033	2,494	0.00%
3,092	FNMA	6.500	10/1/2033	3,415	0.00%
3,900	FNMA	6.500	10/1/2033	4,307	0.00%
2,671	FNMA	6.500	10/1/2033	2,950	0.00%
128,508	FNMA	6.500	10/1/2034	141,927	0.02%
2,351	FNMA	6.500	12/1/2034	2,680	0.00%
4,946	FNMA	6.500	2/1/2036	5,522	0.00%
30,457	FNMA	6.500	11/1/2037	34,294	0.00%
18,061	FNMA	7.500	12/1/2030	19,678	0.00%
16,832	FNMA	7.500	7/1/2031	18,917	0.00%
35,099	FNMA	7.500	9/1/2032	37,077	0.00%
2,090,000	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	2,115,565	0.28%
3,164,710	GNMA, 1-month LIBOR + 1.716%	4.220	2/20/2061	3,296,997	0.43%
875,457	GNMA	4.309	12/20/2061	879,124	0.12%
1,292,993	GNMA	4.378	3/20/2063	1,310,223	0.17%
2,574,075	GNMA	4.393	12/20/2061	2,580,931	0.34%
1,185,663	GNMA	4.402	2/20/2063	1,200,038	0.16%
2,498,049	GNMA, 1-month LIBOR + 1.890%	4.410	2/20/2063	2,602,877	0.34%
2,734,494	GNMA	4.419	6/20/2063	2,780,700	0.36%
1,367,456	GNMA	4.421	2/20/2062	1,371,174	0.18%
121,531	GNMA	4.477	8/20/2061	122,865	0.02%
644,881	GNMA	4.478	3/20/2062	648,041	0.08%
3,315,511	GNMA	4.486	10/20/2065	3,537,920	0.46%
1,646,838	GNMA	4.490	6/20/2062	1,655,407	0.22%

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3,678,580	GNMA	4.534	12/20/2062	3,717,952	0.49%
923,158	GNMA	4.544	4/20/2063	934,643	0.12%
5,661,975	GNMA	4.586	11/20/2062	5,716,468	0.75%
413,475	GNMA	4.598	3/20/2062	414,772	0.05%
485,315	GNMA	4.599	7/20/2063	511,864	0.07%
1,890,078	GNMA	4.603	2/20/2066	2,006,295	0.26%
1,894,353	GNMA	4.624	3/20/2064	2,005,829	0.26%
506,180	GNMA	4.649	2/20/2062	507,413	0.07%
402,170	GNMA	4.651	1/20/2064	427,093	0.06%
1,682,776	GNMA	4.652	2/20/2062	1,686,358	0.22%
3,216,268	GNMA, 1-month LIBOR + 2.150%	4.670	3/20/2063	3,347,652	0.44%
1,820,155	GNMA	4.674	11/20/2063	1,920,966	0.25%
1,513,384	GNMA	4.688	5/20/2064	1,612,763	0.21%
23,268	GNMA	4.700	6/20/2061	23,513	0.00%
6,307	GNMA	4.700	6/20/2061	6,483	0.00%
4,252	GNMA	4.700	7/20/2061	4,266	0.00%
23,323	GNMA	4.700	8/20/2061	24,898	0.00%
43,627	GNMA	4.707	3/20/2061	44,108	0.01%
32,346	GNMA	4.710	8/20/2061	33,196	0.00%
293,942	GNMA	4.711	8/20/2062	295,860	0.04%
838,316	GNMA, 1-month LIBOR + 2.264%	4.784	5/20/2065	888,776	0.12%
883,865	GNMA, 1-month LIBOR + 2.286%	4.806	6/20/2065	941,405	0.12%
1,740,631	GNMA, 1-month LIBOR + 2.365%	4.886	2/20/2063	1,819,360	0.24%
132,756	GNMA	4.967	4/20/2061	134,294	0.02%
11,874	GNMA	6.000	12/15/2031	13,127	0.00%
50,375	GNMA	6.500	5/15/2031	57,026	0.01%
57,731	GNMA	7.000	10/15/2028	63,153	0.01%
168,424	Government National Mortgage Association, Series 2003-72, Class Z	5.272	11/16/2045	177,113	0.02%
105,636	Government National Mortgage Association, Series 2003-88, Class Z	4.501	3/16/2046	108,581	0.01%
1,094,914	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.839	10/20/2060	1,090,289	0.14%
1,037,239	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.859	10/20/2060	1,033,081	0.14%
835,720	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.959	2/20/2061	834,794	0.11%
810,619	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	809,146	0.11%
1,119,804	Government National Mortgage Association, Series 2012-124, Class HT	7.252	7/20/2032	1,144,675	0.15%
196,520	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.957	5/20/2062	195,511	0.03%
944,338	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	3.029	8/20/2062	944,745	0.12%
1,263,840	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	3.009	10/20/2062	1,261,948	0.17%
584,403	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	3.009	12/20/2062	581,526	0.08%
3,725,503	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.859	3/20/2063	3,713,777	0.49%
2,557,760	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.909	3/20/2063	2,552,466	0.33%
9,138,667	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.240	4/20/2063	9,205,637	1.20%
5,535,369	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	3.007	7/20/2064	5,557,110	0.73%
3,772,501	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	3.009	7/20/2064	3,773,090	0.49%
3,309,856	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.979	2/20/2065	3,307,136	0.43%
70,222	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.809	4/20/2061	69,684	0.01%
1,878,177	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	1,861,524	0.24%
6,204,225	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	5,999,224	0.79%
221,049	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.759	4/20/2065	220,768	0.03%
4,839,674	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.739	5/20/2065	4,810,277	0.63%
1,776,722	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.809	7/20/2065	1,774,136	0.23%
261,187	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.207	10/20/2065	260,203	0.03%

