

Loomis Sayles Bond Fund

Investments as of July 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
8,456,540	1839688 Alberta ULC, PIK	USD	14.000	2/13/2020	—	0.00%
3,075,000	AES Corp. (The)	USD	4.875	5/15/2023	3,113,499	0.03%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	4.053	1/15/2067	1,559,301	0.01%
14,985,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC	USD	5.750	3/15/2025	15,284,700	0.14%
6,795,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC	USD	6.625	6/15/2024	7,083,787	0.07%
3,641,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	3,645,551	0.03%
41,683,849	Alta Wind Holdings LLC	USD	7.000	6/30/2035	46,941,114	0.43%
281,500,000	America Movil SAB de CV	MXN	6.450	12/5/2022	13,917,128	0.13%
143,600,000	America Movil SAB de CV	MXN	8.460	12/18/2036	6,856,382	0.06%
29,295,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	30,140,161	0.28%
4,523,620	American Airlines Pass Through Certificates, Series 2016-3, Class B	USD	3.750	4/15/2027	4,539,486	0.04%
4,409,074	American Airlines Pass Through Certificates, Series 2017-2, Class B	USD	3.700	4/15/2027	4,414,103	0.04%
6,212,000	American International Group, Inc.	USD	4.875	6/1/2022	6,626,388	0.06%
7,794,000	American Woodmark Corp.	USD	4.875	3/15/2026	7,716,060	0.07%
2,770,000	Anadarko Petroleum Corp.	USD	4.500	7/15/2044	2,769,969	0.03%
15,585,000	Antares Holdings LP	USD	6.000	8/15/2023	15,917,664	0.15%
20,994,000	APL Ltd.	USD	8.000	1/15/2024	17,634,960	0.16%
35,180,000	ArcelorMittal	USD	6.750	3/1/2041	41,185,428	0.38%
3,635,000	ArcelorMittal	USD	7.000	10/15/2039	4,353,853	0.04%
24,372,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	10.000	4/1/2022	24,067,350	0.22%
137,303,000	AT&T, Inc.	USD	4.300	2/15/2030	147,480,795	1.37%
18,120,000	AT&T, Inc.	USD	4.500	3/9/2048	18,531,937	0.17%
19,930,000	AT&T, Inc.	USD	4.550	3/9/2049	20,520,576	0.19%
15,473,000	Avon Products, Inc.	USD	8.950	3/15/2043	16,710,840	0.15%
67,930,000	AXA S.A., (fixed rate to 12/14/2036, variable rate thereafter)	USD	6.379		78,289,325	0.72%
1,185,000	AXA S.A., EMTN, (fixed rate to 10/16/2019, variable rate thereafter)	GBP	6.772		1,450,027	0.01%
4,423,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	4,557,131	0.04%
59,285,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	62,977,854	0.58%
54,910,000	Bank of Nova Scotia (The)	CAD	2.130	6/15/2020	41,663,451	0.39%
3,950,000	Barrick Gold Corp.	USD	5.800	11/15/2034	4,452,614	0.04%
23,735,000	Barrick North America Finance LLC	USD	5.750	5/1/2043	29,932,155	0.28%
7,440,000	Baytex Energy Corp.	USD	5.125	6/1/2021	7,430,700	0.07%
6,507,000	Baytex Energy Corp.	USD	5.625	6/1/2024	6,214,185	0.06%
363,000	Beazer Homes USA, Inc.	USD	7.250	2/1/2023	355,740	0.00%
5,790,000	Bell Canada, Inc., MTN	CAD	6.550	5/1/2029	5,630,049	0.05%
3,695,000	Bell Canada, Inc., MTN	CAD	7.300	2/23/2032	3,869,979	0.04%
10,946,000	Bell Canada, Inc., Series M-17	CAD	6.100	3/16/2035	10,676,124	0.10%
7,525,000	Bellatrix Exploration Ltd.	USD	8.500	9/11/2023	6,321,000	0.06%
8,199,000	Bellatrix Exploration Ltd., 9.500% PIK, 3.000% Cash	USD	12.500	12/15/2023	5,001,390	0.05%
4,102,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,170,228	0.04%
1,263,000	BioMarin Pharmaceutical, Inc.	USD	1.500	10/15/2020	1,364,085	0.01%
755,000	Blue Racer Midstream LLC/Blue Racer Finance Corp.	USD	6.125	11/15/2022	758,775	0.01%
22,200,000	BNP Paribas S.A., (fixed rate to 6/25/2037, variable rate thereafter)	USD	7.195		24,322,764	0.23%
26,680,000	Bombardier, Inc.	USD	6.000	10/15/2022	26,646,650	0.25%
1,510,000	Bombardier, Inc.	CAD	7.350	12/22/2026	1,150,771	0.01%
11,844,000	Bombardier, Inc.	USD	7.450	5/1/2034	11,844,000	0.11%
13,345,000	Booking Holdings, Inc.	USD	0.900	9/15/2021	15,364,606	0.14%
7,878,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	6,863,882	0.06%
11,379,000	California Resources Corp.	USD	5.500	9/15/2021	6,838,210	0.06%
1,709,000	California Resources Corp.	USD	6.000	11/15/2024	888,680	0.01%
82,450,000	California Resources Corp.	USD	8.000	12/15/2022	57,715,000	0.53%
545,500,000	Canadian Government Bond	CAD	0.750	9/1/2020	409,005,137	3.79%
2,331,740,000	Central Bank of Iceland	ISK	7.250	10/26/2022	21,056,255	0.19%
1,875,000	CenturyLink, Inc.	USD	5.625	4/1/2025	1,899,375	0.02%
1,700,000	CenturyLink, Inc., Series S	USD	6.450	6/15/2021	1,782,960	0.02%
11,795,000	CenturyLink, Inc., Series W	USD	6.750	12/1/2023	12,728,574	0.12%
1,835,000	Chesapeake Energy Corp.	USD	4.875	4/15/2022	1,685,333	0.02%
62,780,000	Chesapeake Energy Corp.	USD	5.500	9/15/2026	44,779,626	0.41%
24,610,000	Chesapeake Energy Corp.	USD	8.000	1/15/2025	21,041,550	0.19%
36,790,000	Chesapeake Energy Corp.	USD	8.000	6/15/2027	29,432,000	0.27%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,597,489	0.03%
425,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	363,375	0.00%
23,492,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	19,557,090	0.18%

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7,340,000	Citigroup, Inc.	USD	4.500	1/14/2022	7,694,424	0.07%
52,380,000	Citigroup, Inc.	NZD	5.130	11/12/2019	34,673,818	0.32%
12,096,000	Commercial Metals Co.	USD	5.375	7/15/2027	12,156,480	0.11%
85,210,000	Commonwealth of Puerto Rico, GO, Refunding, Series A	USD	8.000	7/1/2035	46,439,450	0.43%
18,254,000	Consolidated Energy Finance S.A.	USD	6.500	5/15/2026	18,071,460	0.17%
2,317,992	Continental Airlines Pass Through Certificates, Series 2012-1, Class B	USD	6.250	10/11/2021	2,353,388	0.02%
2,472,992	Continental Airlines Pass Through Certificates, Series 2012-2, Class B	USD	5.500	4/29/2022	2,532,739	0.02%
1,207	Continental Airlines Pass Through Trust, Series 1999-2, Class B	USD	7.566	9/15/2021	1,225	0.00%
284,489	Continental Airlines Pass Through Trust, Series 2001-1, Class A-1	USD	6.703	12/15/2022	303,547	0.00%
19,891,000	Continental Resources, Inc.	USD	3.800	6/1/2024	20,356,636	0.19%
8,832,000	Continental Resources, Inc.	USD	4.500	4/15/2023	9,218,052	0.09%
608,000	Continental Resources, Inc.	USD	5.000	9/15/2022	611,890	0.01%
4,045,000	Cooperatieve Rabobank UA	USD	3.950	11/9/2022	4,193,832	0.04%
24,710,000	CSC Holdings LLC	USD	5.375	2/1/2028	25,760,175	0.24%
3,172,000	Cummins, Inc.	USD	6.750	2/15/2027	3,863,724	0.04%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,593,000	0.09%
13,465,000	Delphi Technologies PLC	USD	5.000	10/1/2025	11,815,537	0.11%
1,500,000	Denbury Resources, Inc.	USD	7.750	2/15/2024	1,098,750	0.01%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,061,924	0.02%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	5,108,688	0.05%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	8,043,122	0.07%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,533,285	0.02%
9,330,000	DISH DBS Corp.	USD	5.000	3/15/2023	9,003,450	0.08%
48,505,000	DISH Network Corp.	USD	2.375	3/15/2024	43,123,373	0.40%
177,520,000	DISH Network Corp.	USD	3.375	8/15/2026	162,668,324	1.51%
38,973,000	EDP Finance BV	USD	4.125	1/15/2020	39,049,387	0.36%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,521,325	0.04%
8,663,000	Empresa Nacional de Electricidad S.A.	USD	7.875	2/1/2027	11,102,250	0.10%
7,325,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	4.500	11/1/2023	7,742,583	0.07%
1,455,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	1,542,437	0.01%
18,525,000	European Investment Bank, MTN	AUD	6.000	8/6/2020	13,290,280	0.12%
6,420,000	Evolent Health, Inc.	USD	2.000	12/1/2021	5,583,892	0.05%
23,489,828	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	22,315,336	0.21%
30,582	FHLMC	USD	5.000	12/1/2031	32,719	0.00%
5,000,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	4,725,000	0.04%
27,000	First Quantum Minerals Ltd.	USD	7.000	2/15/2021	27,270	0.00%
16,650,000	First Quantum Minerals Ltd.	USD	7.250	5/15/2022	16,759,057	0.16%
1,445,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,414,294	0.01%
1,500,000	Fonterra Co-operative Group Ltd., MTN	AUD	4.500	6/30/2021	1,084,769	0.01%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,752,067	0.02%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,879,367	0.02%
26,145,000	Ford Motor Credit Co. LLC	USD	5.596	1/7/2022	27,553,306	0.26%
19,948,874	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	15,919,201	0.15%
8,482,020	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	4,241,858	0.04%
32,585,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD	0.000	1/5/2030	—	0.00%
8,950,000	General Electric Co.	USD	4.500	3/11/2044	9,117,605	0.08%
11,695,000	General Electric Co., Series A, MTN, 3-month LIBOR + 0.300%	USD	2.603	5/13/2024	11,072,729	0.10%
2,080,000	General Electric Co., Series D, (fixed rate to 1/21/2021, variable rate thereafter)	USD	5.000		2,015,000	0.02%
37,875,000	General Motors Financial Co., Inc.	USD	4.375	9/25/2021	39,063,537	0.36%
38,882,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	55,075,044	0.51%
310,000	Gibson Energy, Inc.	CAD	5.375	7/15/2022	238,407	0.00%
15,000,000	Global Atlantic Fin Co.	USD	8.625	4/15/2021	16,256,496	0.15%
10,637,882	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	10,460,907	0.10%
8,997,000	Global Marine, Inc.	USD	7.000	6/1/2028	8,831,185	0.08%
27,405,000	Goldman Sachs Group, Inc. (The)	CAD	3.550	2/12/2021	21,152,391	0.20%
4,065,000	Goldman Sachs Group, Inc. (The), GMTN	USD	5.375	3/15/2020	4,137,028	0.04%
12,479,000	Goodyear Tire & Rubber Co. (The)	USD	4.875	3/15/2027	11,835,084	0.11%
6,201,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	6,635,070	0.06%
164,410,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	6,018,837	0.06%
15,912,000	Halcon Resources Corp.	USD	6.750	2/15/2025	2,705,040	0.02%
5,175,000	HCA, Inc.	USD	5.375	9/1/2026	5,601,937	0.05%
27,204,000	HCA, Inc.	USD	7.050	12/1/2027	30,740,520	0.28%
27,545,000	HCA, Inc.	USD	7.500	11/6/2033	31,952,200	0.30%
45,324,000	HCA, Inc.	USD	8.360	4/15/2024	52,802,460	0.49%

