

**Loomis Sayles Global Bond Fund**  
Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>						
560,000	AES Corp. (The)	USD	3.950	7/15/2030	624,344	0.08%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,657,909	0.35%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	3,785,958	0.50%
320,000	Aker BP ASA	USD	3.750	1/15/2030	345,990	0.05%
2,755,000	Aker BP ASA	USD	4.000	1/15/2031	3,032,954	0.40%
275,000	Ally Financial, Inc.	USD	3.875	5/21/2024	296,519	0.04%
310,000	Ally Financial, Inc.	USD	4.625	3/30/2025	346,019	0.05%
430,000	Ally Financial, Inc.	USD	5.750	11/20/2025	492,626	0.06%
145,000	Ally Financial, Inc.	USD	5.800	5/1/2025	167,817	0.02%
305,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	373,120	0.05%
1,605,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	1,995,334	0.26%
220,000	Ares Capital Corp.	USD	2.875	6/15/2028	224,341	0.03%
560,000	Assicurazioni Generali SpA, EMTN (fixed rate to 10/27/2027, variable rate thereafter)	EUR	5.500	10/27/2047	819,913	0.11%
3,385,000	AT&T, Inc.	USD	3.650	6/1/2051	3,570,154	0.47%
910,000	Atlantia SpA	EUR	1.875	2/12/2028	1,118,859	0.15%
490,000	Atlantia SpA, EMTN	EUR	1.625	2/3/2025	595,230	0.08%
2,255,000	Atlantia SpA, EMTN	EUR	1.875	7/13/2027	2,779,081	0.37%
2,485,000	Autostrade per l'Italia SpA	EUR	2.000	1/15/2030	3,088,209	0.41%
1,290,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	1,303,758	0.17%
1,780,000	Aviva PLC, (fixed rate to 3/03/2035, variable rate thereafter)	GBP	4.000	6/3/2055	2,746,285	0.36%
200,000	Banco Bilbao Vizcaya Argentaria S.A., GMTN, (fixed rate to 1/16/2025, variable rate thereafter)	EUR	1.000	1/16/2030	239,090	0.03%
3,245,000	Banco Bradesco S.A.	USD	2.850	1/27/2023	3,311,555	0.44%
1,020,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	1,083,750	0.14%
400,000	Banco Santander S.A.	USD	2.958	3/25/2031	414,427	0.05%
400,000	Banco Santander S.A.	USD	4.250	4/11/2027	453,118	0.06%
2,600,000	Banco Santander S.A.	USD	5.179	11/19/2025	2,970,370	0.39%
1,690,000	Bank of America Corp., (fixed rate to 2/13/2030, variable rate thereafter), MTN	USD	2.496	2/13/2031	1,737,796	0.23%
1,050,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	1,097,119	0.14%
1,000,000	Barclays PLC, EMTN, (fixed rate to 3/22/2026, variable rate thereafter)	EUR	1.125	3/22/2031	1,193,484	0.16%
259,673	Bayview Opportunity MasterFund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	261,913	0.03%
3,455,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	3,749,711	0.49%
1,730,000	Boeing Co. (The)	USD	2.196	2/4/2026	1,736,508	0.23%
85,000	Boeing Co. (The)	USD	2.250	6/15/2026	87,307	0.01%
160,000	Boeing Co. (The)	USD	3.100	5/1/2026	169,731	0.02%
2,885,000	Boeing Co. (The)	USD	3.250	2/1/2028	3,094,606	0.41%
65,000	Boeing Co. (The)	USD	3.250	3/1/2028	68,366	0.01%
10,000	Boeing Co. (The)	USD	3.250	2/1/2035	10,229	0.00%
120,000	Boeing Co. (The)	USD	3.550	3/1/2038	123,902	0.02%
1,820,000	Boeing Co. (The)	USD	3.625	2/1/2031	1,973,833	0.26%
40,000	Boeing Co. (The)	USD	3.625	3/1/2048	40,004	0.01%
630,000	Boeing Co. (The)	USD	3.750	2/1/2050	653,808	0.09%
195,000	Boeing Co. (The)	USD	3.825	3/1/2059	198,605	0.03%
235,000	Boeing Co. (The)	USD	3.850	11/1/2048	243,957	0.03%
390,000	Boeing Co. (The)	USD	3.900	5/1/2049	408,343	0.05%
560,000	Boeing Co. (The)	USD	3.950	8/1/2059	582,517	0.08%
210,000	Boeing Co. (The)	USD	5.805	5/1/2050	285,223	0.04%
761,646	Brass PLC, Series 8A, Class A1, 3-month LIBOR + 0.700%	USD	0.825	11/16/2066	764,863	0.10%
34,907(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	6,738,165	0.89%
16,075(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2029	3,071,609	0.40%
3,525,000	Brazilian Government International Bond	USD	4.625	1/13/2028	3,803,228	0.50%
2,110,000	British Telecommunications PLC	USD	3.250	11/8/2029	2,227,822	0.29%
1,535,000	British Telecommunications PLC	USD	5.125	12/4/2028	1,816,547	0.24%
100,000	British Telecommunications PLC, EMTN	EUR	1.125	9/12/2029	122,880	0.02%
94,000	Broadcom Corp./Broadcom Cayman Finance Ltd.	USD	3.500	1/15/2028	102,232	0.01%
158,000	Broadcom, Inc.	USD	3.469	4/15/2034	167,276	0.02%
1,635,000	Broadcom, Inc.	USD	4.300	11/15/2032	1,871,101	0.25%
265,000	Broadcom, Inc.	USD	4.750	4/15/2029	307,822	0.04%
1,285,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,522,010	0.20%
7,730,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	2/15/2030	9,524,143	1.25%
2,345,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.250	8/15/2048	3,658,074	0.48%
14,150,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2026	17,301,642	2.27%
1,750,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2030	2,154,483	0.28%
8,945,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.250	8/15/2028	11,200,908	1.47%
2,660,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.308	8/15/2050	3,058,357	0.40%

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2,330,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2025	2,943,459	0.39%
3,840,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.500	5/15/2023	4,708,780	0.62%
555,000	Bundesrepublik Deutschland Bundesanleihe	EUR	4.750	7/4/2040	1,272,845	0.17%
8,660,000	Canadian Government Bond	CAD	0.500	12/1/2030	6,430,358	0.84%
4,285,000	Canadian Government Bond	CAD	2.000	12/1/2051	3,557,129	0.47%
3,055,000	Cemex SAB de CV	USD	3.875	7/11/2031	3,142,862	0.41%
680,000	Cemex SAB de CV	USD	3.875	7/11/2031	699,557	0.09%
405,000	Cemex SAB de CV	USD	5.200	9/17/2030	443,981	0.06%
880,000	Cemex SAB de CV	USD	5.450	11/19/2029	965,149	0.13%
200,000	Cemex SAB de CV	USD	5.450	11/19/2029	219,352	0.03%
215,000	Centene Corp.	USD	2.450	7/15/2028	218,109	0.03%
2,210,000	Centene Corp.	USD	2.500	3/1/2031	2,204,298	0.29%
4,060,000	Centene Corp.	USD	3.000	10/15/2030	4,208,068	0.55%
1,890,000	Centene Corp.	USD	3.375	2/15/2030	1,975,050	0.26%
2,566,000	Centene Corp.	USD	4.625	12/15/2029	2,814,620	0.37%
1,370,000	Channel Link Enterprises Finance PLC, Series A7, (fixed rate to 6/20/2022, variable rate thereafter)	EUR	1.761	6/30/2050	1,616,480	0.21%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/20/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,284,159	0.17%
400,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	409,847	0.05%
805,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	810,327	0.11%
580,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.800	3/1/2050	677,394	0.09%
3,525,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.050	3/30/2029	4,173,928	0.55%
905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	1,086,740	0.14%
125,210,000	China Government Bond	CNY	1.990	4/9/2025	18,926,854	2.49%
92,590,000	China Government Bond	CNY	3.270	11/19/2030	14,759,378	1.94%
103,920,000	China Government Bond	CNY	3.280	12/3/2027	16,561,216	2.18%
20,430,000	China Government Bond	CNY	3.810	9/14/2050	3,353,814	0.44%
1,466,070	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	1,477,639	0.19%
1,508,344	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	1,511,813	0.20%
1,927,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	2,257,691	0.30%
750,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	774,400	0.10%
2,930,000	Citigroup, Inc., Series MPLE	CAD	4.090	6/9/2025	2,527,304	0.33%
3,350,000	CK Hutchison International 19 Ltd.	USD	3.625	4/11/2029	3,719,377	0.49%
635,000	CNH Capital Canada Receivables Trust, Series 2021-1A, Class A2	CAD	1.001	11/16/2026	502,796	0.07%
765,000	Continental Resources, Inc.	USD	4.375	1/15/2028	858,713	0.11%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	5,362,451	0.70%
250,000	Credit Agricole S.A.	USD	3.250	1/14/2030	266,060	0.03%
195,000	Credit Suisse Group AG, (fixed rate to 1/14/2027, variable rate thereafter)	EUR	0.650	1/14/2028	231,281	0.03%
1,430,000	Credit Suisse Group AG, EMTN	EUR	0.625	1/18/2033	1,599,572	0.21%
1,248,245	Credit Suisse Mortgage Trust, Series 2019-RP10, Class A1	USD	3.011	12/26/2059	1,256,794	0.17%
660,000	CVS Health Corp.	USD	3.250	8/15/2029	720,436	0.09%
3,680,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.500	10/20/2025	3,946,800	0.52%
1,175,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	1,310,121	0.17%
33,175,000	Denmark Government Bond	DKK	1.750	11/15/2025	5,766,224	0.76%
815,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	840,604	0.11%
4,300,000	Deutsche Bank AG, EMTN, (fixed rate to 2/19/2026, variable rate thereafter)	EUR	5.625	5/19/2031	6,009,660	0.79%
246,154	Diamond Resorts Owner Trust, Series 2018-1, Class A	USD	3.700	1/21/2031	255,575	0.03%
1,180,000	DP World Ltd., MTN	USD	4.700	9/30/2049	1,315,936	0.17%
800,000	DP World Ltd., MTN	USD	5.625	9/25/2048	1,004,560	0.13%
420,000	EDP Finance BV	USD	1.710	1/24/2028	416,258	0.05%
1,040,000	EDP Finance BV	USD	3.625	7/15/2024	1,114,714	0.15%
230,000	EDP Finance BV, EMTN	EUR	0.375	9/16/2026	275,848	0.04%
3,045,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	3,226,208	0.42%
530,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	567,238	0.07%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	2,255,958	0.30%
2,235,000	Engie Energia Chile S.A.	USD	3.400	1/28/2030	2,307,638	0.30%
915,000	EQT Corp.	USD	3.625	5/15/2031	967,338	0.13%
190,000	EQT Corp.	USD	3.900	10/1/2027	205,120	0.03%
580,000	EQT Corp.	USD	5.000	1/15/2029	659,646	0.09%