**Loomis Sayles Limited Term Government and Agency 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>
118,400	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.189	8/20/2061	117,951	0.02%
5,703,012	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.427	2/20/2066	5,764,514	0.75%
2,936,222	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.109	4/20/2066	2,940,624	0.38%
4,403,022	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	2.909	9/20/2063	4,400,577	0.58%
4,469,116	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	2.759	10/20/2067	4,462,131	0.58%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,611,405	0.34%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,051,767	0.14%
825,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2018-1, Class A, 1-month LIBOR + 0.630%	3.116	9/25/2023	826,228	0.11%
224,668	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	2.842	12/7/2020	224,691	0.03%
386,214	NCUA Guaranteed Notes, Series 2010-R1, Class 1A, 1-month LIBOR + 0.450%	2.931	10/7/2020	386,964	0.05%
919,904	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	3.041	12/8/2020	922,236	0.12%
59,703	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	3.041	12/8/2020	59,934	0.01%
725,000	NextGear Floorplan Master Owner Trust, Series 2016-1A, Class A2	2.740	4/15/2021	724,943	0.09%
1,495,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	1,490,030	0.20%
685,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	681,934	0.09%
3,898,708	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	3,921,578	0.51%
117,085	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.436	1/25/2039	117,728	0.02%
3,333,727	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.704	11/15/2027	3,325,573	0.44%
893,901	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	885,684	0.12%
1,955,000	U.S. Department of Housing and Urban Development	1.880	8/1/2019	1,950,152	0.26%
18,165,000	U.S. Treasury Note	1.125	8/31/2021	17,681,073	2.31%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	20,090,837	2.63%
9,635,000	U.S. Treasury Note	1.375	1/31/2021	9,472,409	1.24%
5,000,000	U.S. Treasury Note	1.375	9/30/2023	4,814,648	0.63%
6,795,000	U.S. Treasury Note	1.625	8/31/2022	6,658,569	0.87%
26,050,000	U.S. Treasury Note	1.750	11/30/2021	25,713,182	3.37%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,332,439	1.09%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,399,184	1.62%
7,895,000	U.S. Treasury Note	1.875	4/30/2022	7,809,882	1.02%
9,900,000	U.S. Treasury Note	2.000	2/28/2021	9,843,539	1.29%
17,015,000	U.S. Treasury Note	2.000	12/31/2021	16,909,985	2.21%
2,855,000	U.S. Treasury Note	2.000	11/15/2026	2,785,521	0.36%
13,945,000	U.S. Treasury Note	2.125	9/30/2021	13,899,243	1.82%
8,305,000	U.S. Treasury Note	2.125	11/30/2023	8,259,906	1.08%
650,000	U.S. Treasury Note	2.125	3/31/2024	646,395	0.08%
4,215,000	U.S. Treasury Note	2.250	3/31/2021	4,213,024	0.55%
16,475,000	U.S. Treasury Note	2.250	1/31/2024	16,473,713	2.16%
9,950,000	U.S. Treasury Note	2.250	11/15/2027	9,844,281	1.29%
8,000,000	U.S. Treasury Note	2.375	12/31/2020	8,006,563	1.05%
3,865,000	U.S. Treasury Note	2.500	12/31/2020	3,876,625	0.51%
7,835,000	U.S. Treasury Note	2.875	11/15/2021	7,957,116	1.04%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	69,366,250	9.08%
6,030,000	U.S. Treasury Note	2.875	11/30/2023	6,200,065	0.81%
	<b>Total</b>			<b>626,695,018</b>	<b>82.03%</b>
<b>Short-Term Investments</b>					
58,005,000	Federal Home Loan Bank Discount Notes	2.200(†)	4/8/2019	57,977,705	7.59%
103,345,000	Federal Home Loan Bank Discount Notes	2.300-2.340(†)	4/1/2019	103,345,000	13.53%
8,705,207	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	4/1/2019	8,705,207	1.14%
45,705,000	U.S. Treasury Bills	2.335(†)	4/4/2019	45,696,007	5.98%
14,430,000	U.S. Treasury Bills	2.365-2.413(†)	4/18/2019	14,413,884	1.88%
8,265,000	U.S. Treasury Bills	2.468(†)	2/27/2020	8,087,785	1.06%
	<b>Total</b>			<b>238,225,588</b>	<b>31.18%</b>

**Loomis Sayles Limited Term Government and Agency Fund**  
Investments as of March 31, 2019 (Unaudited)

Total Investments	864,920,606	113.21%
Other assets less liabilities	(100,930,543)	(13.21%)
Net Assets	763,990,063	100.00%

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

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 Limited Term Government and Agency 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>
<b>Bonds and Notes</b>					
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,543,598	0.20%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	843,663	0.11%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,296,275	0.17%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,539,558	0.20%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,358,401	0.57%
943,600	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	929,143	0.12%
229,332	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class A	2.420	11/15/2023	229,289	0.03%
1,700,473	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	1,696,214	0.22%
1,397,777	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,436,046	0.19%
1,029,163	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	1,038,505	0.14%
46,299	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year Treasury - 0.200%	2.450	5/15/2023	45,003	0.01%
32,248	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year Treasury - 0.650%	2.100	8/15/2023	31,435	0.00%
134,257	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	140,922	0.02%
24,300	Federal Home Loan Mortgage Corp., REMIC, Series 2874, Class BC	5.000	10/15/2019	24,080	0.00%
166,694	Federal Home Loan Mortgage Corp., REMIC, Series 2931, Class DE	4.000	2/15/2020	167,171	0.02%
1,136,596	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	1,245,029	0.16%
1,684,887	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,809,224	0.24%
1,004,920	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	1,091,729	0.14%
1,252,573	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W	2.800	6/15/2048	1,140,063	0.15%
1,454,728	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT	4.055	12/15/2036	1,505,659	0.20%
732,179	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	4.589	6/15/2043	725,528	0.09%
1,225,393	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,336,319	0.17%
25,427	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year Treasury - 0.050%	2.530	9/25/2022	25,089	0.00%
32,152	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year Treasury - 0.500%	2.250	4/25/2024	31,279	0.00%
8,749	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.581	8/25/2042	8,834	0.00%
501,067	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	516,755	0.07%
602,875	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.570	7/25/2037	592,535	0.08%
1,276,317	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.468	8/25/2038	1,289,323	0.17%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.490	7/25/2043	5,305,209	0.69%
12,512	Federal National Mortgage Association, REMIC, Series G93-19, Class FD, 10-year Treasury - 0.650%	2.020	4/25/2023	12,386	0.00%
2,010,925	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	3.433	11/25/2022	2,026,765	0.26%
901,465	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	888,046	0.12%
64,544	FHLMC	3.000	10/1/2026	64,734	0.01%
1,160,705	FHLMC, 12-month LIBOR + 1.781%	3.790	4/1/2037	1,213,768	0.16%
136,923	FHLMC	4.000	12/1/2024	140,729	0.02%
334,790	FHLMC	4.000	1/1/2042	344,522	0.05%
291,690	FHLMC, 1-year CMT + 2.250%	4.104	2/1/2035	307,786	0.04%
355,754	FHLMC, 1-year CMT + 1.870%	4.170	9/1/2038	369,154	0.05%
379,199	FHLMC, 12-month LIBOR + 1.831%	4.178	3/1/2038	400,008	0.05%
760,298	FHLMC, 1-year CMT + 2.245%	4.198	3/1/2036	802,828	0.10%
472,203	FHLMC, 6-month LIBOR + 1.660%	4.235	6/1/2037	480,216	0.06%
1,864,707	FHLMC, 12-month LIBOR + 1.896%	4.271	9/1/2041	1,947,369	0.25%
258,869	FHLMC, 12-month LIBOR + 1.616%	4.335	11/1/2038	270,321	0.04%
559,534	FHLMC, 1-year CMT + 2.165%	4.416	4/1/2036	576,384	0.08%
1,130,838	FHLMC, 1-year CMT + 2.220%	4.434	7/1/2033	1,184,086	0.15%