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6,944,000	HCA, Inc., MTN	USD	7.580	9/15/2025	8,037,680	0.07%
12,446,000	HCA, Inc., MTN	USD	7.750	7/15/2036	14,250,670	0.13%
31,400,000	IFM U.S. Colonial Pipeline 2 LLC	USD	6.450	5/1/2021	32,343,609	0.30%
40,000,000	Inter-American Development Bank, MTN	AUD	6.500	8/20/2019	27,433,364	0.25%
17,635,000	International Game Technology PLC	USD	6.250	1/15/2027	19,133,975	0.18%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	13,897,427	0.13%
26,445,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	26,778,430	0.25%
119,535,000	INVISTA Finance LLC	USD	4.250	10/15/2019	119,714,302	1.11%
18,765,000	iStar, Inc.	USD	3.125	9/15/2022	19,918,143	0.18%
2,340,000	iStar, Inc.	USD	4.625	9/15/2020	2,363,400	0.02%
36,970,000	J.C. Penney Corp., Inc.	USD	6.375	10/15/2036	8,766,696	0.08%
3,515,000	J.C. Penney Corp., Inc.	USD	7.625	3/1/2097	773,300	0.01%
2,010,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	7.250	8/15/2024	1,984,875	0.02%
51,270,000	Jefferies Group LLC	USD	5.125	1/20/2023	54,950,820	0.51%
29,470,000	Jefferies Group LLC	USD	6.250	1/15/2036	33,282,298	0.31%
22,428,000	Jefferies Group LLC	USD	6.450	6/8/2027	25,736,940	0.24%
73,905,000	KLA Corp.	USD	4.650	11/1/2024	80,565,928	0.75%
12,970,000	KLA Corp.	USD	5.650	11/1/2034	14,721,347	0.14%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	10,734,640	0.10%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,848,995	0.11%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	359,160	0.00%
6,368,022	Liberty Interactive LLC	USD	3.500	1/15/2031	11,023,154	0.10%
20,735,000	Lonestar Resources America, Inc.	USD	11.250	1/1/2023	19,376,650	0.18%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	10,281,332	0.10%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,847,274	0.04%
841,000	Masco Corp.	USD	7.125	3/15/2020	863,388	0.01%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	5,751,319	0.05%
13,985,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.563	1/15/2033	10,069,200	0.09%
80,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.563	1/15/2033	57,600	0.00%
145,000	MEG Energy Corp.	USD	6.375	1/30/2023	138,475	0.00%
16,830,000	MEG Energy Corp.	USD	7.000	3/31/2024	16,068,947	0.15%
5,865,000	Methanex Corp.	USD	5.250	3/1/2022	6,121,222	0.06%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	16,330,875	0.15%
2,030,000	MetLife, Inc., (fixed rate to 4/08/2038, variable rate thereafter)	USD	9.250	4/8/2068	2,872,450	0.03%
5,610,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue, Series D	USD	8.000	10/1/2047	8,772,357	0.08%
8,600,000(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	41,069,978	0.38%
8,554,600(+)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	43,928,828	0.41%
4,579,595(+)	Mexican Fixed Rate Bonds, Series M	MXN	7.750	5/29/2031	24,155,982	0.22%
10,160,320(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	7.500	6/3/2027	53,102,733	0.49%
39,547,655(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	8.000	12/7/2023	211,645,863	1.96%
3,288,446(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	8.500	5/31/2029	18,320,576	0.17%
34,470,000(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	10.000	12/5/2024	201,160,364	1.86%
113,749(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	10.000	12/5/2024	663,818	0.01%
35,020,000	Michaels Stores, Inc.	USD	8.000	7/15/2027	33,881,850	0.31%
12,705,000	Michigan Tobacco Settlement Finance Authority Taxable Turbo, Series A	USD	7.309	6/1/2034	12,810,197	0.12%
9,660,000	Midas Intermediate Holdco II LLC/Midas Intermediate Holdco II Finance, Inc.	USD	7.875	10/1/2022	9,225,300	0.09%
2,000,000	Montage Resources Corp.	USD	8.875	7/15/2023	1,545,000	0.01%
6,600,000	Morgan Stanley	USD	3.950	4/23/2027	6,909,837	0.06%
47,205,000	Morgan Stanley	USD	4.350	9/8/2026	50,618,072	0.47%
75,000,000	Morgan Stanley, GMTN	AUD	5.000	9/30/2021	54,851,675	0.51%
139,740,000	Morgan Stanley, MTN	USD	4.100	5/22/2023	146,509,812	1.36%
15,000,000	Morgan Stanley, MTN	USD	6.250	8/9/2026	18,106,424	0.17%
68,800,000	Morgan Stanley, Series MPLE	CAD	3.125	8/5/2021	53,043,455	0.49%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	74,195,434	0.69%
15,000,000	Nabors Industries, Inc.	USD	5.100	9/15/2023	13,167,300	0.12%
2,250,000	National Australia Bank Ltd.	AUD	5.000	3/11/2024	1,776,401	0.02%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	63,644,289	0.59%
35,775,000	Nationstar Mortgage Holdings, Inc.	USD	9.125	7/15/2026	37,474,312	0.35%
27,420,000	Navient Corp.	USD	5.500	1/25/2023	28,371,474	0.26%
2,830,000	Navient Corp.	USD	5.875	10/25/2024	2,900,750	0.03%
150,996(+)	Navient Corp.	USD	6.000	12/15/2043	3,243,142	0.03%
35,296,000	Navient Corp.	USD	6.750	6/15/2026	36,751,960	0.34%
75,327,000	Navient Corp., MTN	USD	6.125	3/25/2024	79,195,795	0.73%
2,950,000	Navient Corp., MTN	USD	7.250	1/25/2022	3,208,125	0.03%
51,024,000	Navient Corp., Series A, MTN	USD	5.625	8/1/2033	42,605,040	0.39%
99,500,000	New South Wales Treasury Corp.	AUD	4.000	4/8/2021	71,468,014	0.66%
128,565,000	New Zealand Government Bond	NZD	6.000	5/15/2021	91,825,028	0.85%
83,000,000	New Zealand Government Bond, Series 420	NZD	3.000	4/15/2020	55,198,024	0.51%

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17,922,000	NGL Energy Partners LP/NGL Energy Finance Corp.	USD	6.125	3/1/2025	17,697,975	0.16%
11,555,000	NGL Energy Partners LP/NGL Energy Finance Corp.	USD	7.500	11/1/2023	11,930,537	0.11%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	269,319	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	17,357,963	0.16%
13,165,000	Noble Holding International Ltd.	USD	7.875	2/1/2026	11,223,162	0.10%
764,599,000	Norway Government Bond	NOK	3.750	5/25/2021	90,117,913	0.83%
27,117,000	Nuance Communications, Inc.	USD	1.000	12/15/2035	25,782,301	0.24%
16,613,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	16,587,084	0.15%
1,566,000	Nuance Communications, Inc.	USD	1.500	11/1/2035	1,568,158	0.01%
2,660,000	Oasis Petroleum, Inc.	USD	6.875	1/15/2023	2,616,775	0.02%
1,507,000(†††)	Ontario Hydro	CAD	6.042	11/27/2020	1,111,284	0.01%
650,000	Owens Corning	USD	4.400	1/30/2048	569,732	0.01%
6,344,000	Owens Corning	USD	7.000	12/1/2036	7,613,504	0.07%
186,667	Pan American Energy LLC	USD	7.875	5/7/2021	192,967	0.00%
28,720,000	Pertamina Persero PT	USD	6.450	5/30/2044	35,632,241	0.33%
10,000	Precision Drilling Corp.	USD	5.250	11/15/2024	9,100	0.00%
4,722	Precision Drilling Corp.	USD	6.500	12/15/2021	4,651	0.00%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	54,709,200	0.51%
4,270,000	QEP Resources, Inc.	USD	5.250	5/1/2023	3,885,700	0.04%
10,870,000	Quicken Loans, Inc.	USD	5.250	1/15/2028	11,005,875	0.10%
8,990,000	Qwest Corp.	USD	7.250	9/15/2025	10,065,378	0.09%
4,810,000	Radian Group, Inc.	USD	4.500	10/1/2024	4,945,979	0.05%
2,825,000	Radian Group, Inc.	USD	4.875	3/15/2027	2,832,062	0.03%
253,010,000	Republic of Brazil	BRL	8.500	1/5/2024	70,049,366	0.65%
97,345,000	Republic of Brazil	BRL	10.250	1/10/2028	29,634,702	0.27%
35,626,000	Rovi Corp.	USD	0.500	3/1/2020	34,670,511	0.32%
11,965,000	Russel Metals, Inc.	CAD	6.000	4/19/2022	9,145,093	0.08%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	2,705,000	0.02%
2,277,000	Samsung Electronics Co. Ltd.	USD	7.700	10/1/2027	2,676,591	0.02%
27,050,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,623,000	0.02%
12,420,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	740,232	0.01%
17,527,000	Seagate HDD Cayman	USD	4.875	6/1/2027	17,596,297	0.16%
8,919,000	ServiceMaster Co. LLC (The)	USD	7.450	8/15/2027	9,810,900	0.09%
37,585,000	Shaw Communications, Inc.	CAD	5.650	10/1/2019	28,633,858	0.27%
2,710,000	Shelf Drilling Holdings Ltd.	USD	8.250	2/15/2025	2,493,200	0.02%
14,628,000	SM Energy Co.	USD	1.500	7/1/2021	13,264,670	0.12%
4,915,000	SM Energy Co.	USD	5.000	1/15/2024	4,509,512	0.04%
9,235,000	SM Energy Co.	USD	5.625	6/1/2025	8,011,362	0.07%
17,818,000	SM Energy Co.	USD	6.125	11/15/2022	17,417,095	0.16%
7,107,000	SM Energy Co.	USD	6.625	1/15/2027	6,191,974	0.06%
11,777,000	SM Energy Co.	USD	6.750	9/15/2026	10,599,300	0.10%
31,410,000	Springleaf Finance Corp.	USD	6.875	3/15/2025	35,134,598	0.33%
10,145,000	Springleaf Finance Corp.	USD	7.125	3/15/2026	11,394,103	0.11%
36,085,000	Springleaf Finance Corp.	USD	7.750	10/1/2021	39,426,471	0.36%
77,845,000	Springleaf Finance Corp.	USD	8.250	10/1/2023	90,300,200	0.84%
53,182,000	Sprint Capital Corp.	USD	6.875	11/15/2028	58,500,200	0.54%
8,400,000	Sprint Capital Corp.	USD	8.750	3/15/2032	10,426,500	0.10%
10,853,000	Sprint Corp.	USD	7.125	6/15/2024	11,884,035	0.11%
25,725,000	State of Illinois	USD	5.100	6/1/2033	26,565,178	0.25%
16,100,000	Summit Midstream Partners LP, Series A, (fixed rate to 12/15/2022, variable rate thereafter)	USD	9.500		12,032,335	0.11%
49,543,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	50,286,145	0.47%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	24,663,947	0.23%
4,300,000	Telecom Italia SpA, EMTN	GBP	5.875	5/19/2023	5,781,749	0.05%
4,700,000	Telefonica Emisiones S.A., EMTN	GBP	5.289	12/9/2022	6,483,066	0.06%
18,145,000	Telefonica Emisiones S.A., EMTN	GBP	5.375	2/2/2026	26,852,493	0.25%
1,430,000	Tenet Healthcare Corp.	USD	4.375	10/1/2021	1,456,813	0.01%
45,135,000	Tenet Healthcare Corp.	USD	5.125	5/1/2025	44,975,222	0.42%
54,975,000	Tenet Healthcare Corp.	USD	6.750	6/15/2023	56,418,094	0.52%
49,062,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	43,174,560	0.40%
990,000	Tenet Healthcare Corp.	USD	8.125	4/1/2022	1,058,063	0.01%
6,995,000	Textron Financial Corp., 3-month LIBOR + 1.735%	USD	4.253	2/15/2067	5,410,632	0.05%
23,658,000	Textron, Inc., EMTN	GBP	6.625	4/7/2020	29,729,695	0.28%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,867,357	0.05%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	589,229	0.01%
95,465,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	90,427,312	0.84%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	33,062,053	0.31%
2,305,000	TPC Group, Inc.	USD	8.750	12/15/2020	2,308,458	0.02%
25,941,000	TransDigm, Inc.	USD	6.500	7/15/2024	26,654,377	0.25%
27,645,000	Transocean Proteus Ltd.	USD	6.250	12/1/2024	28,750,800	0.27%
51,710,000	Transocean, Inc.	USD	5.800	10/15/2022	50,675,800	0.47%
69,157,000	Transocean, Inc.	USD	6.800	3/15/2038	50,138,825	0.46%
4,030,000	Transocean, Inc.	USD	7.500	4/15/2031	3,324,750	0.03%