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585,000	Ferguson Finance PLC	USD	3.250	6/2/2030	636,554	0.08%
5,802,337	FHLMC	USD	2.000	3/1/2051	5,885,298	0.77%
1,929,752	FHLMC	USD	4.500	12/1/2048	2,082,918	0.27%
3,905,054	FHLMC	USD	5.000	10/1/2049	4,297,072	0.56%
815,347	FHLMC	USD	5.000	11/1/2049	892,991	0.12%
323,917	FNMA	USD	3.000	11/1/2046	341,995	0.04%
910,170	FNMA	USD	3.500	6/1/2045	985,890	0.13%
421,888	FNMA	USD	3.500	9/1/2047	447,347	0.06%
375,639	FNMA	USD	4.000	8/1/2048	402,114	0.05%
7,638,017	FNMA	USD	4.000	3/1/2049	8,163,475	1.07%
422,526	FNMA	USD	4.500	11/1/2043	472,977	0.06%
336,966	FNMA	USD	4.500	7/1/2046	368,478	0.05%
488,639	FNMA	USD	4.500	3/1/2047	535,145	0.07%
211,693	FNMA	USD	4.500	9/1/2047	229,601	0.03%
2,447,687	FNMA	USD	4.500	8/1/2048	2,655,656	0.35%
2,263,027	FNMA	USD	4.500	2/1/2050	2,440,332	0.32%
750,000	Ford Auto Securitization Trust, Series 2019-AA, Class A3	CAD	2.552	9/15/2024	606,866	0.08%
352,321	Ford Auto Securitization Trust, Series 2019-BA, Class A2	CAD	2.321	10/15/2023	281,452	0.04%
3,385,000	Fraport AG Frankfurt Airport Services Worldwide	EUR	1.875	3/31/2028	4,178,145	0.55%
955,000	Freeport-McMoRan, Inc.	USD	4.125	3/1/2028	1,000,363	0.13%
2,010,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	2,170,800	0.29%
4,550,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	5,016,375	0.66%
125,000	Freeport-McMoRan, Inc.	USD	5.000	9/1/2027	131,563	0.02%
3,275,000	French Republic Government Bond OAT	EUR	0.500	6/25/2044	3,811,691	0.50%
1,415,000	GE Capital Funding LLC	USD	4.550	5/15/2032	1,702,829	0.22%
1,028,586	GNMA, 1-month LIBOR + 1.770%	USD	1.856	5/20/2064	1,072,177	0.14%
862,916	GNMA, 1-month LIBOR + 1.995%	USD	2.081	11/20/2064	925,656	0.12%
869,788	GNMA, 1-month LIBOR + 2.034%	USD	2.120	11/20/2064	927,809	0.12%
1,593,326	GNMA, 1-month LIBOR + 2.323%	USD	2.409	10/20/2063	1,678,399	0.22%
13,241	GNMA	USD	3.630	1/20/2063	13,710	0.00%
1,400,306	GNMA	USD	4.611	2/20/2065	1,510,410	0.20%
5,281	GNMA	USD	4.630	12/20/2061	5,330	0.00%
1,130,554	GNMA	USD	4.636	7/20/2064	1,215,426	0.16%
1,334,058	GNMA	USD	4.651	7/20/2064	1,429,504	0.19%
2,386,394	GNMA	USD	4.655	5/20/2064	2,553,192	0.34%
391,330	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	USD	0.579	8/25/2060	391,751	0.05%
2,360,000	Heathrow Funding Ltd., EMTN	EUR	1.875	3/14/2036	2,954,651	0.39%
18,722,000,000	Indonesia Treasury Bond	IDR	8.250	5/15/2029	1,494,479	0.20%
2,665,000	Inter-American Development Bank	CAD	4.400	1/26/2026	2,414,902	0.32%
37,000,000,000	International Bank for Reconstruction & Development, EMTN	IDR	8.400	10/12/2021	2,607,628	0.34%
620,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	673,016	0.09%
2,625,000	Intesa Sanpaolo SpA, EMTN	GBP	5.148	6/10/2030	4,128,162	0.54%
1,250,000	Intesa Sanpaolo SpA, Series XR	USD	4.000	9/23/2029	1,379,829	0.18%
1,310,000	Ireland Government Bond	EUR	0.029	10/18/2031	1,544,881	0.20%
3,205,000	Ireland Government Bond	EUR	1.000	5/15/2026	4,056,707	0.53%
12,585,000	Italy Buoni Poliennali Del Tesoro	EUR	1.350	4/1/2030	15,880,550	2.09%
2,705,000	Itau Unibanco Holding S.A.	USD	2.900	1/24/2023	2,762,481	0.36%
1,606,140,144(††)	Japan Government CPI Linked Bond, Series 24	JPY	0.000	3/10/2029	15,008,795	1.97%
3,361,750,000	Japan Government Five Year Bond	JPY	0.000	12/20/2025	30,853,907	4.05%
683,950,000	Japan Government Ten Year Bond, Series 350	JPY	0.000	3/20/2028	6,301,180	0.83%
237,000,000	Japan Government Ten Year Bond, Series 354	JPY	0.000	3/20/2029	2,185,768	0.29%
493,150,000	Japan Government Thirty Year Bond, Series 26	JPY	2.400	3/20/2037	5,946,757	0.78%
468,600,000	Japan Government Thirty Year Bond, Series 41	JPY	1.700	12/20/2043	5,377,346	0.71%
480,200,000	Japan Government Thirty Year Bond, Series 51	JPY	0.300	6/20/2046	4,140,069	0.54%
724,400,000	Japan Government Thirty Year Bond, Series 62	JPY	0.500	3/20/2049	6,425,540	0.84%
2,485,000	Kingdom of Belgium Government Bond	EUR	1.700	6/22/2050	3,670,511	0.48%
9,400,000,000	Korea Treasury Bond	KRW	1.375	6/10/2030	7,763,540	1.02%
3,660,000	Kraft Heinz Foods Co.	USD	3.750	4/1/2030	4,045,139	0.53%
845,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	976,152	0.13%
32,680,000	Kreditanstalt fuer Wiederaufbau, EMTN	NOK	1.250	8/28/2023	3,781,043	0.50%
2,030,000	Lanark Master Issuer PLC, Series 2019-2A, Class 1A	USD	2.710	12/22/2069	2,063,933	0.27%
1,070,000	Lanark Master Issuer PLC, Series 2020-1A, Class 1A	USD	2.277	12/22/2069	1,094,125	0.14%
152,000	Lanark Master Issuer PLC, Series 2020-1A, Class 2A, 3-month SONIA + 0.570%	GBP	0.620	12/22/2069	210,000	0.03%
2,205,694	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	2,218,326	0.29%
1,976,670	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	1,985,458	0.26%
1,720,000	Legal & General Group PLC, (fixed rate to 11/01/2030, variable rate thereafter)	GBP	4.500	11/1/2050	2,722,882	0.36%