**Loomis Sayles Limited Term Government and Agency 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>
77,331	FHLMC, 12-month LIBOR + 1.719%	4.459	12/1/2037	80,030	0.01%
330,147	FHLMC, 12-month LIBOR + 1.829%	4.463	11/1/2038	346,458	0.05%
264,015	FHLMC, 12-month LIBOR + 1.713%	4.482	4/1/2037	276,120	0.04%
227,318	FHLMC	4.500	1/1/2025	233,763	0.03%
13,452	FHLMC	4.500	5/1/2034	13,943	0.00%
1,284,506	FHLMC, 12-month LIBOR + 1.771%	4.520	9/1/2035	1,343,875	0.17%
758,355	FHLMC, 1-year CMT + 2.249%	4.520	9/1/2038	796,361	0.10%
2,994,771	FHLMC, 1-year CMT + 2.252%	4.527	3/1/2037	3,145,144	0.41%
174,566	FHLMC, 1-year CMT + 2.213%	4.575	9/1/2038	183,484	0.02%
274,194	FHLMC, 12-month LIBOR + 1.935%	4.580	12/1/2034	289,432	0.04%
1,824,070	FHLMC, 1-year CMT + 2.271%	4.667	2/1/2036	1,916,165	0.25%
1,072,007	FHLMC, 1-year CMT + 2.286%	4.764	2/1/2036	1,128,233	0.15%
214,501	FHLMC, 12-month LIBOR + 2.180%	5.039	3/1/2037	227,434	0.03%
99,934	FHLMC	5.500	10/1/2023	103,111	0.01%
73,055	FHLMC, COFI + 1.250%	5.772	6/1/2020	73,658	0.01%
106,143	FHLMC, COFI + 1.250%	5.894	8/1/2020	107,244	0.01%
85,619	FHLMC, COFI + 1.250%	5.923	10/1/2020	86,669	0.01%
120,635	FHLMC, COFI + 1.250%	5.953	11/1/2020	122,085	0.02%
2,716	FHLMC	6.000	11/1/2019	2,726	0.00%
239,179	FHLMC	6.500	12/1/2034	270,208	0.04%
180	FHLMC	7.500	6/1/2026	191	0.00%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	13,953,696	1.81%
6,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K006, Class A2	4.251	1/25/2020	6,048,452	0.79%
4,238,539	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	4,316,442	0.56%
4,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	4,031,981	0.52%
6,465,646	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,475,941	0.84%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,590,781	0.34%
25,181,494	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	25,071,783	3.26%
2,534,510	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,521,655	0.33%
5,170,000	FHLMC Multifamily Structured Pass Through Certificates, Series K732, Class A2	3.700	5/25/2025	5,365,166	0.70%
297,597	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	2.844	11/25/2021	296,995	0.04%
2,604,323	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.164	1/25/2023	2,605,940	0.34%
4,919,716	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.904	10/25/2025	4,898,222	0.64%
1,332,824	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	2.674	9/25/2022	1,329,931	0.17%
2,997,167	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	2.714	2/25/2023	2,992,663	0.39%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	10,641,577	1.38%
3,186,998	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	3,172,435	0.41%
6,742,163	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%"	2.904	10/25/2045	6,720,825	0.87%
8,809	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	4.255	3/25/2044	9,078	0.00%
573,751	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	3.532	10/25/2044	580,286	0.08%
1,694,772	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	1,699,509	0.22%
402,437	Flagship Credit Auto Trust, Series 2016-4, Class A2	1.960	2/16/2021	402,175	0.05%
134,360	FNMA	3.000	3/1/2042	132,030	0.02%
1,818,822	FNMA, 12-month LIBOR + 1.776%	3.874	3/1/2037	1,908,676	0.25%
655,741	FNMA, 12-month LIBOR + 1.635%	3.914	4/1/2037	684,719	0.09%
214,246	FNMA, 12-month LIBOR + 1.800%	4.045	3/1/2034	224,651	0.03%
212,078	FNMA, 1-year CMT + 2.193%	4.068	4/1/2033	220,285	0.03%
807,349	FNMA, 1-year CMT + 2.235%	4.083	4/1/2034	850,089	0.11%
1,359,895	FNMA, 12-month LIBOR + 1.741%	4.103	9/1/2037	1,425,104	0.19%
1,798,819	FNMA, 12-month LIBOR + 1.568%	4.155	4/1/2037	1,870,746	0.24%
895,812	FNMA, 6-month LIBOR + 1.543%	4.159	7/1/2035	925,808	0.12%
1,149,174	FNMA, 12-month LIBOR + 1.820%	4.169	2/1/2047	1,213,485	0.16%
76,865	FNMA, 6-month LIBOR + 1.543%	4.175	2/1/2037	79,382	0.01%
749,533	FNMA, 1-year CMT + 2.179%	4.258	6/1/2036	789,243	0.10%
1,507,037	FNMA, 12-month LIBOR + 1.611%	4.283	7/1/2035	1,569,346	0.20%
2,142,764	FNMA, 1-year CMT + 2.188%	4.318	12/1/2040	2,244,785	0.29%
192,667	FNMA, 12-month LIBOR + 1.569%	4.319	8/1/2035	201,686	0.03%