Loomis Sayles Bond Fund

Investments as of July 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
203,945,000	U.S. Treasury Bond	USD	3.000	8/15/2048	223,542,840	2.07%
5,381,602	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	5,668,980	0.05%
3,280,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	3,345,239	0.03%
9,505,000	United Rentals North America, Inc.	USD	6.500	12/15/2026	10,333,836	0.10%
13,525,000	United States Steel Corp.	USD	6.650	6/1/2037	11,513,021	0.11%
690,000	Universal Health Services, Inc.	USD	4.750	8/1/2022	698,625	0.01%
15,500,000	Valaris PLC	USD	7.750	2/1/2026	11,315,000	0.10%
71,128,000	Verizon Communications, Inc.	USD	4.329	9/21/2028	78,899,445	0.73%
15,800,000	Videotron Ltd.	CAD	5.625	6/15/2025	12,834,298	0.12%
25,660,000	Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	USD	8.750	4/15/2023	15,139,400	0.14%
3,615,000	Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	USD	9.750	4/15/2023	2,187,075	0.02%
56,320,000	Virgin Australia Holdings Ltd.	USD	8.500	11/15/2019	56,883,200	0.53%
12,250,000	Vistra Energy Corp.	USD	5.875	6/1/2023	12,525,625	0.12%
23,950,000	Western Digital Corp.	USD	1.500	2/1/2024	22,261,408	0.21%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	11,033,066	0.10%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	34,081,260	0.32%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	5,173,133	0.05%
14,035,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	19,469,929	0.18%
4,415,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	4,296,459	0.04%
38,670,000	Whiting Petroleum Corp.	USD	5.750	3/15/2021	38,718,337	0.36%
7,005,000	Whiting Petroleum Corp.	USD	6.250	4/1/2023	6,852,361	0.06%
33,205,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	31,295,712	0.29%
18,753,000	Williams Cos., Inc.	USD	3.350	8/15/2022	19,101,973	0.18%
5,495,000	Windstream Services LLC/Windstream Finance Corp.	USD	9.000	6/30/2025	3,599,225	0.03%
12,552,000	Windstream Services LLC/Windstream Finance Corp.	USD	10.500	6/30/2024	8,786,400	0.08%
10,540,000	Worthington Industries, Inc.	USD	6.500	4/15/2020	10,783,969	0.10%
19,615,000	Ziggo BV	USD	5.500	1/15/2027	20,080,856	0.19%
	Total				6,792,637,688	62.88%
Common Stocks						
11,115,698	AT&T, Inc.				378,489,517	3.50%
3,016,077	Bellatrix Exploration Ltd.				274,231	0.00%
6,422,378	Bristol-Myers Squibb Co.				285,217,807	2.64%
1,033,462	Chesapeake Energy Corp.				1,870,566	0.02%
1,740,413	Clear Channel Outdoor Holdings, Inc.				5,273,451	0.05%
2,911,221	Corning, Inc.				89,520,046	0.83%
204,160	Dex Media, Inc.				1,684,320	0.02%
21,480,222	Ford Motor Co.				204,706,516	1.89%
2,354	Frontera Energy Corp.				23,865	0.00%
733,495	Hexion Holdings Corp.				10,391,424	0.10%
83,772	iHeartMedia, Inc., Class A				1,253,229	0.01%
209,391	Paragon Offshore Ltd., Litigation Units, Class A				41,878	0.00%
299,302	Paragon Offshore Ltd., Litigation Units, Class B				8,155,979	0.08%
2,021	Southcross Holdings Group LLC				—	0.00%
2,021	Southcross Holdings LP, Class A				1,061,025	0.01%
	Total				987,963,854	9.15%
Preferred Stocks						
25,823	Bank of America Corp., Series L		7.250		36,602,553	0.34%
257,387	Chesapeake Energy Corp.		4.500		11,134,562	0.10%
503,052	Chesapeake Energy Corp.		5.000		20,546,772	0.19%
39,322	Chesapeake Energy Corp.		5.750		15,346,197	0.14%
3,044	Chesapeake Energy Corp.		5.750		1,187,982	0.01%
50,481	Chesapeake Energy Corp.		5.750		19,701,220	0.18%
16,454	Chesapeake Energy Corp., Series A		5.750		6,421,503	0.06%
4,982	Cincinnati Bell, Inc., Series B		6.750		168,541	0.00%
2,925	Connecticut Light & Power Co. (The)		1.900		136,459	0.00%
433,942	El Paso Energy Capital Trust I		4.750		22,998,926	0.21%
2,318	Highwoods Properties, Inc., Series A		8.625		2,839,550	0.03%
52,867	Hovnanian Enterprises, Inc.		7.625		163,359	0.00%
16,004	iStar, Inc., Series G		7.650		408,902	0.01%
745,513	iStar, Inc., Series J		4.500		39,909,866	0.37%
169,007	Prologis, Inc., Series Q		8.540		11,791,618	0.11%
50,100	Southern California Edison Co.		4.780		1,172,340	0.01%
	Total				190,530,350	1.76%
Senior Loans						
48,235,000	Houghton International, Inc., New 2nd Lien Term Loan, 1-month LIBOR + 8.500%	USD	13.000	12/20/2020	47,993,825	0.44%
17,644,190	iHeartCommunications, Inc., Exit Term Loan	USD		5/1/2026	17,762,759	0.17%
7,048,927	IQOR U.S., Inc., 2nd Lien Term Loan, 3-month LIBOR + 8.750%	USD	11.069	4/1/2022	5,427,674	0.05%

Loomis Sayles Bond Fund

Investments as of July 31, 2019 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,694,643	Petroleum Geo-Services ASA, New Term Loan B, 3-month LIBOR + 2.500%	USD	4.830	3/19/2021	3,497,607	0.03%
	Total				74,681,865	0.69%
Warrants						
629,462	iHeartMedia, Inc., Expiration on 5/1/2039				8,852,120	0.08%
Closed-End Investment Companies						
170,002	NexPoint Strategic Opportunities Fund				3,148,437	0.03%
Short-Term Investments						
4,100,000	Federal Home Loan Bank Discount Notes		2.145(++++)	9/13/2019	4,089,618	0.04%
123,565,000	Ford Motor Credit Co. LLC		4.331(++++)	12/2/2019	122,293,694	1.13%
90,712,346	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		1.500	8/1/2019	90,712,346	0.84%
300,000,000	U.S. Treasury Bills		2.050-2.381(++++)	9/26/2019	299,050,257	2.77%
11,000,000	U.S. Treasury Bills		2.117(++++)	10/10/2019	10,956,220	0.10%
26,920,000	U.S. Treasury Bills		2.306(++++)	8/22/2019	26,888,407	0.25%
160,000,000	U.S. Treasury Bills		2.318(++++)	11/29/2019	158,913,245	1.47%
450,000,000	U.S. Treasury Bills		2.320-2.445(++++)	8/29/2019	449,325,027	4.16%
75,000,000	U.S. Treasury Bills		2.350(++++)	11/14/2019	74,557,177	0.69%
375,000,000	U.S. Treasury Bills		2.360-2.441(++++)	9/5/2019	374,272,290	3.47%
109,000,000	U.S. Treasury Bills		2.385(++++)	10/24/2019	108,484,297	1.00%
250,000,000	U.S. Treasury Bills		2.391-2.394(++++)	10/3/2019	249,109,980	2.31%
25,000,000	U.S. Treasury Bills		2.430(++++)	8/8/2019	24,990,500	0.23%
515,000,000	U.S. Treasury Bills		2.435-2.437(++++)	8/15/2019	514,598,578	4.76%
	Total				2,508,241,636	23.22%
	Total Investments				10,566,055,950	97.81%
	Other assets less liabilities				236,413,264	2.19%
	Net Assets				10,802,469,214	100.00%

- (t) Amount shown represents units. One unit represents a principal amount of 100.
 (tt) Amount shown represents units. One unit represents a principal amount of 25.
 (ttt) Interest rate represents annualized yield at time of purchase; not a coupon rate.
 (tttt) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
GBP	British Pound
ISK	Icelandic Krona
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
USD	U.S. Dollar

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 Bond Fund

Investments as of June 30, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
8,456,540	1839688 Alberta ULC, 14.000% PIK, 14.000% Cash	USD	14.000	2/13/2020	—	0.00%
3,075,000	AES Corp. (The)	USD	4.875	5/15/2023	3,128,936	0.03%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	4.347	1/15/2067	1,565,629	0.01%
14,985,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC	USD	5.750	3/15/2025	15,101,883	0.14%
6,795,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC	USD	6.625	6/15/2024	7,041,319	0.06%
3,641,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	3,613,693	0.03%
41,683,849	Alta Wind Holdings LLC	USD	7.000	6/30/2035	46,744,625	0.43%
281,500,000	America Movil SAB de CV	MXN	6.450	12/5/2022	13,734,927	0.13%
143,600,000	America Movil SAB de CV	MXN	8.460	12/18/2036	6,826,962	0.06%
29,295,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	30,182,638	0.28%
4,523,620	American Airlines Pass Through Certificates, Series 2016-3, Class B	USD	3.750	4/15/2027	4,554,988	0.04%
4,409,074	American Airlines Pass Through Certificates, Series 2017-2, Class B	USD	3.700	4/15/2027	4,391,774	0.04%
6,212,000	American International Group, Inc.	USD	4.875	6/1/2022	6,659,574	0.06%
7,794,000	American Woodmark Corp.	USD	4.875	3/15/2026	7,696,575	0.07%
2,770,000	Anadarko Petroleum Corp.	USD	4.500	7/15/2044	2,837,088	0.03%
15,585,000	Antares Holdings LP	USD	6.000	8/15/2023	15,840,984	0.15%
20,994,000	APL Ltd.	USD	8.000	1/15/2024	17,634,960	0.16%
35,180,000	ArcelorMittal	USD	6.750	3/1/2041	41,007,334	0.38%
3,635,000	ArcelorMittal	USD	7.000	10/15/2039	4,313,168	0.04%
24,372,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	10.000	4/1/2022	25,801,418	0.24%
137,303,000	AT&T, Inc.	USD	4.300	2/15/2030	146,957,611	1.35%
18,120,000	AT&T, Inc.	USD	4.500	3/9/2048	18,526,140	0.17%
19,930,000	AT&T, Inc.	USD	4.550	3/9/2049	20,342,571	0.19%
15,473,000	Avon Products, Inc.	USD	8.950	3/15/2043	16,304,674	0.15%
67,930,000	AXA S.A., (fixed rate to 12/14/2036, variable rate thereafter)	USD	6.379		76,972,842	0.70%
1,185,000	AXA S.A., EMTN, (fixed rate to 10/16/2019, variable rate thereafter)	GBP	6.772		1,522,657	0.01%
4,423,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	4,551,249	0.04%
59,285,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	62,805,438	0.58%
54,910,000	Bank of Nova Scotia (The)	CAD	2.130	6/15/2020	42,016,811	0.38%
3,950,000	Barrick Gold Corp.	USD	5.800	11/15/2034	4,454,767	0.04%
23,735,000	Barrick North America Finance LLC	USD	5.750	5/1/2043	29,657,260	0.27%
7,440,000	Baytex Energy Corp.	USD	5.125	6/1/2021	7,440,000	0.07%
6,507,000	Baytex Energy Corp.	USD	5.625	6/1/2024	6,214,185	0.06%
363,000	Beazer Homes USA, Inc.	USD	7.250	2/1/2023	353,925	0.00%
5,790,000	Bell Canada, Inc., MTN	CAD	6.550	5/1/2029	5,683,710	0.05%
3,695,000	Bell Canada, Inc., MTN	CAD	7.300	2/23/2032	3,873,691	0.04%
10,946,000	Bell Canada, Inc., Series M-17	CAD	6.100	3/16/2035	10,697,666	0.10%
7,525,000	Bellatrix Exploration Ltd.	USD	8.500	9/11/2023	6,622,000	0.06%
8,199,000	Bellatrix Exploration Ltd., 9.500% PIK, 3.000% Cash	USD	12.500	12/15/2023	5,411,340	0.05%
4,102,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,258,389	0.04%
1,263,000	BioMarin Pharmaceutical, Inc.	USD	1.500	10/15/2020	1,416,139	0.01%
755,000	Blue Racer Midstream LLC/Blue Racer Finance Corp.	USD	6.125	11/15/2022	765,381	0.01%
22,200,000	BNP Paribas S.A., (fixed rate to 6/25/2037, variable rate thereafter)	USD	7.195		24,017,736	0.22%
26,680,000	Bombardier, Inc.	USD	6.000	10/15/2022	26,794,457	0.25%
1,510,000	Bombardier, Inc.	CAD	7.350	12/22/2026	1,151,892	0.01%
11,844,000	Bombardier, Inc.	USD	7.450	5/1/2034	11,607,120	0.11%
13,345,000	Booking Holdings, Inc.	USD	0.900	9/15/2021	15,265,313	0.14%
7,878,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	6,582,351	0.06%
11,379,000	California Resources Corp.	USD	5.500	9/15/2021	8,180,591	0.07%
1,709,000	California Resources Corp.	USD	6.000	11/15/2024	991,220	0.01%
82,285,000	California Resources Corp.	USD	8.000	12/15/2022	62,022,319	0.57%
545,500,000	Canadian Government Bond	CAD	0.750	9/1/2020	412,231,461	3.77%
2,331,740,000	Central Bank of Iceland	ISK	7.250	10/26/2022	20,706,203	0.19%
1,875,000	CenturyLink, Inc.	USD	5.625	4/1/2025	1,912,500	0.02%
5,480,000	CenturyLink, Inc., Series G	USD	6.875	1/15/2028	5,480,000	0.05%
1,700,000	CenturyLink, Inc., Series S	USD	6.450	6/15/2021	1,797,750	0.02%
11,795,000	CenturyLink, Inc., Series W	USD	6.750	12/1/2023	12,723,856	0.12%
1,835,000	Chesapeake Energy Corp.	USD	4.875	4/15/2022	1,734,075	0.02%
58,440,000	Chesapeake Energy Corp.	USD	5.500	9/15/2026	46,645,552	0.43%
24,610,000	Chesapeake Energy Corp.	USD	8.000	1/15/2025	22,825,775	0.21%
36,790,000	Chesapeake Energy Corp.	USD	8.000	6/15/2027	32,421,187	0.30%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,691,278	0.03%