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490,000	Legal & General Group PLC, EMTN, (fixed rate to 11/26/2029, variable rate thereafter)	GBP	3.750	11/26/2049	732,373	0.10%
55,000	Lennar Corp.	USD	4.750	5/30/2025	61,469	0.01%
420,000	Lennar Corp.	USD	5.000	6/15/2027	488,758	0.06%
850,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	1,111,911	0.15%
600,000	Lloyds Banking Group PLC, (fixed rate to 12/03/2030, variable rate thereafter)	GBP	2.707	12/3/2035	855,866	0.11%
7,770,000	Malaysia Government Bond, Series 0119	MYR	3.906	7/15/2026	1,973,818	0.26%
996,320(+++)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	5,428,218	0.71%
275,000	National Grid Electricity Transmission PLC, EMTN	GBP	1.125	7/7/2028	371,556	0.05%
350,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.000	9/16/2038	486,062	0.06%
1,480,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.750	2/6/2035	2,237,165	0.29%
905,000	National Grid PLC, EMTN	EUR	0.163	1/20/2028	1,060,082	0.14%
430,000	National Grid PLC, EMTN	EUR	0.553	9/18/2029	512,648	0.07%
4,845,000	New South Wales Treasury Corp., Series 26	AUD	4.000	5/20/2026	4,074,993	0.54%
1,045,000	New Zealand Government Bond, Series 0423	NZD	5.500	4/15/2023	790,327	0.10%
18,000,000	Nordic Investment Bank, EMTN	SEK	0.200	1/16/2023	2,089,762	0.27%
44,510,000	Nordic Investment Bank, EMTN	NOK	1.500	3/13/2025	5,173,435	0.68%
7,065,000	Norway Government Bond, Series 475	NOK	2.000	5/24/2023	831,182	0.11%
37,545,000	Norway Government Bond, Series 477	NOK	1.750	3/13/2025	4,432,808	0.58%
1,025,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	1,290,270	0.17%
1,179,873	OSW Structured Asset Trust, Series 2020-RPL1, Class A1	USD	3.072	12/26/2059	1,186,069	0.16%
740,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	744,240	0.10%
530,000,000	Prologis Yen Finance LLC	JPY	0.972	9/25/2028	4,949,043	0.65%
1,260,000	Province of Manitoba Canada, MTN	CAD	4.400	9/5/2025	1,129,830	0.15%
2,250,163	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	2,256,322	0.30%
878,000	PulteGroup, Inc.	USD	5.000	1/15/2027	1,021,717	0.13%
8,485,000	Queensland Treasury Corp., Series 27	AUD	2.750	8/20/2027	6,854,546	0.90%
1,065,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	1,087,631	0.14%
3,080,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	3,150,724	0.41%
10,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	10,230	0.00%
132,045,000	Republic of South Africa, Series R213	ZAR	7.000	2/28/2031	7,886,567	1.04%
975,000	Rocket Mortgage LLC	USD	5.250	1/15/2028	1,028,625	0.14%
1,496,081	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	USD	2.900	10/15/2024	1,508,157	0.20%
875,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	938,153	0.12%
2,165,000	Sigma Alimentos S.A. de CV	USD	4.125	5/2/2026	2,371,779	0.31%
1,175,000	Sigma Finance Netherlands BV	USD	4.875	3/27/2028	1,351,250	0.18%
2,780,000	Singapore Government Bond	SGD	2.125	6/1/2026	2,194,658	0.29%
2,460,000	Spain Government Bond	EUR	1.950	7/30/2030	3,367,827	0.44%
2,835,000	Spain Government Bond	EUR	4.200	1/31/2037	5,082,995	0.67%
225,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	262,983	0.03%
3,425,000	State of Israel	ILS	1.000	3/31/2030	1,073,485	0.14%
1,460,000	Suzano Austria GmbH	USD	3.750	1/15/2031	1,533,015	0.20%
9,900,000	Sweden Government Bond, Series 1057	SEK	1.500	11/13/2023	1,192,607	0.16%
4,110,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	4,604,926	0.60%
840,000	T-Mobile USA, Inc.	USD	4.375	4/15/2040	978,625	0.13%
845,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125	10/15/2024	940,863	0.12%
1,945,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	1,857,475	0.24%
74,870,000	Thailand Government Bond	THB	1.600	12/17/2029	2,355,348	0.31%
19,798,100,000	Titulos De Tesoreria, Series B	COP	7.500	8/26/2026	5,578,296	0.73%
312,186	Towd Point HE Trust, Series 2019-HE1, Class A1, 1-month LIBOR + 0.900%	USD	0.984	4/25/2048	312,420	0.04%
8,510,000	U.S. Treasury Bond	USD	1.875	2/15/2041	8,575,155	1.13%
2,220,000	U.S. Treasury Bond	USD	1.250	5/15/2050	1,881,970	0.25%
8,619,000	U.S. Treasury Bond	USD	1.625	11/15/2050	8,019,373	1.05%
985,000	U.S. Treasury Bond	USD	1.875	2/15/2051	972,380	0.13%
5,040,000	U.S. Treasury Bond	USD	2.875	5/15/2043	5,949,366	0.78%
15,180,000	U.S. Treasury Note	USD	0.125	7/31/2022	15,185,930	2.00%
19,385,000	U.S. Treasury Note	USD	1.125	2/15/2031	19,124,514	2.51%
4,085,000	U.S. Treasury Note	USD	1.625	5/15/2031	4,212,018	0.55%
1,660,000	Ultrapar International S.A	USD	5.250	6/6/2029	1,796,950	0.24%
205,000	Ultrapar International S.A.	USD	5.250	6/6/2029	221,913	0.03%
4,303,000	UMBS® (TBA)	USD	2.000	10/1/2051	4,353,600	0.57%
17,468,000	UMBS® (TBA)	USD	2.000	11/1/2051	17,648,609	2.32%
605,000	UniCredit SpA, (fixed rate to 4/02/2029, variable rate thereafter)	USD	7.296	4/2/2034	731,915	0.10%

**Loomis Sayles Global Bond Fund**  
Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,355,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	2,603,389	0.34%
350,000	UniCredit SpA	USD	6.572	1/14/2022	357,418	0.05%
300,000	UniCredit SpA, (fixed rate to 1/15/2027, variable rate thereafter)	EUR	2.731	1/15/2032	364,679	0.05%
200,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	221,042	0.03%
896,296	United Airlines Pass Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	895,942	0.12%
1,144,878	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	1,138,044	0.15%
875,000	United Airlines, Inc.	USD	4.375	4/15/2026	907,725	0.12%
4,650,000	United Kingdom Gilt	GBP	0.125	1/30/2026	6,338,679	0.83%
2,600,000	United Kingdom Gilt	GBP	0.625	10/22/2050	3,181,921	0.42%
435,000	United Kingdom Gilt	GBP	1.500	7/22/2047	655,412	0.09%
3,120,000	United Kingdom Gilt	GBP	3.500	1/22/2045	6,446,052	0.85%
3,090,000	United Kingdom Gilt	GBP	4.750	12/7/2030	5,823,220	0.76%
1,185,000	Upjohn Finance BV	EUR	1.908	6/23/2032	1,492,823	0.20%
3,590,742	Vericrest Opportunity Loan Transferee, Series 2021-NP11, Class A1	USD	1.868	8/25/2051	3,591,238	0.47%
1,120,000	Viatrix, Inc.	USD	2.700	6/22/2030	1,146,037	0.15%
520,000	Volkswagen Financial Services AG, EMTN	EUR	3.375	4/6/2028	729,671	0.10%
3,022,934	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	3,034,164	0.40%
1,380,065	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	1,381,215	0.18%
570,000,000	Walmart, Inc.	JPY	0.183	7/15/2022	5,177,493	0.68%
115,000	WEA Finance LLC	USD	2.875	1/15/2027	119,783	0.02%
535,000	WEA Finance LLC	USD	3.500	6/15/2029	562,390	0.07%
1,935,000	XLIT Ltd., (fixed rate to 6/29/2027, variable rate thereafter)	EUR	3.250	6/29/2047	2,579,796	0.34%
	Total				729,306,364	95.82%
<b>Short-Term Investments</b>						
16,897,360	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	9/1/2021	16,897,360	2.22%
12,235,000	U.S. Treasury Bills		0.038-0.042(++++)	9/23/2021	12,234,710	1.61%
10,600,000	U.S. Treasury Bills		0.051(++++)	11/18/2021	10,598,909	1.39%
	Total				39,730,979	5.22%
	Total Investments				769,037,343	101.04%
	Other assets less liabilities				(7,878,848)	(1.04%)
	Net Assets				761,158,495	100.00%

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Depreciation/ (Appreciation)
UBS AG	09/15/2021	AUD B	1,045,000	\$ 762,641	\$ 764,527	\$ 1,886
UBS AG	09/15/2021	AUD B	8,056,000	6,239,976	5,893,811	(346,165)
Bank of America, N.A.	09/02/2021	BRL B	40,910,000	7,777,566	7,911,735	134,169
Bank of America, N.A.	09/02/2021	BRL S	40,910,000	7,631,466	7,911,735	(280,269)
Bank of America, N.A.	12/02/2021	BRL S	40,910,000	7,667,223	7,800,925	(133,702)
HSBC Bank USA	09/15/2021	CAD B	10,409,000	8,428,103	8,250,097	(178,006)
Credit Suisse International	09/15/2021	CHF B	3,258,000	3,621,650	3,558,902	(62,748)
BNP Paribas S.A.	09/15/2021	CNH B	5,012,000	779,453	775,752	(3,701)
HSBC Bank USA	09/15/2021	COP S	22,072,575,000	6,112,932	5,852,333	260,599
Standard Chartered Bank	09/15/2021	EUR B	30,835,000	37,643,306	36,417,504	(1,225,802)
Morgan Stanley Capital Services, Inc.	09/15/2021	GBP S	2,545,000	3,591,708	3,499,106	92,602
Credit Suisse International	09/15/2021	JPY S	515,109,000	4,720,249	4,682,658	37,591
UBS AG	09/15/2021	KRW B	1,779,248,000	1,528,879	1,534,289	5,410
UBS AG	09/15/2021	KRW B	7,672,102,000	6,870,334	6,615,838	(254,496)
UBS AG	09/15/2021	MXN S	79,373,000	3,978,541	3,945,196	33,345
HSBC Bank USA	09/15/2021	SGD B	3,966,000	2,994,948	2,949,802	(45,146)
Citibank N.A.	09/15/2021	ZAR S	72,730,000	5,277,594	4,998,016	279,578
Total						\$ (1,684,855)