**Loomis Sayles Limited Term Government and Agency 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>
228,210	FNMA, 12-month LIBOR + 1.802%	4.358	7/1/2041	237,022	0.03%
3,551,949	FNMA, 1-year CMT + 2.188%	4.364	10/1/2034	3,726,986	0.48%
1,572,221	FNMA, 12-month LIBOR + 1.603%	4.364	9/1/2037	1,633,080	0.21%
388,913	FNMA, 1-year CMT + 2.145%	4.368	9/1/2036	408,360	0.05%
373,339	FNMA, 12-month LIBOR + 1.687%	4.374	11/1/2036	390,029	0.05%
1,314,440	FNMA, 1-year CMT + 2.272%	4.383	6/1/2037	1,384,372	0.18%
601,869	FNMA, 1-year CMT + 2.287%	4.390	6/1/2033	629,977	0.08%
813,745	FNMA, 12-month LIBOR + 1.643%	4.393	7/1/2038	845,908	0.11%
375,471	FNMA, 12-month LIBOR + 1.657%	4.407	8/1/2038	387,891	0.05%
494,922	FNMA, 12-month LIBOR + 1.765%	4.423	2/1/2037	517,664	0.07%
427,912	FNMA, 1-year CMT + 2.138%	4.445	9/1/2034	448,350	0.06%
688,695	FNMA, 12-month LIBOR + 1.712%	4.462	8/1/2034	720,847	0.09%
571,983	FNMA, 1-year CMT + 2.223%	4.473	8/1/2035	601,665	0.08%
1,645,467	FNMA, 1-year CMT + 2.182%	4.479	11/1/2033	1,727,082	0.22%
249,762	FNMA, 12-month LIBOR + 1.743%	4.493	11/1/2035	260,994	0.03%
332,322	FNMA, 12-month LIBOR + 1.656%	4.501	10/1/2033	346,196	0.05%
333,220	FNMA, 1-year CMT + 2.185%	4.616	12/1/2034	347,258	0.05%
531,628	FNMA, 1-year CMT + 2.287%	4.620	10/1/2033	556,221	0.07%
2,699,036	FNMA, 1-year CMT + 2.218%	4.640	4/1/2034	2,837,353	0.37%
216,009	FNMA, 1-year CMT + 2.500%	4.640	8/1/2036	228,723	0.03%
121,295	FNMA, 1-year CMT + 2.439%	4.641	8/1/2033	127,635	0.02%
2,293,965	FNMA, 12-month LIBOR + 1.800%	4.663	10/1/2041	2,393,721	0.31%
560,830	FNMA, 12-month LIBOR + 1.800%	4.800	12/1/2041	589,410	0.08%
75,630	FNMA, 12-month LIBOR + 1.807%	4.821	1/1/2037	79,531	0.01%
797,027	FNMA, 1-year CMT + 2.185%	4.849	1/1/2036	838,327	0.11%
1,179,479	FNMA, 6-month LIBOR + 2.277%	4.902	7/1/2037	1,248,116	0.16%
524,206	FNMA, 1-year CMT + 2.483%	4.996	5/1/2035	555,784	0.07%
618,576	FNMA	5.000	7/1/2037	660,730	0.09%
754,552	FNMA	5.000	2/1/2038	805,914	0.10%
523,895	FNMA, 12-month LIBOR + 2.473%	5.098	6/1/2035	558,847	0.07%
227,932	FNMA	5.500	11/1/2023	234,264	0.03%
165,550	FNMA	5.500	1/1/2024	171,116	0.02%
242,975	FNMA	5.500	3/1/2033	260,673	0.03%
69,309	FNMA	6.000	5/1/2021	70,705	0.01%
6,762	FNMA	6.000	9/1/2021	6,779	0.00%
114,894	FNMA	6.000	9/1/2022	117,361	0.02%
227,538	FNMA	6.000	12/1/2022	234,013	0.03%
217,523	FNMA	6.000	12/1/2022	226,214	0.03%
2,737	FNMA	6.500	7/1/2032	3,002	0.00%
2,239	FNMA	6.500	1/1/2033	2,509	0.00%
3,102	FNMA	6.500	10/1/2033	3,403	0.00%
3,934	FNMA	6.500	10/1/2033	4,315	0.00%
2,691	FNMA	6.500	10/1/2033	2,952	0.00%
128,896	FNMA	6.500	10/1/2034	141,395	0.02%
2,362	FNMA	6.500	12/1/2034	2,677	0.00%
4,964	FNMA	6.500	2/1/2036	5,496	0.00%
30,548	FNMA	6.500	11/1/2037	33,865	0.00%
18,143	FNMA	7.500	12/1/2030	19,662	0.00%
17,169	FNMA	7.500	7/1/2031	19,182	0.00%
35,345	FNMA	7.500	9/1/2032	37,233	0.01%
2,090,000	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	2,108,776	0.27%
3,236,635	GNMA, 1-month LIBOR + 1.715%	4.078	2/20/2061	3,368,836	0.44%
2,522,166	GNMA, 1-month LIBOR + 1.890%	4.212	2/20/2063	2,627,690	0.34%
1,074,027	GNMA	4.334	12/20/2061	1,078,725	0.14%
1,288,401	GNMA	4.378	3/20/2063	1,306,643	0.17%
1,218,639	GNMA	4.404	2/20/2063	1,233,721	0.16%
142,074	GNMA	4.408	8/20/2061	143,355	0.02%
2,772,950	GNMA	4.419	6/20/2063	2,819,256	0.37%
1,564,116	GNMA	4.444	2/20/2062	1,569,525	0.20%
3,252,380	GNMA	4.452	12/20/2061	3,262,141	0.42%
3,259,997	GNMA, 1-month LIBOR + 2.150%	4.473	3/20/2063	3,392,946	0.44%
682,952	GNMA	4.491	3/20/2062	687,013	0.09%
1,680,824	GNMA	4.494	6/20/2062	1,691,427	0.22%
3,501,213	GNMA	4.498	10/20/2065	3,707,633	0.48%
3,920,743	GNMA	4.534	12/20/2062	3,967,890	0.52%
961,077	GNMA	4.547	4/20/2063	973,899	0.13%
836,000	GNMA, 1-month LIBOR + 2.264%	4.582	5/20/2065	886,046	0.12%
6,166,424	GNMA	4.585	11/20/2062	6,226,447	0.81%
415,630	GNMA	4.599	3/20/2062	417,588	0.05%
483,984	GNMA	4.599	7/20/2063	507,162	0.07%
1,894,725	GNMA	4.603	2/20/2066	1,997,240	0.26%
882,712	GNMA, 1-month LIBOR + 2.286%	4.606	6/20/2065	940,032	0.12%
1,887,082	GNMA	4.624	3/20/2064	1,985,676	0.26%
400,691	GNMA	4.651	1/20/2064	422,717	0.06%
2,004,166	GNMA	4.659	2/20/2062	2,010,369	0.26%

**Loomis Sayles Limited Term Government and Agency 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>
847,410	GNMA	4.669	2/20/2062	849,188	0.11%
1,863,373	GNMA	4.674	11/20/2063	1,953,772	0.25%
1,768,266	GNMA, 1-month LIBOR + 2.366%	4.688	2/20/2063	1,848,166	0.24%
1,507,784	GNMA	4.688	5/20/2064	1,595,297	0.21%
23,086	GNMA	4.700	6/20/2061	23,349	0.00%
6,328	GNMA	4.700	6/20/2061	6,488	0.00%
4,235	GNMA	4.700	7/20/2061	4,256	0.00%
23,232	GNMA	4.700	8/20/2061	24,622	0.00%
43,457	GNMA	4.707	3/20/2061	43,990	0.01%
46,445	GNMA	4.707	8/20/2061	47,249	0.01%
330,411	GNMA	4.713	8/20/2062	332,767	0.04%
144,574	GNMA	4.977	4/20/2061	146,292	0.02%
11,972	GNMA	6.000	12/15/2031	13,190	0.00%
51,095	GNMA	6.500	5/15/2031	57,340	0.01%
58,107	GNMA	7.000	10/15/2028	63,217	0.01%
169,262	Government National Mortgage Association, Series 2003-72, Class Z	5.271	11/16/2045	176,801	0.02%
105,993	Government National Mortgage Association, Series 2003-88, Class Z	4.625	3/16/2046	108,116	0.01%
1,101,466	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.837	10/20/2060	1,097,643	0.14%
1,035,448	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.857	10/20/2060	1,032,118	0.13%
853,418	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.957	2/20/2061	853,099	0.11%
945,052	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	943,149	0.12%
1,151,556	Government National Mortgage Association, Series 2012-124, Class HT	7.252	7/20/2032	1,184,294	0.15%
248,030	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.957	5/20/2062	248,056	0.03%
952,176	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	3.027	8/20/2062	953,365	0.12%
1,413,118	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	3.007	10/20/2062	1,411,404	0.18%
685,239	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	3.007	12/20/2062	685,490	0.09%
3,860,606	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.857	3/20/2063	3,851,094	0.50%
2,592,159	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.907	3/20/2063	2,588,444	0.34%
9,127,594	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.240	4/20/2063	9,154,992	1.19%
5,561,395	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.847	7/20/2064	5,582,766	0.73%
3,841,092	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	3.007	7/20/2064	3,845,939	0.50%
3,350,961	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.977	2/20/2065	3,351,327	0.44%
70,222	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.807	4/20/2061	70,057	0.01%
2,276,289	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	2,256,749	0.29%
6,511,522	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	6,261,711	0.81%
260,601	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.757	4/20/2065	260,344	0.03%
4,943,178	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.737	5/20/2065	4,916,805	0.64%
1,931,834	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.807	7/20/2065	1,929,579	0.25%
288,537	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.207	10/20/2065	288,986	0.04%
138,637	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.187	8/20/2061	138,840	0.02%
5,734,761	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.427	2/20/2066	5,801,950	0.75%
3,105,809	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.107	4/20/2066	3,110,794	0.40%
4,674,502	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	2.907	9/20/2063	4,673,063	0.61%
4,814,587	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	2.757	10/20/2067	4,808,069	0.63%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,598,593	0.34%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,036,095	0.13%