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425,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	375,063	0.00%
23,492,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	19,968,200	0.18%
7,340,000	Citigroup, Inc.	USD	4.500	1/14/2022	7,715,722	0.07%
52,380,000	Citigroup, Inc.	NZD	5.130	11/12/2019	35,550,015	0.33%
12,096,000	Commercial Metals Co.	USD	5.375	7/15/2027	12,035,520	0.11%
85,210,000	Commonwealth of Puerto Rico, GO, Refunding, Series A	USD	8.000	7/1/2035	44,096,175	0.40%
18,254,000	Consolidated Energy Finance S.A.	USD	6.500	5/15/2026	18,117,095	0.17%
2,317,992	Continental Airlines Pass Through Certificates, Series 2012-1, Class B	USD	6.250	10/11/2021	2,364,769	0.02%
2,472,992	Continental Airlines Pass Through Certificates, Series 2012-2, Class B	USD	5.500	4/29/2022	2,538,971	0.02%
1,207	Continental Airlines Pass Through Trust, Series 1999-2, Class B	USD	7.566	9/15/2021	1,242	0.00%
284,489	Continental Airlines Pass Through Trust, Series 2001-1, Class A-1	USD	6.703	12/15/2022	304,409	0.00%
19,891,000	Continental Resources, Inc.	USD	3.800	6/1/2024	20,451,701	0.19%
8,832,000	Continental Resources, Inc.	USD	4.500	4/15/2023	9,279,620	0.08%
608,000	Continental Resources, Inc.	USD	5.000	9/15/2022	612,989	0.01%
4,045,000	Cooperatieve Rabobank UA	USD	3.950	11/9/2022	4,195,926	0.04%
24,710,000	CSC Holdings LLC	USD	5.375	2/1/2028	25,667,512	0.23%
3,172,000	Cummins, Inc.	USD	6.750	2/15/2027	3,868,809	0.04%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,502,500	0.09%
1,500,000	Denbury Resources, Inc.	USD	7.750	2/15/2024	1,245,000	0.01%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,976,998	0.02%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	5,021,640	0.05%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,930,508	0.07%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,471,659	0.02%
9,330,000	DISH DBS Corp.	USD	5.000	3/15/2023	9,015,112	0.08%
48,505,000	DISH Network Corp.	USD	2.375	3/15/2024	44,807,242	0.41%
177,520,000	DISH Network Corp.	USD	3.375	8/15/2026	172,582,120	1.58%
38,973,000	EDP Finance BV	USD	4.125	1/15/2020	39,058,741	0.36%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,497,036	0.04%
8,663,000	Empresa Nacional de Electricidad S.A.	USD	7.875	2/1/2027	10,894,793	0.10%
7,325,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	4.500	11/1/2023	7,738,003	0.07%
1,455,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	1,546,696	0.01%
15,500,000	Ensco Rowan PLC	USD	7.750	2/1/2026	11,547,500	0.11%
18,525,000	European Investment Bank, MTN	AUD	6.000	8/6/2020	13,673,242	0.13%
6,420,000	Evolent Health, Inc.	USD	2.000	12/1/2021	5,706,781	0.05%
23,489,828	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	22,315,336	0.20%
30,751	FHLMC	USD	5.000	12/1/2031	32,744	0.00%
5,000,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	4,637,500	0.04%
27,000	First Quantum Minerals Ltd.	USD	7.000	2/15/2021	27,540	0.00%
16,650,000	First Quantum Minerals Ltd.	USD	7.250	5/15/2022	16,566,750	0.15%
1,445,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,376,363	0.01%
1,500,000	Fonterra Co-operative Group Ltd., MTN	AUD	4.500	6/30/2021	1,111,581	0.01%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,747,996	0.02%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,845,684	0.02%
26,145,000	Ford Motor Credit Co. LLC	USD	5.596	1/7/2022	27,676,829	0.25%
20,216,062	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	16,132,417	0.15%
8,431,082	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	4,216,384	0.04%
32,585,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD	0.000	1/5/2030	—	0.00%
8,950,000	General Electric Co.	USD	4.500	3/11/2044	8,683,493	0.08%
11,695,000	General Electric Co., Series A, MTN, 3-month LIBOR + 0.300%	USD	2.897	5/13/2024	10,916,850	0.10%
2,080,000	General Electric Co., Series D, (fixed rate to 1/21/2021, variable rate thereafter)	USD	5.000		2,006,077	0.02%
37,875,000	General Motors Financial Co., Inc.	USD	4.375	9/25/2021	39,094,605	0.36%
38,882,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	55,060,843	0.50%
310,000	Gibson Energy, Inc.	CAD	5.375	7/15/2022	240,273	0.00%
15,000,000	Global Atlantic Fin Co.	USD	8.625	4/15/2021	16,333,219	0.15%
10,855,053	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	10,701,155	0.10%
8,997,000	Global Marine, Inc.	USD	7.000	6/1/2028	7,827,390	0.07%
27,405,000	Goldman Sachs Group, Inc. (The)	CAD	3.550	2/12/2021	21,364,830	0.20%
4,065,000	Goldman Sachs Group, Inc. (The), GMTN	USD	5.375	3/15/2020	4,148,674	0.04%
12,479,000	Goodyear Tire & Rubber Co. (The)	USD	4.875	3/15/2027	11,855,050	0.11%
6,201,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	6,635,070	0.06%
164,410,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	6,078,298	0.06%
15,912,000	Halcon Resources Corp.	USD	6.750	2/15/2025	4,773,600	0.04%
5,175,000	HCA, Inc.	USD	5.375	9/1/2026	5,576,062	0.05%
27,204,000	HCA, Inc.	USD	7.050	12/1/2027	30,740,520	0.28%

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27,545,000	HCA, Inc.	USD	7.500	11/6/2033	31,676,750	0.29%
45,324,000	HCA, Inc.	USD	8.360	4/15/2024	52,349,220	0.48%
6,944,000	HCA, Inc., MTN	USD	7.580	9/15/2025	7,985,600	0.07%
12,446,000	HCA, Inc., MTN	USD	7.750	7/15/2036	14,188,440	0.13%
3,930,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2041	4,726,577	0.04%
33,969,000	Hexion, Inc.	USD	7.875	2/15/2023	5,859,652	0.05%
11,305,000	Hexion, Inc.	USD	9.200	3/15/2021	1,950,113	0.02%
17,370,000	Hexion, Inc./Hexion Nova Scotia Finance ULC	USD	9.000	11/15/2020	2,996,325	0.03%
31,400,000	IFM U.S. Colonial Pipeline 2 LLC	USD	6.450	5/1/2021	32,463,756	0.30%
40,000,000	Inter-American Development Bank, MTN	AUD	6.500	8/20/2019	28,291,439	0.26%
17,635,000	International Game Technology PLC	USD	6.250	1/15/2027	19,288,281	0.18%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	13,763,026	0.13%
26,445,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	26,516,856	0.24%
119,535,000	INVISTA Finance LLC	USD	4.250	10/15/2019	120,217,024	1.10%
18,765,000	iStar, Inc.	USD	3.125	9/15/2022	19,254,824	0.18%
2,340,000	iStar, Inc.	USD	4.625	9/15/2020	2,360,475	0.02%
36,970,000	J.C. Penney Corp., Inc.	USD	6.375	10/15/2036	9,612,200	0.09%
3,515,000	J.C. Penney Corp., Inc.	USD	7.625	3/1/2097	843,600	0.01%
2,010,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	7.250	8/15/2024	1,974,162	0.02%
51,270,000	Jefferies Group LLC	USD	5.125	1/20/2023	54,913,589	0.50%
29,470,000	Jefferies Group LLC	USD	6.250	1/15/2036	31,760,441	0.29%
22,428,000	Jefferies Group LLC	USD	6.450	6/8/2027	25,397,268	0.23%
73,905,000	KLA-Tencor Corp.	USD	4.650	11/1/2024	80,987,132	0.74%
12,970,000	KLA-Tencor Corp.	USD	5.650	11/1/2034	14,758,350	0.14%
1,890,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.875	8/1/2021	1,918,350	0.02%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	10,311,600	0.09%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,632,575	0.11%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	352,600	0.00%
6,471,422	Liberty Interactive LLC	USD	3.500	1/15/2031	10,970,607	0.10%
20,735,000	Lonestar Resources America, Inc.	USD	11.250	1/1/2023	19,674,197	0.18%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	10,324,738	0.09%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,787,524	0.04%
841,000	Masco Corp.	USD	7.125	3/15/2020	865,161	0.01%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	5,695,199	0.05%
13,985,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.857	1/15/2033	9,772,019	0.09%
80,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.857	1/15/2033	55,900	0.00%
145,000	MEG Energy Corp.	USD	6.375	1/30/2023	138,113	0.00%
16,830,000	MEG Energy Corp.	USD	7.000	3/31/2024	15,988,500	0.15%
6,795,000	Methanex Corp.	USD	5.250	3/1/2022	7,079,055	0.06%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	16,127,375	0.15%
2,030,000	MetLife, Inc., (fixed rate to 4/08/2038, variable rate thereafter)	USD	9.250	4/8/2068	2,842,000	0.03%
5,610,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue, Series D	USD	8.000	10/1/2047	8,773,872	0.08%
8,600,000(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	40,736,500	0.37%
8,554,600(+)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	43,722,446	0.40%
4,579,595(+)	Mexican Fixed Rate Bonds, Series M	MXN	7.750	5/29/2031	24,113,215	0.22%
10,160,320(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	7.500	6/3/2027	52,832,341	0.48%
39,547,655(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	8.000	12/7/2023	210,435,249	1.93%
3,288,446(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	8.500	5/31/2029	18,219,640	0.17%
34,470,000(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	10.000	12/5/2024	200,233,547	1.83%
113,749(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	10.000	12/5/2024	660,759	0.01%
35,020,000	Michaels Stores, Inc.	USD	8.000	7/15/2027	34,858,558	0.32%
12,705,000	Michigan Tobacco Settlement Finance Authority Taxable Turbo, Series A	USD	7.309	6/1/2034	12,731,172	0.12%
9,660,000	Midas Intermediate Holdco II LLC/Midas Intermediate Holdco II Finance, Inc.	USD	7.875	10/1/2022	9,201,150	0.08%
2,000,000	Montage Resources Corp.	USD	8.875	7/15/2023	1,685,000	0.02%
6,600,000	Morgan Stanley	USD	3.950	4/23/2027	6,903,429	0.06%
47,205,000	Morgan Stanley	USD	4.350	9/8/2026	50,619,170	0.46%
75,000,000	Morgan Stanley, GMTN	AUD	5.000	9/30/2021	56,221,124	0.51%
139,740,000	Morgan Stanley, MTN	USD	4.100	5/22/2023	147,099,293	1.35%
15,000,000	Morgan Stanley, MTN	USD	6.250	8/9/2026	17,999,564	0.16%
68,800,000	Morgan Stanley, Series MPLE	CAD	3.125	8/5/2021	53,632,530	0.49%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	74,272,405	0.68%
15,000,000	Nabors Industries, Inc.	USD	5.100	9/15/2023	13,228,650	0.12%
2,250,000	National Australia Bank Ltd.	AUD	5.000	3/11/2024	1,805,946	0.02%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	62,245,939	0.57%
35,775,000	Nationstar Mortgage Holdings, Inc.	USD	9.125	7/15/2026	36,311,625	0.33%
27,420,000	Navient Corp.	USD	5.500	1/25/2023	28,174,050	0.26%
2,830,000	Navient Corp.	USD	5.875	10/25/2024	2,861,838	0.03%
150,996(+)	Navient Corp.	USD	6.000	12/15/2043	3,095,041	0.03%