**Loomis Sayles Global Bond Fund**  
Investments as of August 31, 2021 (Unaudited)

**Forward Cross Currency Contracts**

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Credit Suisse International	9/15/2021	IDR 21,947,060,000	JPY 166,442,135	\$ 1,513,062	\$ (24,087)
Credit Suisse International	9/15/2021	EUR 1,231,714	PLN 5,502,000	1,436,536	(18,173)
BNP Paribas S.A.	9/15/2021	EUR 2,777,254	SEK 28,011,000	3,246,288	(33,773)
HSBC Bank USA	9/15/2021	NOK 55,422,000	EUR 5,471,125	6,461,641	86,897
UBS AG	9/15/2021	EUR 3,580,550	CZK 91,294,000	4,240,013	11,224
UBS AG	9/15/2021	ZAR 45,615,000	EUR 2,729,159	3,223,258	88,588
Citibank N.A.	9/15/2021	GBP 2,897,403	SEK 33,804,000	3,917,658	(65,965)
<b>Total</b>					<b>\$ 44,711</b>

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
5 Year U.S. Treasury Note	12/31/2021	261	\$ 32,215,004	\$ 32,290,594	\$ 75,590
German Euro BOBL	9/8/2021	67	10,605,633	10,677,515	71,882
UK Long Gilt	12/29/2021	105	18,639,200	18,512,632	(126,568)
Ultra Long U.S. Treasury Bond	12/21/2021	15	2,939,405	2,959,219	19,814
<b>Total Long Position Contracts</b>					<b>\$ 40,718</b>
<b>Short Position Contracts:</b>					
10 Year U.S. Treasury Note	12/21/2021	(59)	\$ (7,869,928)	\$ (7,873,734)	\$ (3,806)
30 Year U.S. Treasury Bond	12/21/2021	(142)	(23,103,530)	(23,141,563)	(38,033)
Euro-Buxl® 30 Year Bond	9/8/2021	(29)	(6,844,882)	(7,277,060)	(432,178)
German Euro Bund	9/8/2021	(86)	(17,454,033)	(17,815,990)	(361,957)
Ultra 10 Year U.S. Treasury Note	12/21/2021	(519)	(76,615,961)	(76,820,109)	(204,148)
<b>Total Short Position Contracts</b>					<b>\$ (1,040,122)</b>
<b>Total Futures Contracts</b>					<b>\$ (999,404)</b>

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.  
(††) Amount shown represents principal amount including inflation adjustments.  
(†††) Amount shown represents units. One unit represents a principal amount of 100.  
(††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

**Key to abbreviations:**

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
COP	Colombian Peso
CZK	Czech Koruna
DKK	Danish Krone
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
ILS	Israeli Shekel
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
ZAR	South African Rand

## **Loomis Sayles Global Bond Fund**

Investments as of August 31, 2021 (Unaudited)

*This report is provided for informational purposes only and should not be*

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

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

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

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**Loomis Sayles Global Bond Fund**  
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>						
560,000	AES Corp. (The)	USD	3.950	7/15/2030	621,488	0.08%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,667,455	0.35%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	3,779,628	0.49%
320,000	Aker BP ASA	USD	3.750	1/15/2030	347,697	0.05%
2,755,000	Aker BP ASA	USD	4.000	1/15/2031	3,063,432	0.40%
275,000	Ally Financial, Inc.	USD	3.875	5/21/2024	297,359	0.04%
310,000	Ally Financial, Inc.	USD	4.625	3/30/2025	347,052	0.05%
365,000	Ally Financial, Inc.	USD	5.750	11/20/2025	417,353	0.05%
280,000	Ally Financial, Inc.	USD	5.800	5/1/2025	325,603	0.04%
305,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	379,678	0.05%
1,605,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	1,994,294	0.26%
420,000	Ares Capital Corp.	USD	2.875	6/15/2028	433,158	0.06%
560,000	Assicurazioni Generali SpA, EMTN (fixed rate to 10/27/2027, variable rate thereafter)	EUR	5.500	10/27/2047	823,469	0.11%
3,385,000	AT&T, Inc.	USD	3.650	6/1/2051	3,587,488	0.47%
910,000	Atlantia SpA	EUR	1.875	2/12/2028	1,115,110	0.15%
490,000	Atlantia SpA, EMTN	EUR	1.625	2/3/2025	596,375	0.08%
2,255,000	Atlantia SpA, EMTN	EUR	1.875	7/13/2027	2,776,733	0.36%
2,485,000	Autostrade per l'Italia SpA	EUR	2.000	1/15/2030	3,076,090	0.40%
1,290,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	1,307,349	0.17%
2,200,000	Aviva PLC, (fixed rate to 3/03/2035, variable rate thereafter)	GBP	4.000	6/3/2055	3,447,090	0.45%
190,000	Aviva PLC, EMTN, (fixed rate to 6/04/2030, variable rate thereafter)	GBP	5.125	6/4/2050	315,959	0.04%
395,000	Aviva PLC, EMTN, (fixed rate to 9/12/2029, variable rate thereafter)	GBP	4.375	9/12/2049	622,535	0.08%
700,000	Banco Bilbao Vizcaya Argentaria S.A., GMTN, (fixed rate to 1/16/2025, variable rate thereafter)	EUR	1.000	1/16/2030	840,493	0.11%
3,245,000	Banco Bradesco S.A.	USD	2.850	1/27/2023	3,306,460	0.43%
1,020,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	1,081,098	0.14%
400,000	Banco Santander S.A.	USD	2.958	3/25/2031	418,163	0.05%
400,000	Banco Santander S.A.	USD	4.250	4/11/2027	453,571	0.06%
2,600,000	Banco Santander S.A.	USD	5.179	11/19/2025	2,979,080	0.39%
1,690,000	Bank of America Corp., (fixed rate to 2/13/2030, variable rate thereafter), MTN	USD	2.496	2/13/2031	1,741,472	0.23%
1,050,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	1,101,736	0.14%
500,000	Barclays PLC, EMTN, (fixed rate to 3/22/2026, variable rate thereafter)	EUR	1.125	3/22/2031	600,309	0.08%
271,143	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	277,206	0.04%
113,688	Bayview Opportunity Master Fund IVb Trust, Series 2019-RN4, Class A1	USD	3.278	10/28/2034	114,114	0.01%
3,455,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	3,776,488	0.49%
1,730,000	Boeing Co. (The)	USD	2.196	2/4/2026	1,745,680	0.23%
85,000	Boeing Co. (The)	USD	2.250	6/15/2026	87,655	0.01%
160,000	Boeing Co. (The)	USD	3.100	5/1/2026	170,902	0.02%
2,885,000	Boeing Co. (The)	USD	3.250	2/1/2028	3,071,259	0.40%
65,000	Boeing Co. (The)	USD	3.250	3/1/2028	68,793	0.01%
10,000	Boeing Co. (The)	USD	3.250	2/1/2035	10,338	0.00%
120,000	Boeing Co. (The)	USD	3.550	3/1/2038	124,221	0.02%
1,820,000	Boeing Co. (The)	USD	3.625	2/1/2031	1,985,322	0.26%
40,000	Boeing Co. (The)	USD	3.625	3/1/2048	39,919	0.01%
630,000	Boeing Co. (The)	USD	3.750	2/1/2050	654,526	0.09%
195,000	Boeing Co. (The)	USD	3.825	3/1/2059	195,322	0.03%
235,000	Boeing Co. (The)	USD	3.850	11/1/2048	245,282	0.03%
390,000	Boeing Co. (The)	USD	3.900	5/1/2049	411,696	0.05%
560,000	Boeing Co. (The)	USD	3.950	8/1/2059	579,894	0.08%
210,000	Boeing Co. (The)	USD	5.805	5/1/2050	286,437	0.04%
880,949	Brass PLC, Series 8A, Class A1, 3-month LIBOR + 0.700%	USD	0.856	11/16/2066	884,097	0.12%
34,907(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	6,938,117	0.91%
16,075(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2029	3,197,252	0.42%
3,525,000	Brazilian Government International Bond	USD	4.625	1/13/2028	3,824,625	0.50%
2,110,000	British Telecommunications PLC	USD	3.250	11/8/2029	2,238,741	0.29%
1,535,000	British Telecommunications PLC	USD	5.125	12/4/2028	1,827,426	0.24%
100,000	British Telecommunications PLC, EMTN	EUR	1.125	9/12/2029	124,491	0.02%
94,000	Broadcom Corp./Broadcom Cayman Finance Ltd.	USD	3.500	1/15/2028	103,193	0.01%
158,000	Broadcom, Inc.	USD	3.469	4/15/2034	168,228	0.02%
1,635,000	Broadcom, Inc.	USD	4.300	11/15/2032	1,888,104	0.25%
265,000	Broadcom, Inc.	USD	4.750	4/15/2029	311,184	0.04%
1,285,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,534,109	0.20%