**Loomis Sayles Limited Term Government and Agency 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>
825,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2018-1, Class A, 1-month LIBOR + 0.630%	3.120	9/25/2023	824,770	0.11%
225,212	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	2.862	12/7/2020	225,423	0.03%
399,712	NCUA Guaranteed Notes, Series 2010-R1, Class 1A, 1-month LIBOR + 0.450%	2.963	10/7/2020	400,323	0.05%
929,131	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	3.073	12/8/2020	931,198	0.12%
61,304	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	3.073	12/8/2020	61,548	0.01%
725,000	NextGear Floorplan Master Owner Trust, Series 2016-1A, Class A2	2.740	4/15/2021	724,938	0.09%
1,495,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	1,486,744	0.19%
685,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	679,868	0.09%
4,099,644	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	4,116,500	0.54%
122,539	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.440	1/25/2039	123,302	0.02%
3,341,479	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.709	11/15/2027	3,313,617	0.43%
915,769	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	909,174	0.12%
1,955,000	U.S. Department of Housing and Urban Development	1.880	8/1/2019	1,949,311	0.25%
18,165,000	U.S. Treasury Note	1.125	8/31/2021	17,560,446	2.28%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	19,840,478	2.58%
12,200,000	U.S. Treasury Note	1.375	1/31/2021	11,935,031	1.55%
5,000,000	U.S. Treasury Note	1.375	9/30/2023	4,753,516	0.62%
26,050,000	U.S. Treasury Note	1.750	11/30/2021	25,536,123	3.32%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,261,719	1.07%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,280,520	1.60%
7,895,000	U.S. Treasury Note	1.875	4/30/2022	7,748,202	1.01%
9,900,000	U.S. Treasury Note	2.000	2/28/2021	9,797,906	1.27%
17,015,000	U.S. Treasury Note	2.000	12/31/2021	16,791,014	2.18%
2,855,000	U.S. Treasury Note	2.000	11/15/2026	2,727,083	0.35%
13,945,000	U.S. Treasury Note	2.125	9/30/2021	13,813,721	1.80%
8,305,000	U.S. Treasury Note	2.125	11/30/2023	8,158,365	1.06%
13,805,000	U.S. Treasury Note	2.250	1/31/2024	13,628,123	1.77%
9,950,000	U.S. Treasury Note	2.250	11/15/2027	9,613,021	1.25%
8,000,000	U.S. Treasury Note	2.375	12/31/2020	7,976,250	1.04%
3,865,000	U.S. Treasury Note	2.500	12/31/2020	3,861,980	0.50%
4,215,000	U.S. Treasury Note	2.500	2/28/2021	4,213,847	0.55%
650,000	U.S. Treasury Note	2.500	2/29/2024	645,912	0.08%
7,835,000	U.S. Treasury Note	2.875	11/15/2021	7,910,902	1.03%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	68,561,813	8.91%
6,030,000	U.S. Treasury Note	2.875	11/30/2023	6,127,988	0.80%
	Total			630,526,035	81.94%
<b>Short-Term Investments</b>					
45,385,000	Federal Home Loan Bank Discount Notes	2.300-2.340(t)	3/8/2011	45,363,987	5.89%
5,834,432	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	3/1/2019	5,834,432	0.76%
57,655,000	U.S. Treasury Bills	2.342(t)	3/12/2019	57,613,554	7.48%
20,520,000	U.S. Treasury Bills	2.365-2.413(t)	4/18/2019	20,454,746	2.66%
8,265,000	U.S. Treasury Bills	2.468(t)	2/27/2020	8,059,778	1.05%
	Total			91,962,510	11.95%
	Total Investments			767,852,532	99.78%
	Other assets less liabilities			1,687,997	0.22%
	Net Assets			769,540,529	100.00%

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

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 Limited Term Government and Agency Fund**  
Investments as of January 31, 2019 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,541,255	0.20%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,286,610	0.17%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,531,187	0.20%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,337,712	0.57%
946,261	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	930,395	0.12%
380,681	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class A	2.420	11/15/2023	380,331	0.05%
1,978,287	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	1,970,624	0.26%
1,397,777	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,437,598	0.19%
1,062,310	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	1,072,164	0.14%
47,563	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year Treasury - 0.200%	2.530	5/15/2023	46,208	0.01%
33,114	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year Treasury - 0.650%	2.160	8/15/2023	32,699	0.00%
137,288	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	144,274	0.02%
37,670	Federal Home Loan Mortgage Corp., REMIC, Series 2874, Class BC	5.000	10/15/2019	37,696	0.01%
194,349	Federal Home Loan Mortgage Corp., REMIC, Series 2931, Class DE	4.000	2/15/2020	194,946	0.03%
1,144,945	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	1,254,902	0.16%
1,720,023	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,850,514	0.24%
1,152,542	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	1,250,257	0.16%
1,266,087	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W	2.811	6/15/2048	1,154,157	0.15%
1,470,602	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT	4.072	12/15/2036	1,522,797	0.20%
732,179	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	4.609	6/15/2043	718,885	0.09%
1,237,871	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,351,704	0.18%
26,437	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year Treasury - 0.050%	2.590	9/25/2022	26,176	0.00%
32,911	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year Treasury - 0.500%	2.310	4/25/2024	32,553	0.00%
8,805	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.494	8/25/2042	8,884	0.00%
514,367	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	530,852	0.07%
616,150	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.652	7/25/2037	606,117	0.08%
1,288,057	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.470	8/25/2038	1,308,616	0.17%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.510	7/25/2043	5,292,629	0.69%
13,477	Federal National Mortgage Association, REMIC, Series G93-19, Class FD, 10-year Treasury - 0.650%	2.090	4/25/2023	13,340	0.00%
2,152,913	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	3.400	11/25/2022	2,170,540	0.28%
912,101	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	898,730	0.12%
65,684	FHLMC	3.000	10/1/2026	66,031	0.01%
1,284,322	FHLMC, 12-month LIBOR + 1.796%	3.804	4/1/2037	1,348,486	0.18%
313,683	FHLMC, 1-year CMT + 2.250%	3.975	2/1/2035	331,847	0.04%
140,754	FHLMC	4.000	12/1/2024	144,946	0.02%
338,895	FHLMC	4.000	1/1/2042	350,268	0.05%
215,534	FHLMC, 12-month LIBOR + 2.180%	4.084	3/1/2037	228,240	0.03%
382,348	FHLMC, 12-month LIBOR + 1.831%	4.085	3/1/2038	402,891	0.05%
763,456	FHLMC, 1-year CMT + 2.245%	4.091	3/1/2036	808,247	0.11%
356,776	FHLMC, 1-year CMT + 1.870%	4.170	9/1/2038	369,832	0.05%
473,459	FHLMC, 6-month LIBOR + 1.660%	4.235	6/1/2037	482,124	0.06%
1,870,513	FHLMC, 12-month LIBOR + 1.896%	4.271	9/1/2041	1,949,020	0.26%
266,946	FHLMC, 12-month LIBOR + 1.614%	4.317	11/1/2038	278,988	0.04%
1,887,215	FHLMC, 1-year CMT + 2.278%	4.386	2/1/2036	1,985,486	0.26%
561,772	FHLMC, 1-year CMT + 2.165%	4.416	4/1/2036	578,380	0.08%