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35,296,000	Navient Corp.	USD	6.750	6/15/2026	36,619,600	0.34%
75,327,000	Navient Corp., MTN	USD	6.125	3/25/2024	77,210,175	0.71%
2,950,000	Navient Corp., MTN	USD	7.250	1/25/2022	3,182,313	0.03%
51,024,000	Navient Corp., Series A, MTN	USD	5.625	8/1/2033	42,477,480	0.39%
99,500,000	New South Wales Treasury Corp.	AUD	4.000	4/8/2021	73,365,849	0.67%
128,565,000	New Zealand Government Bond	NZD	6.000	5/15/2021	94,077,665	0.86%
83,000,000	New Zealand Government Bond, Series 420	NZD	3.000	4/15/2020	56,539,949	0.52%
17,922,000	NGL Energy Partners LP/NGL Energy Finance Corp.	USD	6.125	3/1/2025	17,742,780	0.16%
11,555,000	NGL Energy Partners LP/NGL Energy Finance Corp.	USD	7.500	11/1/2023	12,074,975	0.11%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	260,350	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	17,056,354	0.16%
13,165,000	Noble Holding International Ltd.	USD	7.875	2/1/2026	11,326,111	0.10%
764,599,000	Norway Government Bond	NOK	3.750	5/25/2021	93,791,181	0.86%
27,117,000	Nuance Communications, Inc.	USD	1.000	12/15/2035	25,398,325	0.23%
16,613,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	16,295,359	0.15%
1,566,000	Nuance Communications, Inc.	USD	1.500	11/1/2035	1,566,542	0.01%
2,660,000	Oasis Petroleum, Inc.	USD	6.875	1/15/2023	2,660,000	0.02%
1,507,000(†††)	Ontario Hydro	CAD	6.042	11/27/2020	1,116,841	0.01%
650,000	Owens Corning	USD	4.400	1/30/2048	551,413	0.01%
6,344,000	Owens Corning	USD	7.000	12/1/2036	7,527,430	0.07%
186,667	Pan American Energy LLC	USD	7.875	5/7/2021	193,433	0.00%
28,720,000	Pertamina Persero PT	USD	6.450	5/30/2044	35,145,457	0.32%
24,335,000	Petrobras Global Finance BV	USD	5.625	5/20/2043	23,531,945	0.22%
10,000	Precision Drilling Corp.	USD	5.250	11/15/2024	9,250	0.00%
4,722	Precision Drilling Corp.	USD	6.500	12/15/2021	4,734	0.00%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	53,920,125	0.49%
4,270,000	QEP Resources, Inc.	USD	5.250	5/1/2023	4,109,875	0.04%
10,870,000	Quicken Loans, Inc.	USD	5.250	1/15/2028	10,815,650	0.10%
8,990,000	Qwest Corp.	USD	7.250	9/15/2025	10,009,316	0.09%
7,635,000	Radian Group, Inc.	USD	4.500	10/1/2024	7,820,454	0.07%
253,010,000	Republic of Brazil	BRL	8.500	1/5/2024	69,618,189	0.64%
97,345,000	Republic of Brazil	BRL	10.250	1/10/2028	29,297,170	0.27%
35,626,000	Rovi Corp.	USD	0.500	3/1/2020	34,691,530	0.32%
11,965,000	Russel Metals, Inc.	CAD	6.000	4/19/2022	9,216,673	0.08%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	2,650,900	0.02%
2,277,000	Samsung Electronics Co. Ltd.	USD	7.700	10/1/2027	2,678,071	0.02%
27,050,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,217,250	0.01%
12,420,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	621,000	0.01%
17,527,000	Seagate HDD Cayman	USD	4.875	6/1/2027	17,587,896	0.16%
8,919,000	ServiceMaster Co. LLC (The)	USD	7.450	8/15/2027	9,554,479	0.09%
37,585,000	Shaw Communications, Inc.	CAD	5.650	10/1/2019	28,941,211	0.26%
2,710,000	Shelf Drilling Holdings Ltd.	USD	8.250	2/15/2025	2,501,330	0.02%
14,628,000	SM Energy Co.	USD	1.500	7/1/2021	13,459,932	0.12%
4,915,000	SM Energy Co.	USD	5.000	1/15/2024	4,509,512	0.04%
9,235,000	SM Energy Co.	USD	5.625	6/1/2025	8,403,850	0.08%
17,818,000	SM Energy Co.	USD	6.125	11/15/2022	17,684,365	0.16%
7,107,000	SM Energy Co.	USD	6.625	1/15/2027	6,573,975	0.06%
11,777,000	SM Energy Co.	USD	6.750	9/15/2026	11,040,937	0.10%
31,410,000	Springleaf Finance Corp.	USD	6.875	3/15/2025	34,393,322	0.31%
10,145,000	Springleaf Finance Corp.	USD	7.125	3/15/2026	11,115,116	0.10%
36,085,000	Springleaf Finance Corp.	USD	7.750	10/1/2021	39,467,969	0.36%
77,845,000	Springleaf Finance Corp.	USD	8.250	10/1/2023	90,222,355	0.83%
53,182,000	Sprint Capital Corp.	USD	6.875	11/15/2028	54,660,460	0.50%
8,400,000	Sprint Capital Corp.	USD	8.750	3/15/2032	9,723,000	0.09%
10,853,000	Sprint Corp.	USD	7.125	6/15/2024	11,507,436	0.11%
25,725,000	State of Illinois	USD	5.100	6/1/2033	27,090,483	0.25%
15,845,000	Summit Midstream Partners LP, Series A, (fixed rate to 12/15/2022, variable rate thereafter)	USD	9.500		14,307,718	0.13%
49,543,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	50,533,860	0.46%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	24,365,687	0.22%
4,300,000	Telecom Italia SpA, EMTN	GBP	5.875	5/19/2023	5,937,945	0.05%
4,700,000	Telefonica Emisiones S.A., EMTN	GBP	5.289	12/9/2022	6,711,825	0.06%
18,145,000	Telefonica Emisiones S.A., EMTN	GBP	5.375	2/2/2026	27,492,970	0.25%
1,430,000	Tenet Healthcare Corp.	USD	4.375	10/1/2021	1,453,238	0.01%
45,135,000	Tenet Healthcare Corp.	USD	5.125	5/1/2025	45,360,675	0.42%
54,975,000	Tenet Healthcare Corp.	USD	6.750	6/15/2023	55,181,156	0.51%
49,062,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	43,297,215	0.40%
990,000	Tenet Healthcare Corp.	USD	8.125	4/1/2022	1,038,263	0.01%
6,995,000	Textron Financial Corp., 3-month LIBOR + 1.735%	USD	4.253	2/15/2067	5,456,100	0.05%
23,658,000	Textron, Inc., EMTN	GBP	6.625	4/7/2020	31,113,142	0.28%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,783,979	0.05%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	578,716	0.01%
95,465,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	90,055,953	0.82%

Loomis Sayles Bond Fund

Investments as of June 30, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	33,201,071	0.30%
2,305,000	TPC Group, Inc.	USD	8.750	12/15/2020	2,296,356	0.02%
25,941,000	TransDigm, Inc.	USD	6.500	7/15/2024	26,232,836	0.24%
27,645,000	Transocean Proteus Ltd.	USD	6.250	12/1/2024	28,508,906	0.26%
51,710,000	Transocean, Inc.	USD	5.800	10/15/2022	50,805,075	0.47%
64,067,000	Transocean, Inc.	USD	6.800	3/15/2038	48,050,250	0.44%
2,170,000	Transocean, Inc.	USD	7.500	4/15/2031	1,844,500	0.02%
203,945,000	U.S. Treasury Bond	USD	3.000	8/15/2048	223,670,305	2.05%
5,381,602	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	5,650,682	0.05%
3,280,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	3,345,600	0.03%
9,505,000	United Rentals North America, Inc.	USD	6.500	12/15/2026	10,289,162	0.09%
4,814,000	United States Steel Corp.	USD	6.250	3/15/2026	4,284,460	0.04%
14,885,000	United States Steel Corp.	USD	6.650	6/1/2037	12,503,400	0.11%
690,000	Universal Health Services, Inc.	USD	4.750	8/1/2022	696,038	0.01%
71,128,000	Verizon Communications, Inc.	USD	4.329	9/21/2028	78,777,816	0.72%
15,800,000	Videotron Ltd.	CAD	5.625	6/15/2025	12,892,042	0.12%
25,660,000	Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	USD	8.750	4/15/2023	16,679,000	0.15%
3,615,000	Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	USD	9.750	4/15/2023	2,340,713	0.02%
56,320,000	Virgin Australia Holdings Ltd.	USD	8.500	11/15/2019	56,995,840	0.52%
1,138,881	Virgin Australia Pass Through Certificates, Series 2013-1B	USD	6.000	4/23/2022	1,158,607	0.01%
12,250,000	Vistra Energy Corp.	USD	5.875	6/1/2023	12,525,625	0.11%
23,950,000	Western Digital Corp.	USD	1.500	2/1/2024	21,507,836	0.20%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	10,986,228	0.10%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	33,882,726	0.31%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	5,172,554	0.05%
14,035,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	19,622,850	0.18%
4,415,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	4,271,513	0.04%
38,670,000	Whiting Petroleum Corp.	USD	5.750	3/15/2021	38,960,025	0.36%
7,005,000	Whiting Petroleum Corp.	USD	6.250	4/1/2023	6,990,149	0.06%
33,205,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	32,022,072	0.29%
18,753,000	Williams Cos., Inc.	USD	3.350	8/15/2022	19,113,040	0.18%
5,495,000	Windstream Services LLC/Windstream Finance Corp.	USD	9.000	6/30/2025	3,805,288	0.03%
12,552,000	Windstream Services LLC/Windstream Finance Corp.	USD	10.500	6/30/2024	9,100,200	0.08%
10,540,000	Worthington Industries, Inc.	USD	6.500	4/15/2020	10,821,922	0.10%
19,615,000	Ziggo BV	USD	5.500	1/15/2027	19,952,574	0.18%
	Total				6,858,191,710	62.78%
Common Stocks						
11,115,698	AT&T, Inc.				372,487,040	3.41%
3,016,077	Bellatrix Exploration Ltd.				368,501	0.00%
4,922,378	Bristol-Myers Squibb Co.				223,229,842	2.04%
1,033,462	Chesapeake Energy Corp.				2,015,251	0.02%
1,740,413	Clear Channel Outdoor Holdings, Inc.				8,214,749	0.08%
2,911,221	Corning, Inc.				96,739,874	0.89%
204,160	Dex Media, Inc.				1,701,265	0.02%
21,480,222	Ford Motor Co.				219,742,671	2.01%
2,354	Frontera Energy Corp.				24,339	0.00%
83,772	iHeartMedia, Inc., Class A				1,260,769	0.01%
209,391	Paragon Offshore Ltd., Litigation Units, Class A				73,287	0.00%
299,302	Paragon Offshore Ltd., Litigation Units, Class B				5,986,040	0.05%
2,021	Southcross Holdings Group LLC				—	0.00%
2,021	Southcross Holdings LP, Class A				1,061,025	0.01%
	Total				932,904,653	8.54%
Preferred Stocks						
25,823	Bank of America Corp., Series L		7.250		35,429,156	0.33%
257,387	Chesapeake Energy Corp.		4.500		13,680,119	0.13%
503,052	Chesapeake Energy Corp.		5.000		20,499,369	0.19%
39,322	Chesapeake Energy Corp.		5.750		18,806,411	0.17%
3,044	Chesapeake Energy Corp.		5.750		1,455,844	0.01%
50,481	Chesapeake Energy Corp.		5.750		23,879,910	0.22%
16,454	Chesapeake Energy Corp., Series A		5.750		7,783,523	0.07%
4,982	Cincinnati Bell, Inc., Series B		6.750		183,637	0.00%
2,925	Connecticut Light & Power Co. (The)		1.900		143,868	0.00%
433,942	El Paso Energy Capital Trust I		4.750		22,998,926	0.21%
2,318	Highwoods Properties, Inc., Series A		8.625		2,839,550	0.03%
52,867	Hovnanian Enterprises, Inc.		7.625		158,601	0.00%
16,004	iStar, Inc., Series G		7.650		406,822	0.00%
745,513	iStar, Inc., Series J		4.500		38,495,567	0.35%
169,007	Prologis, Inc., Series Q		8.540		11,331,919	0.10%