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7,730,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	2/15/2030	9,632,559	1.26%
2,345,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.250	8/15/2048	3,734,512	0.49%
14,150,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2026	17,449,260	2.28%
1,750,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2030	2,180,003	0.29%
8,945,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.250	8/15/2028	11,315,402	1.48%
2,660,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.308	8/15/2050	3,134,307	0.41%
2,330,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2025	2,969,849	0.39%
3,840,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.500	5/15/2023	4,741,988	0.62%
555,000	Bundesrepublik Deutschland Bundesanleihe	EUR	4.750	7/4/2040	1,292,795	0.17%
4,285,000	Canadian Government Bond	CAD	2.000	12/1/2051	3,625,798	0.47%
8,660,000	Canadian When Issued Government Bond	CAD	0.500	12/1/2030	6,512,770	0.85%
2,850,000	Cemex SAB de CV	USD	3.875	7/11/2031	2,951,175	0.39%
680,000	Cemex SAB de CV	USD	3.875	7/11/2031	704,140	0.09%
405,000	Cemex SAB de CV	USD	5.200	9/17/2030	443,475	0.06%
880,000	Cemex SAB de CV	USD	5.450	11/19/2029	964,022	0.13%
200,000	Cemex SAB de CV	USD	5.450	11/19/2029	219,096	0.03%
215,000	Centene Corp.	USD	2.450	7/15/2028	217,956	0.03%
2,210,000	Centene Corp.	USD	2.500	3/1/2031	2,212,762	0.29%
4,060,000	Centene Corp.	USD	3.000	10/15/2030	4,218,908	0.55%
1,890,000	Centene Corp.	USD	3.375	2/15/2030	1,971,799	0.26%
2,566,000	Centene Corp.	USD	4.625	12/15/2029	2,812,208	0.37%
1,370,000	Channel Link Enterprises Finance PLC, Series A7, (fixed rate to 6/20/2022, variable rate thereafter)	EUR	1.761	6/30/2050	1,622,692	0.21%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/20/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,292,742	0.17%
400,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	414,943	0.05%
805,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	814,151	0.11%
580,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.800	3/1/2050	680,320	0.09%
3,525,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.050	3/30/2029	4,206,831	0.55%
905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	1,097,442	0.14%
125,210,000	China Government Bond	CNY	1.990	4/9/2025	18,890,396	2.47%
92,590,000	China Government Bond	CNY	3.270	11/19/2030	14,774,356	1.93%
103,920,000	China Government Bond	CNY	3.280	12/3/2027	16,562,323	2.17%
20,430,000	China Government Bond	CNY	3.810	9/14/2050	3,338,519	0.44%
1,488,140	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	1,500,487	0.20%
1,524,356	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	1,528,400	0.20%
1,927,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	2,264,178	0.30%
750,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	776,692	0.10%
2,930,000	Citigroup, Inc., Series MPL	CAD	4.090	6/9/2025	2,561,002	0.33%
3,350,000	CK Hutchison International 19 Ltd.	USD	3.625	4/11/2029	3,742,670	0.49%
635,000	CNH Capital Canada Receivables Trust, Series 2021-1A, Class A2	CAD	1.001	11/16/2026	508,193	0.07%
320,000	Continental Resources, Inc.	USD	4.375	1/15/2028	354,400	0.05%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	5,376,510	0.70%
250,000	Credit Agricole S.A.	USD	3.250	1/14/2030	266,713	0.03%
195,000	Credit Suisse Group AG, (fixed rate to 1/14/2027, variable rate thereafter)	EUR	0.650	1/14/2028	233,813	0.03%
1,430,000	Credit Suisse Group AG, EMTN	EUR	0.625	1/18/2033	1,637,966	0.21%
1,268,287	Credit Suisse Mortgage Trust, Series 2019-RP10, Class A1	USD	3.015	12/26/2059	1,277,496	0.17%
660,000	CVS Health Corp.	USD	3.250	8/15/2029	725,969	0.09%
3,680,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.500	10/20/2025	3,956,000	0.52%
1,175,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	1,313,062	0.17%
33,175,000	Denmark Government Bond	DKK	1.750	11/15/2025	5,821,543	0.76%
815,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	838,871	0.11%
4,300,000	Deutsche Bank AG, EMTN, (fixed rate to 2/19/2026, variable rate thereafter)	EUR	5.625	5/19/2031	6,019,030	0.79%
259,301	Diamond Resorts Owner Trust, Series 2018-1, Class A	USD	3.700	1/21/2031	269,885	0.04%
1,180,000	DP World Ltd., MTN	USD	4.700	9/30/2049	1,312,467	0.17%
800,000	DP World Ltd., MTN	USD	5.625	9/25/2048	1,000,328	0.13%
420,000	EDP Finance BV	USD	1.710	1/24/2028	418,984	0.05%
1,040,000	EDP Finance BV	USD	3.625	7/15/2024	1,120,234	0.15%
230,000	EDP Finance BV, EMTN	EUR	0.375	9/16/2026	278,353	0.04%
3,045,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	3,191,769	0.42%

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530,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	561,270	0.07%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	2,283,099	0.30%
2,235,000	Engie Energia Chile S.A.	USD	3.400	1/28/2030	2,302,050	0.30%
190,000	EQT Corp.	USD	3.900	10/1/2027	205,913	0.03%
585,000	Ferguson Finance PLC	USD	3.250	6/2/2030	638,064	0.08%
5,857,516	FHLMC	USD	2.000	3/1/2051	5,977,205	0.78%
4,137,282	FHLMC	USD	5.000	10/1/2049	4,540,053	0.59%
336,265	FNMA	USD	3.000	11/1/2046	355,698	0.05%
942,190	FNMA	USD	3.500	6/1/2045	1,032,683	0.13%
422,887	FNMA	USD	3.500	9/1/2047	449,175	0.06%
400,102	FNMA	USD	4.000	8/1/2048	428,143	0.06%
4,097,895	FNMA	USD	4.000	3/1/2049	4,368,238	0.57%
423,575	FNMA	USD	4.500	11/1/2043	472,559	0.06%
337,633	FNMA	USD	4.500	7/1/2046	368,184	0.05%
489,447	FNMA	USD	4.500	3/1/2047	534,821	0.07%
212,020	FNMA	USD	4.500	9/1/2047	229,123	0.03%
2,591,108	FNMA	USD	4.500	8/1/2048	2,801,093	0.37%
2,384,623	FNMA	USD	4.500	2/1/2050	2,563,066	0.34%
750,000	Ford Auto Securitization Trust, Series 2019-AA, Class A3	CAD	2.552	9/15/2024	614,704	0.08%
394,345	Ford Auto Securitization Trust, Series 2019-BA, Class A2	CAD	2.321	10/15/2023	318,811	0.04%
3,385,000	Fraport AG Frankfurt Airport Services Worldwide	EUR	1.875	3/31/2028	4,230,217	0.55%
955,000	Freeport-McMoRan, Inc.	USD	4.125	3/1/2028	1,000,363	0.13%
2,010,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	2,168,287	0.28%
4,550,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	4,999,312	0.65%
125,000	Freeport-McMoRan, Inc.	USD	5.000	9/1/2027	131,911	0.02%
3,275,000	French Republic Government Bond OAT	EUR	0.500	6/25/2044	3,895,938	0.51%
1,415,000	GE Capital Funding LLC	USD	4.550	5/15/2032	1,709,696	0.22%
1,026,997	GNMA, 1-month LIBOR + 1.770%	USD	1.881	5/20/2064	1,076,463	0.14%
861,422	GNMA, 1-month LIBOR + 1.995%	USD	2.106	11/20/2064	931,172	0.12%
868,254	GNMA, 1-month LIBOR + 2.034%	USD	2.157	11/20/2064	932,824	0.12%
1,590,199	GNMA, 1-month LIBOR + 2.323%	USD	2.430	10/20/2063	1,684,698	0.22%
13,201	GNMA	USD	3.630	1/20/2063	13,702	0.00%
1,395,010	GNMA	USD	4.611	2/20/2065	1,515,001	0.20%
5,261	GNMA	USD	4.630	12/20/2061	5,321	0.00%
1,177,171	GNMA	USD	4.639	7/20/2064	1,275,206	0.17%
1,328,907	GNMA	USD	4.651	7/20/2064	1,433,390	0.19%
2,380,527	GNMA	USD	4.655	5/20/2064	2,563,694	0.34%
497,332	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	USD	0.597	8/25/2060	497,784	0.07%
2,360,000	Heathrow Funding Ltd., EMTN	EUR	1.875	3/14/2036	2,996,210	0.39%
18,722,000,000	Indonesia Treasury Bond	IDR	8.250	5/15/2029	1,462,420	0.19%
2,665,000	Inter-American Development Bank	CAD	4.400	1/26/2026	2,450,322	0.32%
37,000,000,000	International Bank for Reconstruction & Development, EMTN	IDR	8.400	10/12/2021	2,577,170	0.34%
620,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	672,700	0.09%
2,625,000	Intesa Sanpaolo SpA, EMTN	GBP	5.148	6/10/2030	4,186,265	0.55%
1,250,000	Intesa Sanpaolo SpA, Series XR	USD	4.000	9/23/2029	1,387,733	0.18%
1,310,000	Ireland Government Bond	EUR	0.000	10/18/2031	1,562,496	0.20%
3,205,000	Ireland Government Bond	EUR	1.000	5/15/2026	4,093,226	0.54%
12,585,000	Italy Buoni Poliennali Del Tesoro	EUR	1.350	4/1/2030	16,079,972	2.10%
2,705,000	Itau Unibanco Holding S.A.	USD	2.900	1/24/2023	2,755,042	0.36%
1,605,115,248(††)	Japan Government CPI Linked Bond, Series 24	JPY	0.100	3/10/2029	15,039,230	1.97%
3,361,750,000	Japan Government Five Year Bond	JPY	0.100	12/20/2025	30,961,318	4.05%
683,950,000	Japan Government Ten Year Bond, Series 350	JPY	0.100	3/20/2028	6,323,974	0.83%
237,000,000	Japan Government Ten Year Bond, Series 354	JPY	0.100	3/20/2029	2,192,744	0.29%
493,150,000	Japan Government Thirty Year Bond, Series 26	JPY	2.400	3/20/2037	5,982,172	0.78%
468,600,000	Japan Government Thirty Year Bond, Series 41	JPY	1.700	12/20/2043	5,401,127	0.71%
480,200,000	Japan Government Thirty Year Bond, Series 51	JPY	0.300	6/20/2046	4,157,808	0.54%
724,400,000	Japan Government Thirty Year Bond, Series 62	JPY	0.500	3/20/2049	6,459,082	0.84%
2,485,000	Kingdom of Belgium Government Bond	EUR	1.700	6/22/2050	3,751,196	0.49%
9,400,000,000	Korea Treasury Bond	KRW	1.375	6/10/2030	7,842,780	1.03%
3,660,000	Kraft Heinz Foods Co.	USD	3.750	4/1/2030	4,050,378	0.53%
845,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	971,911	0.13%
32,680,000	Kreditanstalt fuer Wiederaufbau, EMTN	NOK	1.250	8/28/2023	3,730,427	0.49%
2,030,000	Lanark Master Issuer PLC, Series 2019-2A, Class 1A	USD	2.710	12/22/2069	2,067,135	0.27%
1,070,000	Lanark Master Issuer PLC, Series 2020-1A, Class 1A	USD	2.277	12/22/2069	1,093,565	0.14%
161,500	Lanark Master Issuer PLC, Series 2020-1A, Class 2A, 3-month SONIA + 0.570%	GBP	0.619	12/22/2069	225,628	0.03%
2,238,136	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	2,251,402	0.29%
1,995,083	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	2,007,095	0.26%