**Loomis Sayles Limited Term Government and Agency Fund**  
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Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,223,891	FHLMC, 1-year CMT + 2.220%	4.437	7/1/2033	1,286,070	0.17%
78,117	FHLMC, 12-month LIBOR + 1.721%	4.453	12/1/2037	80,858	0.01%
264,832	FHLMC, 12-month LIBOR + 1.713%	4.470	4/1/2037	276,940	0.04%
346,282	FHLMC, 12-month LIBOR + 1.845%	4.477	11/1/2038	363,798	0.05%
3,050,102	FHLMC, 1-year CMT + 2.252%	4.487	3/1/2037	3,209,983	0.42%
776,396	FHLMC, 1-year CMT + 2.249%	4.498	9/1/2038	817,311	0.11%
235,550	FHLMC	4.500	1/1/2025	242,630	0.03%
13,504	FHLMC	4.500	5/1/2034	14,045	0.00%
1,298,577	FHLMC, 12-month LIBOR + 1.771%	4.520	9/1/2035	1,359,680	0.18%
175,263	FHLMC, 1-year CMT + 2.213%	4.532	9/1/2038	183,651	0.02%
279,610	FHLMC, 12-month LIBOR + 1.935%	4.574	12/1/2034	295,404	0.04%
1,077,838	FHLMC, 1-year CMT + 2.286%	4.756	2/1/2036	1,135,162	0.15%
103,685	FHLMC	5.500	10/1/2023	106,659	0.01%
80,682	FHLMC, COFI + 1.250%	5.773	6/1/2020	81,407	0.01%
113,755	FHLMC, COFI + 1.250%	5.894	8/1/2020	115,063	0.02%
90,155	FHLMC, COFI + 1.250%	5.923	10/1/2020	91,275	0.01%
127,926	FHLMC, COFI + 1.250%	5.953	11/1/2020	129,502	0.02%
3,126	FHLMC	6.000	11/1/2019	3,138	0.00%
243,551	FHLMC	6.500	12/1/2034	274,577	0.04%
183	FHLMC	7.500	6/1/2026	193	0.00%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	13,977,954	1.83%
6,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K006, Class A2	4.251	1/25/2020	6,050,314	0.79%
4,245,541	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	4,324,445	0.57%
4,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	4,034,970	0.53%
6,595,812	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,605,852	0.87%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,595,378	0.34%
25,773,668	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	25,629,041	3.36%
2,556,279	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,540,924	0.33%
5,170,000	FHLMC Multifamily Structured Pass Through Certificates, Series K732, Class A2	3.700	5/25/2025	5,368,569	0.70%
297,808	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	2.833	11/25/2021	296,883	0.04%
2,821,190	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.153	1/25/2023	2,822,060	0.37%
4,919,812	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.893	10/25/2025	4,892,188	0.64%
1,332,824	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	2.663	9/25/2022	1,329,581	0.17%
3,104,210	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	2.703	2/25/2023	3,098,891	0.41%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	10,624,692	1.39%
3,193,064	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	3,174,037	0.42%
6,754,756	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%"	2.893	10/25/2045	6,729,474	0.88%
8,843	FHLMC Structured Pass Through Securities, Series T- 60, Class 2A1	4.082	3/25/2044	9,082	0.00%
585,127	FHLMC Structured Pass Through Securities, Series T- 62, Class 1A1, 12-month MTA + 1.200%	3.452	10/25/2044	587,871	0.08%
1,799,081	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	1,802,013	0.24%
641,292	Flagship Credit Auto Trust, Series 2016-4, Class A2	1.960	2/16/2021	640,443	0.08%
134,777	FNMA	3.000	3/1/2042	133,176	0.02%
496,575	FNMA, 12-month LIBOR + 1.765%	3.692	2/1/2037	518,830	0.07%
657,709	FNMA, 12-month LIBOR + 1.635%	3.784	4/1/2037	687,878	0.09%
1,824,626	FNMA, 12-month LIBOR + 1.776%	3.874	3/1/2037	1,920,105	0.25%
1,150,856	FNMA, 12-month LIBOR + 1.820%	3.917	2/1/2047	1,221,288	0.16%
1,405,731	FNMA, 12-month LIBOR + 1.736%	4.003	9/1/2037	1,475,445	0.19%
77,100	FNMA, 6-month LIBOR + 1.543%	4.043	2/1/2037	79,573	0.01%
226,684	FNMA, 12-month LIBOR + 1.800%	4.045	3/1/2034	238,290	0.03%
1,841,032	FNMA, 12-month LIBOR + 1.572%	4.047	4/1/2037	1,919,970	0.25%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
213,132	FNMA, 1-year CMT + 2.193%	4.068	4/1/2033	221,213	0.03%
810,874	FNMA, 1-year CMT + 2.235%	4.083	4/1/2034	857,504	0.11%
431,885	FNMA, 1-year CMT + 2.138%	4.108	9/1/2034	454,256	0.06%
922,863	FNMA, 6-month LIBOR + 1.543%	4.113	7/1/2035	952,554	0.12%
1,555,114	FNMA, 12-month LIBOR + 1.610%	4.223	7/1/2035	1,621,975	0.21%
777,868	FNMA, 1-year CMT + 2.177%	4.258	6/1/2036	820,968	0.11%
75,857	FNMA, 12-month LIBOR + 1.807%	4.270	1/1/2037	79,568	0.01%
2,254,326	FNMA, 1-year CMT + 2.188%	4.275	12/1/2040	2,373,619	0.31%
3,572,570	FNMA, 1-year CMT + 2.188%	4.277	10/1/2034	3,764,358	0.49%
384,826	FNMA, 12-month LIBOR + 1.677%	4.310	11/1/2036	402,712	0.05%
1,576,588	FNMA, 12-month LIBOR + 1.603%	4.311	9/1/2037	1,637,148	0.21%
193,356	FNMA, 12-month LIBOR + 1.569%	4.324	8/1/2035	202,225	0.03%
390,094	FNMA, 1-year CMT + 2.145%	4.368	9/1/2036	410,632	0.05%
228,987	FNMA, 12-month LIBOR + 1.802%	4.371	7/1/2041	237,221	0.03%
1,318,429	FNMA, 1-year CMT + 2.272%	4.383	6/1/2037	1,390,529	0.18%
607,146	FNMA, 1-year CMT + 2.287%	4.390	6/1/2033	635,535	0.08%
815,799	FNMA, 12-month LIBOR + 1.643%	4.393	7/1/2038	847,605	0.11%
376,414	FNMA, 12-month LIBOR + 1.657%	4.407	8/1/2038	388,525	0.05%
2,732,564	FNMA, 1-year CMT + 2.218%	4.420	4/1/2034	2,875,564	0.38%
799,484	FNMA, 1-year CMT + 2.185%	4.460	1/1/2036	841,982	0.11%
691,163	FNMA, 12-month LIBOR + 1.712%	4.462	8/1/2034	722,748	0.09%
573,843	FNMA, 1-year CMT + 2.223%	4.473	8/1/2035	604,291	0.08%
1,660,018	FNMA, 1-year CMT + 2.182%	4.474	11/1/2033	1,746,003	0.23%
260,442	FNMA, 12-month LIBOR + 1.748%	4.497	11/1/2035	272,418	0.04%
333,626	FNMA, 12-month LIBOR + 1.656%	4.506	10/1/2033	347,788	0.05%
334,550	FNMA, 1-year CMT + 2.185%	4.570	12/1/2034	348,409	0.05%
533,962	FNMA, 1-year CMT + 2.287%	4.622	10/1/2033	558,379	0.07%
255,220	FNMA, 1-year CMT + 2.500%	4.640	8/1/2036	271,294	0.04%
121,812	FNMA, 1-year CMT + 2.439%	4.641	8/1/2033	128,108	0.02%
2,299,604	FNMA, 12-month LIBOR + 1.800%	4.663	10/1/2041	2,388,178	0.31%
646,358	FNMA, 12-month LIBOR + 1.800%	4.800	12/1/2041	679,496	0.09%
1,237,014	FNMA, 6-month LIBOR + 2.275%	4.887	7/1/2037	1,308,676	0.17%
545,116	FNMA, 1-year CMT + 2.480%	4.996	5/1/2035	577,714	0.08%
625,315	FNMA	5.000	7/1/2037	669,674	0.09%
765,797	FNMA	5.000	2/1/2038	819,998	0.11%
526,398	FNMA, 12-month LIBOR + 2.473%	5.098	6/1/2035	561,013	0.07%
232,727	FNMA	5.500	11/1/2023	239,265	0.03%
168,379	FNMA	5.500	1/1/2024	174,035	0.02%
243,902	FNMA	5.500	3/1/2033	261,564	0.03%
73,667	FNMA	6.000	5/1/2021	75,158	0.01%
7,112	FNMA	6.000	9/1/2021	7,128	0.00%
122,478	FNMA	6.000	9/1/2022	125,272	0.02%
223,025	FNMA	6.000	12/1/2022	231,903	0.03%
237,164	FNMA	6.000	12/1/2022	244,194	0.03%
2,752	FNMA	6.500	7/1/2032	2,983	0.00%
2,294	FNMA	6.500	1/1/2033	2,573	0.00%
3,113	FNMA	6.500	10/1/2033	3,415	0.00%
3,957	FNMA	6.500	10/1/2033	4,288	0.00%
2,704	FNMA	6.500	10/1/2033	2,930	0.00%
129,282	FNMA	6.500	10/1/2034	140,111	0.02%
2,371	FNMA	6.500	12/1/2034	2,691	0.00%
4,986	FNMA	6.500	2/1/2036	5,530	0.00%
31,296	FNMA	6.500	11/1/2037	34,614	0.00%
18,225	FNMA	7.500	12/1/2030	19,768	0.00%
17,247	FNMA	7.500	7/1/2031	19,302	0.00%
35,589	FNMA	7.500	9/1/2032	37,497	0.00%
2,090,000	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	2,107,216	0.28%
3,236,166	GNMA, 1-month LIBOR + 1.716%	3.977	2/20/2061	3,369,131	0.44%
2,551,380	GNMA, 1-month LIBOR + 1.890%	4.187	2/20/2063	2,658,166	0.35%
1,188,444	GNMA	4.356	12/20/2061	1,193,536	0.16%
178,974	GNMA	4.394	8/20/2061	180,248	0.02%
1,378,681	GNMA	4.398	3/20/2063	1,398,001	0.18%
1,261,790	GNMA	4.411	2/20/2063	1,277,367	0.17%
2,763,495	GNMA	4.419	6/20/2063	2,811,133	0.37%
3,321,259	GNMA, 1-month LIBOR + 2.151%	4.447	3/20/2063	3,457,588	0.45%
1,611,847	GNMA	4.450	2/20/2062	1,618,151	0.21%
3,619,686	GNMA	4.463	12/20/2061	3,630,302	0.48%
3,488,138	GNMA	4.498	10/20/2065	3,698,995	0.48%
1,850,707	GNMA	4.504	6/20/2062	1,862,128	0.24%
810,851	GNMA	4.519	3/20/2062	815,058	0.11%
3,976,531	GNMA	4.531	12/20/2062	4,025,622	0.53%
1,005,833	GNMA	4.551	4/20/2063	1,019,023	0.13%
841,263	GNMA, 1-month LIBOR + 2.260%	4.557	5/20/2065	891,325	0.12%
882,602	GNMA, 1-month LIBOR + 2.284%	4.580	6/20/2065	940,037	0.12%
6,606,345	GNMA	4.584	11/20/2062	6,668,851	0.87%