Loomis Sayles Bond Fund

Investments as of June 30, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
50,100	Southern California Edison Co.		4.780		1,077,150	0.01%
	Total				199,170,372	1.82%
Senior Loans						
14,050,411	DBRS Ltd., Term Loan, 3-month LIBOR + 5.250%	USD	7.772	3/4/2022	14,032,848	0.13%
48,235,000	Houghton International, Inc., New 2nd Lien Term Loan, 1-month LIBOR + 8.500%	USD	10.902	12/20/2020	48,114,412	0.44%
17,644,190	iHeartCommunications, Inc., Exit Term Loan	USD		5/1/2026	17,660,775	0.16%
7,048,927	IQOR U.S., Inc., 2nd Lien Term Loan, 3-month LIBOR + 8.750%	USD	11.342	4/1/2022	5,427,674	0.05%
3,694,643	Petroleum Geo-Services ASA, New Term Loan B, 3-month LIBOR + 2.500%	USD	4.830	3/19/2021	3,517,817	0.03%
	Total				88,753,526	0.81%
Warrants						
629,462	iHeartMedia, Inc.				9,284,560	0.09%
Closed-End Investment Companies						
170,002	NexPoint Strategic Opportunities Fund				3,216,438	0.03%
Short-Term Investments						
123,565,000	Ford Motor Credit Co. LLC		4.331(††††)	12/2/2019	121,898,780	1.12%
455,047,834	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		1.500	7/1/2019	455,047,834	4.16%
300,000,000	U.S. Treasury Bills	2.050-2.381(††††)		9/26/2019	298,495,626	2.73%
26,920,000	U.S. Treasury Bills	2.306(††††)		8/22/2019	26,838,382	0.25%
160,000,000	U.S. Treasury Bills	2.318(††††)		11/29/2019	158,614,155	1.45%
450,000,000	U.S. Treasury Bills	2.320-2.445(††††)		8/29/2019	448,451,249	4.10%
75,000,000	U.S. Treasury Bills	2.350(††††)		11/14/2019	74,417,750	0.68%
375,000,000	U.S. Treasury Bills	2.360-2.441(††††)		9/5/2019	373,561,406	3.42%
109,000,000	U.S. Treasury Bills	2.385(††††)		10/24/2019	108,307,528	0.99%
250,000,000	U.S. Treasury Bills	2.391-2.394(††††)		10/3/2019	248,634,063	2.28%
25,000,000	U.S. Treasury Bills	2.430(††††)		8/8/2019	24,945,606	0.23%
50,000,000	U.S. Treasury Bills	2.432(††††)		7/25/2019	49,935,000	0.46%
515,000,000	U.S. Treasury Bills	2.435-2.437(††††)		8/15/2019	513,652,951	4.70%
	Total				2,902,800,330	26.57%
	Total Investments				10,994,321,589	100.64%
	Other assets less liabilities				(69,601,269)	(0.64%)
	Net Assets				10,924,720,320	100.00%

- (†) Amount shown represents units. One unit represents a principal amount of 100.
(††) Amount shown represents units. One unit represents a principal amount of 25.
(†††) Interest rate represents annualized yield at time of purchase; not a coupon rate.
(††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
EUR	Euro
GBP	British Pound
ISK	Icelandic Krona
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
USD	U.S. Dollar

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 Bond Fund

Investments as of May 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
8,456,540	1839688 Alberta ULC, 14.000% PIK, 14.000% Cash	USD	14.000	2/13/2020	—	0.00%
3,075,000	AES Corp. (The)	USD	4.875	5/15/2023	3,088,100	0.03%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	4.347	1/15/2067	1,802,160	0.02%
14,985,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC	USD	5.750	3/15/2025	14,463,522	0.13%
6,795,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's, Inc./Albertson's LLC	USD	6.625	6/15/2024	6,862,950	0.06%
3,641,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	3,490,809	0.03%
44,959,700	Alta Wind Holdings LLC	USD	7.000	6/30/2035	48,671,796	0.45%
281,500,000	America Movil SAB de CV	MXN	6.450	12/5/2022	13,195,436	0.12%
143,600,000	America Movil SAB de CV	MXN	8.460	12/18/2036	6,337,853	0.06%
29,295,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	29,624,569	0.28%
4,523,620	American Airlines Pass Through Certificates, Series 2016-3, Class B	USD	3.750	4/15/2027	4,541,501	0.04%
4,409,074	American Airlines Pass Through Certificates, Series 2017-2, Class B	USD	3.700	4/15/2027	4,358,456	0.04%
6,212,000	American International Group, Inc.	USD	4.875	6/1/2022	6,590,652	0.06%
7,794,000	American Woodmark Corp.	USD	4.875	3/15/2026	7,579,665	0.07%
2,770,000	Anadarko Petroleum Corp.	USD	4.500	7/15/2044	2,752,742	0.03%
15,585,000	Antares Holdings LP	USD	6.000	8/15/2023	15,730,966	0.15%
20,994,000	APL Ltd.	USD	8.000	1/15/2024	17,739,930	0.16%
35,180,000	ArcelorMittal	USD	6.750	3/1/2041	39,132,961	0.36%
3,635,000	ArcelorMittal	USD	7.000	10/15/2039	4,141,767	0.04%
24,372,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	10.000	4/1/2022	25,862,104	0.24%
137,303,000	AT&T, Inc.	USD	4.300	2/15/2030	141,940,924	1.32%
18,120,000	AT&T, Inc.	USD	4.500	3/9/2048	17,414,961	0.16%
19,930,000	AT&T, Inc.	USD	4.550	3/9/2049	19,321,421	0.18%
15,473,000	Avon Products, Inc.	USD	8.950	3/15/2043	16,014,555	0.15%
67,930,000	AXA S.A., (fixed rate to 12/14/2036, variable rate thereafter)	USD	6.379		75,558,539	0.70%
1,185,000	AXA S.A., EMTN, (fixed rate to 10/16/2019, variable rate thereafter)	GBP	6.772		1,505,627	0.01%
4,423,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	4,415,572	0.04%
59,285,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	61,125,410	0.57%
54,910,000	Bank of Nova Scotia (The)	CAD	2.130	6/15/2020	40,707,177	0.38%
3,950,000	Barrick Gold Corp.	USD	5.800	11/15/2034	4,439,053	0.04%
23,735,000	Barrick North America Finance LLC	USD	5.750	5/1/2043	27,576,267	0.26%
7,440,000	Baytex Energy Corp.	USD	5.125	6/1/2021	7,347,000	0.07%
6,507,000	Baytex Energy Corp.	USD	5.625	6/1/2024	6,100,313	0.06%
363,000	Beazer Homes USA, Inc.	USD	7.250	2/1/2023	353,925	0.00%
5,790,000	Bell Canada, Inc., MTN	CAD	6.550	5/1/2029	5,448,837	0.05%
3,695,000	Bell Canada, Inc., MTN	CAD	7.300	2/23/2032	3,717,581	0.03%
10,946,000	Bell Canada, Inc., Series M-17	CAD	6.100	3/16/2035	10,179,796	0.09%
21,830,000	Bellatrix Exploration Ltd.	USD	8.500	5/15/2020	11,209,705	0.10%
4,102,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,147,917	0.04%
1,263,000	BioMarin Pharmaceutical, Inc.	USD	1.500	10/15/2020	1,395,533	0.01%
755,000	Blue Racer Midstream LLC/Blue Racer Finance Corp.	USD	6.125	11/15/2022	751,225	0.01%
22,200,000	BNP Paribas S.A., (fixed rate to 6/25/2037, variable rate thereafter)	USD	7.195		23,282,250	0.22%
26,680,000	Bombardier, Inc.	USD	6.000	10/15/2022	26,004,996	0.24%
1,510,000	Bombardier, Inc.	CAD	7.350	12/22/2026	1,093,298	0.01%
11,844,000	Bombardier, Inc.	USD	7.450	5/1/2034	11,311,020	0.11%
13,345,000	Booking Holdings, Inc.	USD	0.900	9/15/2021	14,544,876	0.14%
11,379,000	California Resources Corp.	USD	5.500	9/15/2021	8,525,830	0.08%
1,709,000	California Resources Corp.	USD	6.000	11/15/2024	1,076,670	0.01%
82,015,000	California Resources Corp.	USD	8.000	12/15/2022	57,205,462	0.53%
545,500,000	Canadian Government Bond	CAD	0.750	9/1/2020	399,588,033	3.71%
66,650,000	CB IDEARC, Inc.	USD	9.000	9/15/2022	—	0.00%
2,331,740,000	Central Bank of Iceland	ISK	7.250	10/26/2022	20,817,089	0.19%
1,875,000	CenturyLink, Inc.	USD	5.625	4/1/2025	1,814,063	0.02%
11,005,000	CenturyLink, Inc., Series G	USD	6.875	1/15/2028	10,619,825	0.10%
1,700,000	CenturyLink, Inc., Series S	USD	6.450	6/15/2021	1,768,000	0.02%
11,795,000	CenturyLink, Inc., Series W	USD	6.750	12/1/2023	12,344,057	0.11%
1,835,000	Chesapeake Energy Corp.	USD	4.875	4/15/2022	1,761,600	0.02%
57,440,000	Chesapeake Energy Corp.	USD	5.500	9/15/2026	46,526,400	0.43%
24,610,000	Chesapeake Energy Corp.	USD	8.000	1/15/2025	22,641,200	0.21%
36,790,000	Chesapeake Energy Corp.	USD	8.000	6/15/2027	32,559,150	0.30%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,405,245	0.03%
425,000	Cincinnati Bell, Inc.	USD	7.000	7/15/2024	366,563	0.00%
23,492,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	20,144,390	0.19%

Loomis Sayles Bond Fund

Investments as of May 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,340,000	Citigroup, Inc.	USD	4.500	1/14/2022	7,669,235	0.07%
52,380,000	Citigroup, Inc.	NZD	5.130	11/12/2019	34,685,910	0.32%
1,160,000	Clear Channel Communications, Inc.	USD	9.000	3/1/2021	—	0.00%
12,096,000	Commercial Metals Co.	USD	5.375	7/15/2027	11,060,340	0.10%
85,210,000	Commonwealth of Puerto Rico, GO, Refunding, Series A	USD	8.000	7/1/2035	41,539,875	0.39%
18,254,000	Consolidated Energy Finance S.A.	USD	6.500	5/15/2026	18,025,825	0.17%
2,317,992	Continental Airlines Pass Through Certificates, Series 2012-1, Class B	USD	6.250	10/11/2021	2,364,885	0.02%
2,472,992	Continental Airlines Pass Through Certificates, Series 2012-2, Class B	USD	5.500	4/29/2022	2,531,849	0.02%
1,207	Continental Airlines Pass Through Trust, Series 1999-2, Class B	USD	7.566	9/15/2021	1,248	0.00%
284,489	Continental Airlines Pass Through Trust, Series 2001-1, Class A-1	USD	6.703	12/15/2022	303,653	0.00%
19,891,000	Continental Resources, Inc.	USD	3.800	6/1/2024	19,979,266	0.19%
8,832,000	Continental Resources, Inc.	USD	4.500	4/15/2023	9,122,195	0.08%
608,000	Continental Resources, Inc.	USD	5.000	9/15/2022	612,410	0.01%
4,045,000	Cooperatieve Rabobank UA	USD	3.950	11/9/2022	4,150,879	0.04%
24,710,000	CSC Holdings LLC	USD	5.375	2/1/2028	24,771,775	0.23%
3,172,000	Cummins, Inc.	USD	6.750	2/15/2027	3,807,592	0.04%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,276,250	0.09%
1,500,000	Denbury Resources, Inc.	USD	7.500	2/15/2024	1,301,250	0.01%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,874,646	0.02%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	4,938,710	0.05%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,839,871	0.07%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,452,371	0.02%
9,330,000	DISH DBS Corp.	USD	5.000	3/15/2023	8,723,550	0.08%
48,505,000	DISH Network Corp.	USD	2.375	3/15/2024	42,081,113	0.39%
177,520,000	DISH Network Corp.	USD	3.375	8/15/2026	163,119,382	1.52%
38,973,000	EDP Finance BV	USD	4.125	1/15/2020	39,063,417	0.36%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,399,270	0.04%
8,663,000	Empresa Nacional de Electricidad S.A.	USD	7.875	2/1/2027	10,643,063	0.10%
7,325,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	4.500	11/1/2023	7,647,055	0.07%
1,455,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	1,534,841	0.01%
15,500,000	Enesco Rowan PLC	USD	7.750	2/1/2026	11,508,750	0.11%
1,775,000	EQT Corp.	USD	8.125	6/1/2019	1,775,000	0.02%
18,525,000	European Investment Bank, MTN	AUD	6.000	8/6/2020	13,525,964	0.13%
6,420,000	Evolent Health, Inc.	USD	2.000	12/1/2021	5,995,031	0.06%
23,489,828	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	22,315,336	0.21%
30,913	FHLMC	USD	5.000	12/1/2031	32,794	0.00%
5,000,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	4,268,500	0.04%
27,000	First Quantum Minerals Ltd.	USD	7.000	2/15/2021	26,882	0.00%
16,650,000	First Quantum Minerals Ltd.	USD	7.250	5/15/2022	15,817,500	0.15%
1,445,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,291,469	0.01%
1,500,000	Fonterra Co-operative Group Ltd., MTN	AUD	4.500	6/30/2021	1,095,815	0.01%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,688,918	0.02%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,816,302	0.02%
26,145,000	Ford Motor Credit Co. LLC	USD	5.596	1/7/2022	27,353,598	0.25%
20,231,079	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	16,144,401	0.15%
8,431,082	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	4,216,384	0.04%
32,585,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD	0.000	1/5/2030	—	0.00%
8,950,000	General Electric Co.	USD	4.500	3/11/2044	8,392,288	0.08%
11,695,000	General Electric Co., Series A, MTN, 3-month LIBOR + 0.300%	USD	2.897	5/13/2024	10,851,494	0.10%
2,080,000	General Electric Co., Series D, (fixed rate to 1/21/2021, variable rate thereafter)	USD	5.000		1,935,440	0.02%
37,875,000	General Motors Financial Co., Inc.	USD	4.375	9/25/2021	38,799,634	0.36%
38,882,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	54,110,500	0.50%
310,000	Gibson Energy, Inc.	CAD	5.375	7/15/2022	233,085	0.00%
15,000,000	Global Atlantic Fin Co.	USD	8.625	4/15/2021	16,239,324	0.15%
11,067,194	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	10,870,721	0.10%
8,997,000	Global Marine, Inc.	USD	7.000	6/1/2028	7,939,852	0.07%
27,405,000	Goldman Sachs Group, Inc. (The)	CAD	3.550	2/12/2021	20,705,414	0.19%
4,065,000	Goldman Sachs Group, Inc. (The), GMTN	USD	5.375	3/15/2020	4,148,108	0.04%
12,479,000	Goodyear Tire & Rubber Co. (The)	USD	4.875	3/15/2027	11,199,902	0.10%
6,201,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	6,418,035	0.06%
164,410,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	5,613,450	0.05%
15,912,000	Halcon Resources Corp.	USD	6.750	2/15/2025	6,881,940	0.06%
5,175,000	HCA, Inc.	USD	5.375	9/1/2026	5,369,632	0.05%
27,204,000	HCA, Inc.	USD	7.050	12/1/2027	29,516,340	0.27%