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1,720,000	Legal & General Group PLC, (fixed rate to 11/01/2030, variable rate thereafter)	GBP	4.500	11/1/2050	2,759,463	0.36%
490,000	Legal & General Group PLC, EMTN, (fixed rate to 11/26/2029, variable rate thereafter)	GBP	3.750	11/26/2049	742,291	0.10%
55,000	Lennar Corp.	USD	4.750	5/30/2025	61,738	0.01%
420,000	Lennar Corp.	USD	5.000	6/15/2027	490,812	0.06%
850,000	Leonardo U. S. Holdings, Inc.	USD	7.375	7/15/2039	1,105,416	0.14%
600,000	Lloyds Banking Group PLC, (fixed rate to 12/03/2030, variable rate thereafter)	GBP	2.707	12/3/2035	863,181	0.11%
7,770,000	Malaysia Government Bond, Series 0119	MYR	3.906	7/15/2026	1,944,297	0.25%
996,320(†††)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	5,509,121	0.72%
275,000	National Grid Electricity Transmission PLC, EMTN	GBP	1.125	7/7/2028	375,702	0.05%
350,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.000	9/16/2038	495,125	0.06%
1,480,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.750	2/6/2035	2,277,225	0.30%
905,000	National Grid PLC, EMTN	EUR	0.163	1/20/2028	1,072,267	0.14%
430,000	National Grid PLC, EMTN	EUR	0.553	9/18/2029	519,101	0.07%
4,845,000	New South Wales Treasury Corp., Series 26	AUD	4.000	5/20/2026	4,108,055	0.54%
1,045,000	New Zealand Government Bond, Series 0423	NZD	5.500	4/15/2023	786,740	0.10%
18,000,000	Nordic Investment Bank, EMTN	SEK	0.200	1/16/2023	2,095,765	0.27%
44,510,000	Nordic Investment Bank, EMTN	NOK	1.500	3/13/2025	5,110,255	0.67%
7,065,000	Norway Government Bond, Series 475	NOK	2.000	5/24/2023	820,510	0.11%
37,545,000	Norway Government Bond, Series 477	NOK	1.750	3/13/2025	4,384,156	0.57%
1,025,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	1,266,541	0.17%
1,194,825	OSW Structured Asset Trust, Series 2020-RPL1, Class A1	USD	3.072	12/26/2059	1,202,903	0.16%
310,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	313,329	0.04%
530,000,000	Prologis Yen Finance LLC	JPY	0.972	9/25/2028	4,978,246	0.65%
1,260,000	Province of Manitoba Canada, MTN	CAD	4.400	9/5/2025	1,146,372	0.15%
633,036	PRPM LLC, Series 2020-1A, Class A1	USD	2.981	2/25/2025	636,053	0.08%
2,269,025	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	2,275,472	0.30%
878,000	PulteGroup, Inc.	USD	5.000	1/15/2027	1,029,455	0.13%
8,485,000	Queensland Treasury Corp., Series 27	AUD	2.750	8/20/2027	6,917,927	0.90%
975,000	Quicken Loans LLC	USD	5.250	1/15/2028	1,026,187	0.13%
960,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	962,400	0.13%
3,080,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	3,140,999	0.41%
10,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	10,198	0.00%
132,045,000	Republic of South Africa, Series R213	ZAR	7.000	2/28/2031	7,764,304	1.02%
1,585,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	USD	2.900	10/15/2024	1,603,175	0.21%
875,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	941,452	0.12%
2,165,000	Sigma Alimentos S.A. de CV	USD	4.125	5/2/2026	2,372,407	0.31%
1,175,000	Sigma Finance Netherlands BV	USD	4.875	3/27/2028	1,343,906	0.18%
2,780,000	Singapore Government Bond	SGD	2.125	6/1/2026	2,185,325	0.29%
2,460,000	Spain Government Bond	EUR	1.950	7/30/2030	3,405,660	0.45%
2,835,000	Spain Government Bond	EUR	4.200	1/31/2037	5,159,037	0.67%
225,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	265,114	0.03%
14,660,000	State of Israel	ILS	1.000	3/31/2030	4,530,137	0.59%
1,460,000	Suzano Austria GmbH	USD	3.750	1/15/2031	1,521,028	0.20%
9,900,000	Sweden Government Bond, Series 1057	SEK	1.500	11/13/2023	1,198,003	0.16%
4,110,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	4,640,560	0.61%
840,000	T-Mobile USA, Inc.	USD	4.375	4/15/2040	995,039	0.13%
845,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125	10/15/2024	950,397	0.12%
1,945,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	1,866,422	0.24%
74,870,000	Thailand Government Bond	THB	1.600	12/17/2029	2,317,258	0.30%
19,798,100,000	Titulos De Tesoreria, Series B	COP	7.500	8/26/2026	5,426,854	0.71%
333,398	Towd Point HE Trust, Series 2019-HE1, Class A1, 1-month LIBOR + 0.900%	USD	0.989	4/25/2048	333,656	0.04%
8,510,000	U. S. Treasury Bond	USD	1.875	2/15/2041	8,605,737	1.13%
2,220,000	U. S. Treasury Bond	USD	1.250	5/15/2050	1,889,688	0.25%
8,619,000	U. S. Treasury Bond	USD	1.625	11/15/2050	8,057,418	1.05%
985,000	U. S. Treasury Bond	USD	1.875	2/15/2051	978,074	0.13%
5,040,000	U. S. Treasury Bond	USD	2.875	5/15/2043	5,976,141	0.78%
30,475,000	U. S. Treasury Note	USD	0.125	7/31/2022	30,489,285	3.99%
19,385,000	U. S. Treasury Note	USD	1.125	2/15/2031	19,215,381	2.51%
4,085,000	U. S. Treasury Note	USD	1.625	5/15/2031	4,234,996	0.55%
1,660,000	Ultrapar International S.A	USD	5.250	6/6/2029	1,794,875	0.23%
205,000	Ultrapar International S.A.	USD	5.250	6/6/2029	221,656	0.03%
11,246,000	UMBS® (TBA)	USD	2.000	9/1/2051	11,445,880	1.50%