**Loomis Sayles Limited Term Government and Agency Fund**  
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482,318	GNMA	4.599	7/20/2063	505,881	0.07%
1,897,459	GNMA	4.602	2/20/2066	2,002,547	0.26%
510,596	GNMA	4.611	3/20/2062	512,687	0.07%
1,879,838	GNMA	4.624	3/20/2064	1,980,098	0.26%
399,267	GNMA	4.651	1/20/2064	421,644	0.06%
50,833	GNMA	4.662	8/20/2061	52,229	0.01%
1,827,085	GNMA, 1-month LIBOR + 2.366%	4.663	2/20/2063	1,908,608	0.25%
2,262,003	GNMA	4.664	2/20/2062	2,269,139	0.30%
942,203	GNMA	4.673	2/20/2062	944,369	0.12%
1,894,598	GNMA	4.674	11/20/2063	1,991,310	0.26%
1,501,981	GNMA	4.688	5/20/2064	1,590,989	0.21%
23,086	GNMA	4.700	6/20/2061	23,359	0.00%
8,493	GNMA	4.700	6/20/2061	8,650	0.00%
4,219	GNMA	4.700	7/20/2061	4,243	0.00%
43,287	GNMA	4.707	3/20/2061	43,845	0.01%
46,277	GNMA	4.707	8/20/2061	47,108	0.01%
368,875	GNMA	4.708	8/20/2062	371,400	0.05%
154,851	GNMA	4.988	4/20/2061	156,674	0.02%
12,391	GNMA	6.000	12/15/2031	13,699	0.00%
51,573	GNMA	6.500	5/15/2031	58,008	0.01%
58,485	GNMA	7.000	10/15/2028	63,729	0.01%
170,095	Government National Mortgage Association, Series 2003-72, Class Z	5.271	11/16/2045	177,947	0.02%
127,316	Government National Mortgage Association, Series 2003-88, Class Z	4.764	3/16/2046	130,683	0.02%
1,121,575	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.677	10/20/2060	1,118,726	0.15%
1,043,129	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.697	10/20/2060	1,040,843	0.14%
858,893	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.797	2/20/2061	859,362	0.11%
1,320,339	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	1,317,016	0.17%
1,169,560	Government National Mortgage Association, Series 2012-124, Class HT	7.253	7/20/2032	1,166,673	0.15%
268,892	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.797	5/20/2062	268,883	0.04%
965,855	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	2.867	8/20/2062	967,901	0.13%
1,567,541	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	2.847	10/20/2062	1,565,720	0.21%
779,039	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	2.847	12/20/2062	779,292	0.10%
3,879,802	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.697	3/20/2063	3,872,957	0.51%
2,622,182	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.747	3/20/2063	2,620,437	0.34%
9,257,182	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.350	4/20/2063	9,298,115	1.22%
5,588,739	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.814	7/20/2064	5,608,420	0.73%
3,858,041	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.847	7/20/2064	3,869,226	0.51%
3,367,949	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.817	2/20/2065	3,372,717	0.44%
115,818	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.647	4/20/2061	115,667	0.02%
3,024,165	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	2,999,945	0.39%
6,693,650	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	6,440,400	0.84%
322,075	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.597	4/20/2065	321,755	0.04%
5,008,512	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.577	5/20/2065	4,985,582	0.65%
2,082,233	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.647	7/20/2065	2,079,880	0.27%
318,470	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.047	10/20/2065	318,953	0.04%
164,410	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.027	8/20/2061	164,629	0.02%
5,734,761	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.267	2/20/2066	5,821,272	0.76%
3,191,068	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	2.947	4/20/2066	3,195,273	0.42%