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27,545,000	HCA, Inc.	USD	7.500	11/6/2033	31,263,575	0.29%
45,324,000	HCA, Inc.	USD	8.360	4/15/2024	51,669,360	0.48%
6,944,000	HCA, Inc., MTN	USD	7.580	9/15/2025	7,812,000	0.07%
12,446,000	HCA, Inc., MTN	USD	7.750	7/15/2036	14,001,750	0.13%
980,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2024	1,165,847	0.01%
2,040,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2035	2,289,344	0.02%
1,290,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2036	1,435,419	0.01%
310,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2037	344,713	0.00%
3,710,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2038	4,100,652	0.04%
4,825,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2039	5,363,464	0.05%
465,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2040	514,172	0.01%
6,200,000	Hellenic Republic Government Bond, Series PSI, (Step to 3.650% on 2/24/2020)	EUR	3.000	2/24/2041	6,808,651	0.06%
33,969,000	Hexion, Inc.	USD	7.875	2/15/2023	6,454,110	0.06%
11,305,000	Hexion, Inc.	USD	9.200	3/15/2021	2,147,950	0.02%
17,370,000	Hexion, Inc./Hexion Nova Scotia Finance ULC	USD	9.000	11/15/2020	3,474,000	0.03%
31,400,000	IFM U.S. Colonial Pipeline 2 LLC	USD	6.450	5/1/2021	32,547,610	0.30%
3,510,000	IHO Verwaltungs GmbH, 5.250% PIK, 4.500% Cash	USD	4.500	9/15/2023	3,599,505	0.03%
40,000,000	Inter-American Development Bank, MTN	AUD	6.500	8/20/2019	28,054,880	0.26%
17,635,000	International Game Technology PLC	USD	6.250	1/15/2027	18,186,094	0.17%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	13,501,365	0.13%
26,445,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	25,064,423	0.23%
119,535,000	INVISTA Finance LLC	USD	4.250	10/15/2019	119,812,058	1.11%
18,765,000	iStar, Inc.	USD	3.125	9/15/2022	18,345,841	0.17%
2,340,000	iStar, Inc.	USD	4.625	9/15/2020	2,348,775	0.02%
36,970,000	J.C. Penney Corp., Inc.	USD	6.375	10/15/2036	9,981,900	0.09%
3,515,000	J.C. Penney Corp., Inc.	USD	7.625	3/1/2097	949,050	0.01%
3,986,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	6.875	4/15/2022	4,054,519	0.04%
2,010,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	7.250	8/15/2024	1,969,800	0.02%
29,995,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	USD	7.500	4/15/2021	30,557,406	0.28%
51,270,000	Jefferies Group LLC	USD	5.125	1/20/2023	54,491,325	0.51%
29,470,000	Jefferies Group LLC	USD	6.250	1/15/2036	31,253,817	0.29%
22,428,000	Jefferies Group LLC	USD	6.450	6/8/2027	24,906,605	0.23%
73,905,000	KLA-Tencor Corp.	USD	4.650	11/1/2024	79,175,735	0.74%
12,970,000	KLA-Tencor Corp.	USD	5.650	11/1/2034	14,591,662	0.14%
1,890,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.875	8/1/2021	1,916,555	0.02%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	10,152,960	0.09%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,524,365	0.11%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	349,320	0.00%
6,471,422	Liberty Interactive LLC	USD	3.500	1/15/2031	9,858,131	0.09%
2,000,000	Liberty Mutual Group, Inc., 3-month LIBOR + 2.905%	USD	5.516	3/7/2067	1,995,000	0.02%
20,735,000	Lonestar Resources America, Inc.	USD	11.250	1/1/2023	20,028,766	0.19%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	10,147,808	0.09%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,714,152	0.04%
841,000	Masco Corp.	USD	7.125	3/15/2020	865,982	0.01%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	5,608,970	0.05%
13,985,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.857	1/15/2033	9,789,500	0.09%
80,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.857	1/15/2033	56,000	0.00%
145,000	MEG Energy Corp.	USD	6.375	1/30/2023	127,963	0.00%
16,830,000	MEG Energy Corp.	USD	7.000	3/31/2024	15,020,775	0.14%
6,795,000	Methanex Corp.	USD	5.250	3/1/2022	7,080,162	0.07%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	15,822,125	0.15%
2,030,000	MetLife, Inc., (fixed rate to 4/08/2038, variable rate thereafter)	USD	9.250	4/8/2068	2,781,100	0.03%
5,610,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue, Series D	USD	8.000	10/1/2047	8,727,421	0.08%
8,600,000(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	38,914,849	0.36%
8,554,600(+)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	42,479,790	0.39%
4,579,595(+)	Mexican Fixed Rate Bonds, Series M	MXN	7.750	5/29/2031	22,690,770	0.21%
10,160,320(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	7.500	6/3/2027	50,343,968	0.47%
39,547,655(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	8.000	12/7/2023	203,059,893	1.89%
3,288,446(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	8.500	5/31/2029	17,291,114	0.16%
34,470,000(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	10.000	12/5/2024	192,540,771	1.79%
113,749(+)	Mexican Fixed Rate Bonds, Series M-20	MXN	10.000	12/5/2024	635,373	0.01%

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12,705,000	Michigan Tobacco Settlement Finance Authority Taxable Turbo, Series A	USD	7.309	6/1/2034	12,719,357	0.12%
9,660,000	Midas Intermediate Holdco II LLC/Midas Intermediate Holdco II Finance, Inc.	USD	7.875	10/1/2022	8,887,200	0.08%
2,000,000	Montage Resources Corp.	USD	8.875	7/15/2023	1,760,000	0.02%
6,600,000	Morgan Stanley	USD	3.950	4/23/2027	6,731,733	0.06%
47,205,000	Morgan Stanley	USD	4.350	9/8/2026	49,389,722	0.46%
75,000,000	Morgan Stanley, GMTN	AUD	5.000	9/30/2021	55,428,449	0.52%
139,740,000	Morgan Stanley, MTN	USD	4.100	5/22/2023	145,057,437	1.35%
15,000,000	Morgan Stanley, MTN	USD	6.250	8/9/2026	17,594,446	0.16%
68,800,000	Morgan Stanley, Series MPLE	CAD	3.125	8/5/2021	51,912,542	0.48%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	73,879,441	0.69%
15,000,000	Nabors Industries, Inc.	USD	5.100	9/15/2023	12,754,800	0.12%
2,250,000	National Australia Bank Ltd.	AUD	5.000	3/11/2024	1,772,636	0.02%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	62,263,773	0.58%
35,775,000	Nationstar Mortgage Holdings, Inc.	USD	9.125	7/15/2026	35,036,604	0.33%
27,420,000	Navient Corp.	USD	5.500	1/25/2023	27,344,595	0.25%
2,830,000	Navient Corp.	USD	5.875	10/25/2024	2,830,000	0.03%
150,996(††)	Navient Corp.	USD	6.000	12/15/2043	3,122,471	0.03%
35,296,000	Navient Corp.	USD	6.750	6/15/2026	35,472,480	0.33%
75,327,000	Navient Corp., MTN	USD	6.125	3/25/2024	75,703,635	0.70%
2,950,000	Navient Corp., MTN	USD	7.250	1/25/2022	3,110,834	0.03%
51,024,000	Navient Corp., Series A, MTN	USD	5.625	8/1/2033	39,798,720	0.37%
111,632,000	New Albertsons LP	USD	7.450	8/1/2029	104,375,920	0.97%
33,814,000	New Albertsons LP	USD	7.750	6/15/2026	32,321,450	0.30%
35,988,000	New Albertsons LP	USD	8.000	5/1/2031	34,124,181	0.32%
13,559,000	New Albertsons LP	USD	8.700	5/1/2030	13,491,205	0.13%
24,159,000	New Albertsons LP, Series C, MTN	USD	6.625	6/1/2028	20,776,740	0.19%
99,500,000	New South Wales Treasury Corp.	AUD	4.000	4/8/2021	72,445,669	0.67%
128,565,000	New Zealand Government Bond	NZD	6.000	5/15/2021	91,743,015	0.85%
83,000,000	New Zealand Government Bond, Series 420	NZD	3.000	4/15/2020	55,090,852	0.51%
17,922,000	NGL Energy Partners LP/NGL Energy Finance Corp.	USD	6.125	3/1/2025	17,608,365	0.16%
11,555,000	NGL Energy Partners LP/NGL Energy Finance Corp.	USD	7.500	11/1/2023	11,730,636	0.11%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	253,175	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	16,664,035	0.15%
13,165,000	Noble Holding International Ltd.	USD	7.875	2/1/2026	11,387,725	0.11%
764,599,000	Norway Government Bond	NOK	3.750	5/25/2021	91,566,665	0.85%
27,117,000	Nuance Communications, Inc.	USD	1.000	12/15/2035	25,455,541	0.24%
16,613,000	Nuance Communications, Inc.	USD	1.250	4/1/2025	16,673,305	0.16%
1,566,000	Nuance Communications, Inc.	USD	1.500	11/1/2035	1,571,951	0.01%
2,660,000	Oasis Petroleum, Inc.	USD	6.875	1/15/2023	2,553,600	0.02%
1,507,000(†††)	Ontario Hydro	CAD	6.042	11/27/2020	1,080,868	0.01%
650,000	Owens Corning	USD	4.400	1/30/2048	554,074	0.01%
6,344,000	Owens Corning	USD	7.000	12/1/2036	7,461,463	0.07%
186,667	Pan American Energy LLC	USD	7.875	5/7/2021	191,294	0.00%
28,720,000	Pertamina Persero PT	USD	6.450	5/30/2044	32,746,171	0.30%
24,335,000	Petrobras Global Finance BV	USD	5.625	5/20/2043	22,218,098	0.21%
10,000	Precision Drilling Corp.	USD	5.250	11/15/2024	9,125	0.00%
4,722	Precision Drilling Corp.	USD	6.500	12/15/2021	4,734	0.00%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	51,684,412	0.48%
4,270,000	QEP Resources, Inc.	USD	5.250	5/1/2023	4,024,475	0.04%
5,765,000	Quicken Loans, Inc.	USD	5.250	1/15/2028	5,359,721	0.05%
8,990,000	Qwest Corp.	USD	7.250	9/15/2025	9,793,203	0.09%
7,635,000	Radian Group, Inc.	USD	4.500	10/1/2024	7,596,825	0.07%
253,010,000	Republic of Brazil	BRL	8.500	1/5/2024	66,116,147	0.61%
97,345,000	Republic of Brazil	BRL	10.250	1/10/2028	27,855,810	0.26%
35,626,000	Rovi Corp.	USD	0.500	3/1/2020	34,463,524	0.32%
11,965,000	Russel Metals, Inc.	CAD	6.000	4/19/2022	8,918,865	0.08%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	2,542,700	0.02%
2,277,000	Samsung Electronics Co. Ltd.	USD	7.700	10/1/2027	2,663,748	0.02%
27,050,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	2,975,500	0.03%
12,420,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	1,366,200	0.01%
17,527,000	Seagate HDD Cayman	USD	4.875	6/1/2027	16,738,019	0.16%
8,919,000	ServiceMaster Co. LLC (The)	USD	7.450	8/15/2027	9,454,140	0.09%
37,585,000	Shaw Communications, Inc.	CAD	5.650	10/1/2019	28,115,337	0.26%
2,710,000	Shelf Drilling Holdings Ltd.	USD	8.250	2/15/2025	2,506,750	0.02%
14,628,000	SM Energy Co.	USD	1.500	7/1/2021	13,164,311	0.12%
4,915,000	SM Energy Co.	USD	5.000	1/15/2024	4,300,625	0.04%
9,235,000	SM Energy Co.	USD	5.625	6/1/2025	8,034,450	0.07%
17,818,000	SM Energy Co.	USD	6.125	11/15/2022	17,238,915	0.16%
7,107,000	SM Energy Co.	USD	6.625	1/15/2027	6,254,160	0.06%
11,777,000	SM Energy Co.	USD	6.750	9/15/2026	10,516,861	0.10%
31,410,000	Springleaf Finance Corp.	USD	6.875	3/15/2025	32,735,502	0.30%
10,145,000	Springleaf Finance Corp.	USD	7.125	3/15/2026	10,636,525	0.10%