**Loomis Sayles Global Bond Fund**  
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
605,000	UniCredit SpA, (fixed rate to 4/02/2029, variable rate thereafter)	USD	7.296	4/2/2034	734,784	0.10%
2,355,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	2,598,737	0.34%
350,000	UniCredit SpA	USD	6.572	1/14/2022	358,946	0.05%
300,000	UniCredit SpA, (fixed rate to 1/15/2027, variable rate thereafter)	EUR	2.731	1/15/2032	365,855	0.05%
200,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	220,908	0.03%
896,296	United Airlines Pass Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	892,267	0.12%
1,144,878	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	1,139,498	0.15%
875,000	United Airlines, Inc.	USD	4.375	4/15/2026	900,270	0.12%
3,535,000	United Kingdom Gilt	GBP	0.125	1/30/2026	4,882,697	0.64%
2,600,000	United Kingdom Gilt	GBP	0.625	10/22/2050	3,275,334	0.43%
435,000	United Kingdom Gilt	GBP	1.500	7/22/2047	673,339	0.09%
3,120,000	United Kingdom Gilt	GBP	3.500	1/22/2045	6,611,820	0.86%
3,090,000	United Kingdom Gilt	GBP	4.750	12/7/2030	5,928,468	0.78%
1,185,000	Upjohn Finance BV	EUR	1.908	6/23/2032	1,532,233	0.20%
3,680,000	Vericrest Opportunity Loan Transferee, Series 2021-NP11, Class A1	USD	1.868	7/25/2051	3,682,326	0.48%
1,120,000	Viatis, Inc.	USD	2.700	6/22/2030	1,150,269	0.15%
520,000	Volkswagen Financial Services AG, EMTN	EUR	3.375	4/6/2028	742,128	0.10%
3,090,414	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	3,089,119	0.40%
1,414,882	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	1,416,499	0.19%
570,000,000	Walmart, Inc.	JPY	0.183	7/15/2022	5,192,132	0.68%
115,000	WEA Finance LLC	USD	2.875	1/15/2027	120,646	0.02%
535,000	WEA Finance LLC	USD	3.500	6/15/2029	569,852	0.07%
1,935,000	XLIT Ltd., (fixed rate to 6/29/2027, variable rate thereafter)	EUR	3.250	6/29/2047	2,588,055	0.34%
	<b>Total</b>				<b>733,707,720</b>	<b>95.98%</b>
<b>Short-Term Investments</b>						
8,818,755	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	8/2/2021	8,818,755	1.16%
12,235,000	U.S. Treasury Bills		0.038-0.042(++++)	9/23/2021	12,234,205	1.60%
	<b>Total</b>				<b>21,052,960</b>	<b>2.76%</b>
	Total Investments				754,760,680	98.74%
	Other assets less liabilities				9,662,152	1.26%
	<b>Net Assets</b>				<b>764,422,832</b>	<b>100.00%</b>

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
UBS AG	09/15/2021	AUD B	8,056,000	\$ 6,239,976	\$ 5,913,094	\$ (326,882)
Bank of America, N.A.	09/02/2021	BRL S	40,910,000	7,631,466	7,822,971	(191,505)
HSBC Bank USA	09/15/2021	CAD B	10,409,000	8,428,103	8,343,055	(85,048)
Credit Suisse International	09/15/2021	CHF B	3,258,000	3,621,650	3,600,567	(21,083)
BNP Paribas S.A.	09/15/2021	CNH B	5,012,000	779,453	772,565	(6,888)
HSBC Bank USA	09/15/2021	COP S	22,072,575,000	6,112,932	5,678,676	434,256
Standard Chartered Bank	09/15/2021	EUR B	30,835,000	37,643,306	36,608,844	(1,034,462)
Morgan Stanley Capital Services, Inc.	09/15/2021	GBP S	2,545,000	3,591,708	3,537,925	53,783
Barclays Bank PLC	08/23/2021	IDR B	83,900,000,000	5,767,512	5,793,226	25,714
Barclays Bank PLC	08/23/2021	IDR S	83,900,000,000	5,731,728	5,793,226	(61,498)
Credit Suisse International	09/15/2021	JPY S	515,109,000	4,720,249	4,696,947	23,302
UBS AG	09/15/2021	KRW B	7,672,102,000	6,870,334	6,665,345	(204,989)
UBS AG	08/05/2021	MXN B	104,000,000	5,145,252	5,223,095	77,843
UBS AG	08/05/2021	MXN S	104,000,000	5,149,105	5,223,096	(73,991)
UBS AG	09/15/2021	MXN S	79,373,000	3,978,541	3,964,413	14,128
HSBC Bank USA	09/15/2021	SGD B	3,966,000	2,994,948	2,926,879	(68,069)
Citibank N.A.	09/15/2021	ZAR S	72,730,000	5,277,594	4,937,262	340,332
<b>Total</b>						<b>\$ (1,105,057)</b>

**Loomis Sayles Global Bond Fund**  
Investments as of July 31, 2021 (Unaudited)

**Forward Cross Currency Contracts**

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Credit Suisse International	9/15/2021	IDR 21,947,060,000	JPY 166,442,135	\$ 1,517,679	\$ 4,743
Credit Suisse International	9/15/2021	EUR 1,231,714	PLN 5,502,000	1,428,369	(33,984)
BNP Paribas S.A.	9/15/2021	EUR 2,777,254	SEK 28,011,000	3,255,020	(42,275)
HSBC Bank USA	9/15/2021	NOK 55,422,000	EUR 5,471,125	6,495,591	221,700
UBS AG	9/15/2021	EUR 3,580,550	CZK 91,294,000	4,244,023	(6,984)
UBS AG	9/15/2021	ZAR 45,615,000	EUR 2,729,159	3,240,193	143,628
Citibank N.A.	9/15/2021	GBP 2,897,403	SEK 33,804,000	3,928,195	(99,622)
<b>Total</b>					<b>\$ 187,206</b>

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
5 Year U.S. Treasury Note	9/30/2021	261	\$ 32,470,478	\$ 32,480,227	\$ 9,749
German Euro BOBL	9/8/2021	67	10,655,025	10,758,238	103,213
UK Long Gilt	9/28/2021	105	18,499,465	18,942,863	443,398
Ultra Long U.S. Treasury Bond	9/21/2021	14	2,773,870	2,793,438	19,568
<b>Total Long Position Contracts</b>					<b>\$ 575,928</b>
<b>Short Position Contracts:</b>					
10 Year U.S. Treasury Note	9/21/2021	(62)	\$ (8,335,970)	\$ (8,336,093)	\$ (123)
30 Year U.S. Treasury Bond	9/21/2021	(142)	(22,279,253)	(23,390,063)	(1,110,810)
Euro-Buxl® 30 Year Bond	9/8/2021	(29)	(6,876,759)	(7,397,641)	(520,882)
German Euro Bund	9/8/2021	(86)	(17,535,320)	(18,013,222)	(477,902)
Ultra 10 Year U.S. Treasury Note	9/21/2021	(526)	(78,076,807)	(79,031,500)	(954,693)
<b>Total Short Position Contracts</b>					<b>\$ (3,064,410)</b>
<b>Total Futures Contracts</b>					<b>\$ (2,488,482)</b>

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.  
(††) Amount shown represents principal amount including inflation adjustments.  
(†††) Amount shown represents units. One unit represents a principal amount of 100.  
(††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

**Key to abbreviations:**

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
COP	Colombian Peso
CZK	Czech Koruna
DKK	Danish Krone
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
ILS	Israeli Shekel
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
ZAR	South African Rand