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5,095,633	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	2.747	9/20/2063	5,094,036	0.67%	
5,044,420	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	2.597	10/20/2067	5,037,303	0.66%	
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,604,712	0.34%	
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,037,137	0.14%	
825,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2018-1, Class A, 1-month LIBOR + 0.630%	3.140	9/25/2023	824,752	0.11%	
227,829	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	2.866	12/7/2020	227,983	0.03%	
410,472	NCUA Guaranteed Notes, Series 2010-R1, Class 1A, 1-month LIBOR + 0.450%	2.971	10/7/2020	410,962	0.05%	
936,829	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	3.081	12/8/2020	938,257	0.12%	
61,830	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	3.081	12/8/2020	62,090	0.01%	
725,000	NextGear Floorplan Master Owner Trust, Series 2016-1A, Class A2	2.740	4/15/2021	724,481	0.10%	
1,495,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	1,485,051	0.19%	
685,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	679,402	0.09%	
4,347,302	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	4,360,814	0.57%	
128,679	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.460	1/25/2039	129,487	0.02%	
3,349,230	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.729	11/15/2027	3,317,882	0.43%	
946,428	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	931,538	0.12%	
1,955,000	U.S. Department of Housing and Urban Development	1.880	8/1/2019	1,947,903	0.26%	
18,165,000	U.S. Treasury Note	1.125	8/31/2021	17,563,284	2.30%	
20,945,000	U.S. Treasury Note	1.250	7/31/2023	19,881,387	2.60%	
8,700,000	U.S. Treasury Note	1.375	1/31/2021	8,514,445	1.12%	
5,000,000	U.S. Treasury Note	1.375	9/30/2023	4,765,039	0.62%	
26,050,000	U.S. Treasury Note	1.750	11/30/2021	25,558,510	3.35%	
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,272,294	1.08%	
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,303,662	1.61%	
7,895,000	U.S. Treasury Note	1.875	4/30/2022	7,756,837	1.02%	
9,900,000	U.S. Treasury Note	2.000	2/28/2021	9,805,641	1.28%	
17,015,000	U.S. Treasury Note	2.000	12/31/2021	16,812,282	2.20%	
2,855,000	U.S. Treasury Note	2.000	11/15/2026	2,740,242	0.36%	
13,945,000	U.S. Treasury Note	2.125	9/30/2021	13,828,973	1.81%	
8,305,000	U.S. Treasury Note	2.125	11/30/2023	8,183,994	1.07%	
13,805,000	U.S. Treasury Note	2.250	1/31/2024	13,675,039	1.79%	
7,355,000	U.S. Treasury Note	2.250	11/15/2027	7,144,693	0.94%	
8,000,000	U.S. Treasury Note	2.375	12/31/2020	7,985,312	1.05%	
3,865,000	U.S. Treasury Note	2.500	12/31/2020	3,867,114	0.51%	
33,405,000	U.S. Treasury Note	2.500	1/31/2021	33,428,488	4.38%	
16,695,000	U.S. Treasury Note	2.500	1/31/2024	16,741,303	2.19%	
7,835,000	U.S. Treasury Note	2.875	11/15/2021	7,925,286	1.04%	
67,520,000	U.S. Treasury Note	2.875	10/31/2023	68,809,737	9.01%	
6,030,000	U.S. Treasury Note	2.875	11/30/2023	6,150,600	0.81%	
	<b>Total</b>			<b>678,909,122</b>	<b>88.93%</b>	
<b>Short-Term Investments</b>						
3,015,000	Federal Home Loan Bank Discount Notes	2.300	(†)	2/6/2019	3,013,999	0.39%
54,440,000	Federal National Mortgage Association Discount Notes	2.280	(†)	2/4/2019	54,429,167	7.13%
4,168,457	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500		2/1/2019	4,168,457	0.55%
20,520,000	U.S. Treasury Bills	2.365-2.413	(†)	4/18/2019	20,417,758	2.67%
	<b>Total</b>				<b>82,029,381</b>	<b>10.74%</b>
	<b>Total Investments</b>				<b>760,938,503</b>	<b>99.67%</b>
	Other assets less liabilities				2,522,371	0.33%
	<b>Net Assets</b>				<b>763,460,874</b>	<b>100.00%</b>

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

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