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36,085,000	Springleaf Finance Corp.	USD	7.750	10/1/2021	38,881,587	0.36%
77,845,000	Springleaf Finance Corp.	USD	8.250	10/1/2023	87,381,012	0.81%
53,182,000	Sprint Capital Corp.	USD	6.875	11/15/2028	55,375,757	0.51%
8,400,000	Sprint Capital Corp.	USD	8.750	3/15/2032	9,639,000	0.09%
27,683,000	Sprint Communications, Inc.	USD	6.000	11/15/2022	28,245,519	0.26%
10,853,000	Sprint Corp.	USD	7.125	6/15/2024	11,287,120	0.11%
2,268,000	Sprint Corp.	USD	7.250	9/15/2021	2,384,235	0.02%
25,725,000	State of Illinois	USD	5.100	6/1/2033	26,542,283	0.25%
15,845,000	Summit Midstream Partners LP, Series A, (fixed rate to 12/15/2022, variable rate thereafter)	USD	9.500		14,390,746	0.13%
49,543,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	46,198,847	0.43%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	22,604,312	0.21%
4,300,000	Telecom Italia SpA, EMTN	GBP	5.875	5/19/2023	5,730,322	0.05%
4,700,000	Telefonica Emisiones S.A., EMTN	GBP	5.289	12/9/2022	6,663,388	0.06%
18,145,000	Telefonica Emisiones S.A., EMTN	GBP	5.375	2/2/2026	27,079,207	0.25%
1,430,000	Tenet Healthcare Corp.	USD	4.375	10/1/2021	1,440,868	0.01%
45,135,000	Tenet Healthcare Corp.	USD	5.125	5/1/2025	44,796,487	0.42%
54,975,000	Tenet Healthcare Corp.	USD	6.750	6/15/2023	54,700,125	0.51%
46,694,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	42,024,600	0.39%
990,000	Tenet Healthcare Corp.	USD	8.125	4/1/2022	1,034,926	0.01%
6,995,000	Textron Financial Corp., 3-month LIBOR + 1.735%	USD	4.253	2/15/2067	5,665,950	0.05%
23,658,000	Textron, Inc., EMTN	GBP	6.625	4/7/2020	31,079,683	0.29%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,481,016	0.05%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	552,887	0.01%
95,465,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	89,701,778	0.83%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	32,831,268	0.31%
2,305,000	TPC Group, Inc.	USD	8.750	12/15/2020	2,264,663	0.02%
25,941,000	TransDigm, Inc.	USD	6.500	7/15/2024	25,846,315	0.24%
29,488,000	Transocean Proteus Ltd.	USD	6.250	12/1/2024	30,004,040	0.28%
51,710,000	Transocean, Inc.	USD	5.800	10/15/2022	49,770,875	0.46%
56,767,000	Transocean, Inc.	USD	6.800	3/15/2038	41,439,910	0.39%
2,170,000	Transocean, Inc.	USD	7.500	4/15/2031	1,795,675	0.02%
13,360,000	TRI Pointe Group, Inc./TRI Pointe Homes, Inc.	USD	4.375	6/15/2019	13,259,800	0.12%
203,945,000	U.S. Treasury Bond	USD	3.000	8/15/2048	221,168,792	2.05%
5,381,602	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	5,597,135	0.05%
3,280,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	3,180,288	0.03%
9,505,000	United Rentals North America, Inc.	USD	6.500	12/15/2026	10,075,300	0.09%
10,867,000	United States Steel Corp.	USD	6.250	3/15/2026	8,924,524	0.08%
15,625,000	United States Steel Corp.	USD	6.650	6/1/2037	12,460,937	0.12%
690,000	Universal Health Services, Inc.	USD	4.750	8/1/2022	691,725	0.01%
71,128,000	Verizon Communications, Inc.	USD	4.329	9/21/2028	77,057,941	0.72%
15,800,000	Videotron Ltd.	CAD	5.625	6/15/2025	12,480,317	0.12%
25,660,000	Vine Oil & Gas LP/Vine Oil & Gas Finance Corp.	USD	8.750	4/15/2023	18,282,750	0.17%
56,320,000	Virgin Australia Holdings Ltd.	USD	8.500	11/15/2019	57,164,800	0.53%
1,138,881	Virgin Australia Pass Through Certificates, Series 2013-1B	USD	6.000	4/23/2022	1,155,213	0.01%
12,250,000	Vistra Energy Corp.	USD	5.875	6/1/2023	12,495,000	0.12%
21,242,000	Vistra Energy Corp.	USD	7.625	11/1/2024	22,345,522	0.21%
23,950,000	Western Digital Corp.	USD	1.500	2/1/2024	20,483,453	0.19%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	10,904,911	0.10%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	33,564,438	0.31%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	5,099,015	0.05%
14,035,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	19,092,910	0.18%
4,415,000	Whiting Petroleum Corp.	USD	1.250	4/1/2020	4,274,375	0.04%
38,670,000	Whiting Petroleum Corp.	USD	5.750	3/15/2021	38,178,891	0.35%
7,005,000	Whiting Petroleum Corp.	USD	6.250	4/1/2023	6,772,224	0.06%
33,205,000	Whiting Petroleum Corp.	USD	6.625	1/15/2026	30,382,575	0.28%
18,753,000	Williams Cos., Inc.	USD	3.350	8/15/2022	19,036,201	0.18%
5,495,000	Windstream Services LLC/Windstream Finance Corp.	USD	9.000	6/30/2025	3,640,438	0.03%
12,552,000	Windstream Services LLC/Windstream Finance Corp.	USD	10.500	6/30/2024	8,786,400	0.08%
10,540,000	Worthington Industries, Inc.	USD	6.500	4/15/2020	10,827,839	0.10%
19,615,000	Ziggo BV	USD	5.500	1/15/2027	19,124,625	0.18%
	Total				6,985,489,980	64.87%
Common Stocks						
11,115,698	AT&T, Inc.				339,918,045	3.16%
4,023,058	Bristol-Myers Squibb Co.				182,526,142	1.69%
1,033,462	Chesapeake Energy Corp.				1,984,247	0.02%
1,740,413	Clear Channel Outdoor Holdings, Inc.				8,841,298	0.08%
2,801,490	Corning, Inc.				80,794,972	0.75%
204,160	Dex Media, Inc.				1,684,320	0.02%
21,480,222	Ford Motor Co.				204,491,713	1.90%

Loomis Sayles Bond Fund

Investments as of May 31, 2019 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,354	Frontera Energy Corp.				23,425	0.00%
83,772	iHeartMedia, Inc., Class A				1,361,295	0.01%
209,391	Paragon Offshore Ltd., Litigation Units, Class A				170,235	0.00%
299,302	Paragon Offshore Ltd., Litigation Units, Class B				10,176,268	0.09%
2,021	Southcross Holdings Group LLC				—	0.00%
2,021	Southcross Holdings LP, Class A				1,061,025	0.01%
	Total				833,032,985	7.73%
Preferred Stocks						
25,823	Bank of America Corp., Series L		7.250		34,347,431	0.32%
257,387	Chesapeake Energy Corp.		4.500		14,297,848	0.13%
476,844	Chesapeake Energy Corp.		5.000		22,411,668	0.21%
39,322	Chesapeake Energy Corp.		5.750		18,481,340	0.17%
3,044	Chesapeake Energy Corp.		5.750		1,430,680	0.01%
50,481	Chesapeake Energy Corp.		5.750		24,988,095	0.23%
16,454	Chesapeake Energy Corp., Series A		5.750		8,144,730	0.08%
4,982	Cincinnati Bell, Inc., Series B		6.750		189,266	0.00%
2,925	Connecticut Light & Power Co. (The)		1.900		141,192	0.00%
433,942	El Paso Energy Capital Trust I		4.750		21,957,465	0.20%
2,318	Highwoods Properties, Inc., Series A		8.625		2,665,700	0.03%
52,867	Hovnanian Enterprises, Inc.		7.625		177,633	0.00%
16,004	iStar, Inc., Series G		7.650		404,421	0.00%
745,513	iStar, Inc., Series J		4.500		36,396,959	0.34%
169,007	Prologis, Inc., Series Q		8.540		11,492,476	0.11%
50,100	Southern California Edison Co.		4.780		1,110,717	0.01%
	Total				198,637,621	1.84%
Senior Loans						
16,220,567	DBRS Ltd., Term Loan, 3-month LIBOR + 5.250%	USD	7.772	3/4/2022	16,220,567	0.15%
48,235,000	Houghton International, Inc., New 2nd Lien Term Loan, 1-month LIBOR + 8.500%	USD	10.939	12/20/2020	48,114,412	0.45%
17,644,190	iHeartCommunications, Inc., Exit Term Loan	USD		5/1/2026	17,649,130	0.16%
7,048,927	IQOR U.S., Inc., 2nd Lien Term Loan, 3-month LIBOR + 8.750%	USD	11.342	4/1/2022	5,451,147	0.05%
3,704,391	Petroleum Geo-Services ASA, New Term Loan B, 3-month LIBOR + 2.500%	USD	5.101	3/19/2021	3,667,347	0.04%
	Total				91,102,603	0.85%
Warrants						
629,462	iHeartMedia, Inc.				9,441,926	0.09%
Closed-End Investment Companies						
170,002	NexPoint Strategic Opportunities Fund				3,162,037	0.03%
170,002	NexPoint Strategic Opportunities Fund, Rights				—	0.00%
	Total				3,162,037	0.03%
Short-Term Investments						
123,565,000	Ford Motor Credit Co. LLC		4.331(++++)	12/2/2019	121,499,387	1.13%
209,221,150	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		1.500	6/3/2019	209,221,150	1.94%
26,920,000	U.S. Treasury Bills		2.306(++++)	8/22/2019	26,782,708	0.25%
160,000,000	U.S. Treasury Bills		2.318(++++)	11/29/2019	158,177,184	1.47%
450,000,000	U.S. Treasury Bills		2.320-2.445(++++)	8/29/2019	447,493,311	4.16%
75,000,000	U.S. Treasury Bills		2.350(++++)	11/14/2019	74,214,451	0.69%
375,000,000	U.S. Treasury Bills		2.360-2.441(++++)	9/5/2019	372,734,404	3.46%
50,000,000	U.S. Treasury Bills		2.381(++++)	9/26/2019	49,631,641	0.46%
109,000,000	U.S. Treasury Bills		2.385(++++)	10/24/2019	108,003,370	1.00%
250,000,000	U.S. Treasury Bills		2.391-2.394(++++)	10/3/2019	248,034,445	2.31%
25,000,000	U.S. Treasury Bills		2.430(++++)	8/8/2019	24,894,927	0.23%
50,000,000	U.S. Treasury Bills		2.432(++++)	7/25/2019	49,834,371	0.46%
515,000,000	U.S. Treasury Bills		2.435-2.437(++++)	8/15/2019	512,618,985	4.76%
	Total				2,403,140,334	22.32%
	Total Investments				10,524,007,486	97.73%
	Other assets less liabilities				244,485,223	2.27%
	Net Assets				10,768,492,709	100.00%

- (†) Amount shown represents units. One unit represents a principal amount of 100.
(††) Amount shown represents units. One unit represents a principal amount of 25.
(†††) Interest rate represents annualized yield at time of purchase; not a coupon rate.
(††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Loomis Sayles Bond Fund

Investments as of May 31, 2019 (Unaudited)

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
EUR	Euro
GBP	British Pound
ISK	Icelandic Krona
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
USD	U.S. Dollar

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