**Loomis Sayles Global Bond Fund**  
Investments as of July 31, 2021 (Unaudited)

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

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

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

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

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

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**Loomis Sayles Global Bond Fund**  
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>						
560,000	AES Corp. (The)	USD	3.950	7/15/2030	612,360	0.08%
290,000,000	Aflac, Inc.	JPY	0.932	1/25/2027	2,629,930	0.35%
390,000,000	Aflac, Inc., (fixed rate to 10/23/2027, variable rate thereafter)	JPY	2.108	10/23/2047	3,727,529	0.49%
320,000	Aker BP ASA	USD	3.750	1/15/2030	345,307	0.05%
2,755,000	Aker BP ASA	USD	4.000	1/15/2031	3,026,050	0.40%
275,000	Ally Financial, Inc.	USD	3.875	5/21/2024	296,324	0.04%
310,000	Ally Financial, Inc.	USD	4.625	3/30/2025	347,094	0.05%
365,000	Ally Financial, Inc.	USD	5.750	11/20/2025	419,078	0.06%
280,000	Ally Financial, Inc.	USD	5.800	5/1/2025	325,383	0.04%
1,190,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.700	2/1/2036	1,460,539	0.19%
305,000	Anheuser-Busch InBev Finance, Inc.	USD	4.700	2/1/2036	372,207	0.05%
1,645,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	2,001,949	0.27%
1,150,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.750	1/23/2029	1,369,954	0.18%
730,000	Ares Capital Corp.	USD	2.875	6/15/2028	740,965	0.10%
560,000	Assicurazioni Generali SpA, EMTN (fixed rate to 10/27/2027, variable rate thereafter)	EUR	5.500	10/27/2047	817,807	0.11%
3,385,000	AT&T, Inc.	USD	3.650	6/1/2051	3,514,143	0.47%
910,000	Atlantia SpA	EUR	1.875	2/12/2028	1,108,173	0.15%
490,000	Atlantia SpA, EMTN	EUR	1.625	2/3/2025	595,543	0.08%
2,045,000	Atlantia SpA, EMTN	EUR	1.875	7/13/2027	2,508,531	0.33%
2,485,000	Autostrade per l'Italia S.p.A.	EUR	2.000	1/15/2030	3,042,353	0.40%
1,290,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	1,310,666	0.17%
2,200,000	Aviva PLC, (fixed rate to 3/03/2035, variable rate thereafter)	GBP	4.000	6/3/2055	3,386,954	0.45%
190,000	Aviva PLC, EMTN, (fixed rate to 6/04/2030, variable rate thereafter)	GBP	5.125	6/4/2050	313,684	0.04%
395,000	Aviva PLC, EMTN, (fixed rate to 9/12/2029, variable rate thereafter)	GBP	4.375	9/12/2049	619,114	0.08%
1,200,000	Banco Bilbao Vizcaya Argentaria S.A., GMTN, (fixed rate to 1/16/2025, variable rate thereafter)	EUR	1.000	1/16/2030	1,430,439	0.19%
3,245,000	Banco Bradesco S.A.	USD	2.850	1/27/2023	3,311,360	0.44%
1,020,000	Banco do Brasil S.A.	USD	4.625	1/15/2025	1,088,340	0.14%
400,000	Banco Santander S.A.	USD	2.958	3/25/2031	412,148	0.05%
400,000	Banco Santander S.A.	USD	4.250	4/11/2027	451,360	0.06%
2,600,000	Banco Santander S.A.	USD	5.179	11/19/2025	2,974,452	0.39%
1,690,000	Bank of America Corp., (fixed rate to 2/13/2030, variable rate thereafter), MTN	USD	2.496	2/13/2031	1,725,479	0.23%
1,050,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	1,093,932	0.14%
286,767	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	293,352	0.04%
124,370	Bayview Opportunity Master Fund IVb Trust, Series 2019-RN4, Class A1	USD	3.278	10/28/2034	124,816	0.02%
3,455,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	3,769,155	0.50%
1,730,000	Boeing Co. (The)	USD	2.196	2/4/2026	1,746,536	0.23%
85,000	Boeing Co. (The)	USD	2.250	6/15/2026	86,777	0.01%
160,000	Boeing Co. (The)	USD	3.100	5/1/2026	169,146	0.02%
2,885,000	Boeing Co. (The)	USD	3.250	2/1/2028	3,058,359	0.41%
65,000	Boeing Co. (The)	USD	3.250	3/1/2028	68,200	0.01%
10,000	Boeing Co. (The)	USD	3.250	2/1/2035	10,111	0.00%
120,000	Boeing Co. (The)	USD	3.550	3/1/2038	123,248	0.02%
1,820,000	Boeing Co. (The)	USD	3.625	2/1/2031	1,957,461	0.26%
40,000	Boeing Co. (The)	USD	3.625	3/1/2048	39,967	0.01%
630,000	Boeing Co. (The)	USD	3.750	2/1/2050	649,876	0.09%
195,000	Boeing Co. (The)	USD	3.825	3/1/2059	198,976	0.03%
235,000	Boeing Co. (The)	USD	3.850	11/1/2048	241,155	0.03%
390,000	Boeing Co. (The)	USD	3.900	5/1/2049	410,688	0.05%
560,000	Boeing Co. (The)	USD	3.950	8/1/2059	585,891	0.08%
210,000	Boeing Co. (The)	USD	5.805	5/1/2050	282,793	0.04%
880,949	Brass PLC, Series 8A, Class A1, 3-month LIBOR + 0.700%	USD	0.856	11/16/2066	884,190	0.12%
34,907(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2027	7,436,567	0.99%
16,075(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2029	3,431,547	0.45%
3,525,000	Brazilian Government International Bond	USD	4.625	1/13/2028	3,807,811	0.50%
2,110,000	British Telecommunications PLC	USD	3.250	11/8/2029	2,240,219	0.30%
1,535,000	British Telecommunications PLC	USD	5.125	12/4/2028	1,824,937	0.24%
100,000	British Telecommunications PLC, EMTN	EUR	1.125	9/12/2029	122,036	0.02%
94,000	Broadcom Corp./Broadcom Cayman Finance Ltd.	USD	3.500	1/15/2028	103,123	0.01%
158,000	Broadcom, Inc.	USD	3.469	4/15/2034	167,125	0.02%
1,635,000	Broadcom, Inc.	USD	4.300	11/15/2032	1,861,816	0.25%
265,000	Broadcom, Inc.	USD	4.750	4/15/2029	308,263	0.04%

**Loomis Sayles Global Bond Fund**  
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,285,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,516,007	0.20%
7,730,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	2/15/2030	9,436,498	1.25%
2,345,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.250	8/15/2048	3,507,390	0.46%
14,150,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2026	17,280,843	2.29%
1,750,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2030	2,132,098	0.28%
2,660,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.000	8/15/2050	2,899,254	0.38%
8,945,000	Bundesrepublik Deutschland Bundesanleihe	EUR	0.250	8/15/2028	11,144,551	1.48%
2,330,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.000	8/15/2025	2,952,707	0.39%
3,840,000	Bundesrepublik Deutschland Bundesanleihe	EUR	1.500	5/15/2023	4,741,788	0.63%
555,000	Bundesrepublik Deutschland Bundesanleihe	EUR	4.750	7/4/2040	1,246,192	0.17%
4,285,000	Canadian Government Bond	CAD	2.000	12/1/2051	3,582,932	0.47%
8,660,000	Canadian When Issued Government Bond	CAD	0.500	12/1/2030	6,440,648	0.85%
2,650,000	Cemex SAB de CV	USD	3.875	7/11/2031	2,693,725	0.36%
680,000	Cemex SAB de CV	USD	3.875	7/11/2031	691,220	0.09%
405,000	Cemex SAB de CV	USD	5.200	9/17/2030	445,338	0.06%
880,000	Cemex SAB de CV	USD	5.450	11/19/2029	967,560	0.13%
200,000	Cemex SAB de CV	USD	5.450	11/19/2029	219,900	0.03%
215,000	Centene Corp.	USD	2.450	7/15/2028	217,903	0.03%
2,210,000	Centene Corp.	USD	2.500	3/1/2031	2,179,612	0.29%
4,060,000	Centene Corp.	USD	3.000	10/15/2030	4,170,757	0.55%
1,890,000	Centene Corp.	USD	3.375	2/15/2030	1,975,655	0.26%
2,566,000	Centene Corp.	USD	4.625	12/15/2029	2,822,010	0.37%
1,370,000	Channel Link Enterprises Finance PLC, Series A7, (fixed rate to 6/20/2022, variable rate thereafter)	EUR	1.761	6/30/2050	1,620,920	0.21%
1,055,000	Channel Link Enterprises Finance PLC, Series A8, (fixed rate to 6/20/2027, variable rate thereafter)	EUR	2.706	6/30/2050	1,276,711	0.17%
400,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	408,925	0.05%
805,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	796,199	0.11%
580,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.800	3/1/2050	666,158	0.09%
3,525,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.050	3/30/2029	4,163,699	0.55%
905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	1,077,765	0.14%
125,210,000	China Government Bond	CNY	1.990	4/9/2025	18,722,893	2.48%
92,590,000	China Government Bond	CNY	3.270	11/19/2030	14,506,227	1.92%
103,920,000	China Government Bond	CNY	3.280	12/3/2027	16,291,439	2.16%
20,430,000	China Government Bond	CNY	3.810	9/14/2050	3,239,371	0.43%
1,065,138	Citigroup Mortgage Loan Trust, Series 2018-A, Class A1	USD	4.000	1/25/2068	1,066,117	0.14%
1,513,146	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	1,525,918	0.20%
1,543,278	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	1,547,759	0.21%
1,927,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	2,250,095	0.30%
750,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	771,017	0.10%
2,930,000	Citigroup, Inc., Series MPL	CAD	4.090	6/9/2025	2,570,841	0.34%
3,350,000	CK Hutchison International 19 Ltd.	USD	3.625	4/11/2029	3,709,689	0.49%
635,000	CNH Capital Canada Receivables Trust, Series 2021-1A, Class A2	CAD	1.001	11/16/2026	510,720	0.07%
600,000,000	Corning, Inc.	JPY	0.698	8/9/2024	5,305,297	0.70%
250,000	Credit Agricole S.A.	USD	3.250	1/14/2030	263,532	0.03%
195,000	Credit Suisse Group AG, (fixed rate to 1/14/2027, variable rate thereafter)	EUR	0.650	1/14/2028	231,110	0.03%
1,430,000	Credit Suisse Group AG, EMTN	EUR	0.625	1/18/2033	1,593,248	0.21%
1,283,297	Credit Suisse Mortgage Trust, Series 2019-RP10, Class A1	USD	3.023	12/26/2059	1,291,940	0.17%
660,000	CVS Health Corp.	USD	3.250	8/15/2029	716,127	0.09%
3,680,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.500	10/20/2025	3,954,604	0.52%
1,175,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	1,306,315	0.17%
33,175,000	Denmark Government Bond	DKK	1.750	11/15/2025	5,795,316	0.77%
815,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	829,370	0.11%
4,300,000	Deutsche Bank AG, EMTN, (fixed rate to 2/19/2026, variable rate thereafter)	EUR	5.625	5/19/2031	6,031,792	0.80%
272,566	Diamond Resorts Owner Trust, Series 2018-1, Class A	USD	3.700	1/21/2031	283,947	0.04%
1,180,000	DP World PLC, MTN	USD	4.700	9/30/2049	1,306,850	0.17%
800,000	DP World PLC, MTN	USD	5.625	9/25/2048	998,960	0.13%
420,000	EDP Finance BV	USD	1.710	1/24/2028	415,048	0.06%
1,040,000	EDP Finance BV	USD	3.625	7/15/2024	1,118,069	0.15%



**Loomis Sayles Global Bond Fund**  
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<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>
230,000	EDP Finance BV, EMTN	EUR	0.375	9/16/2026	275,389	0.04%
3,045,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	3,215,977	0.43%
530,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	564,789	0.07%
1,600,000	Enel Finance International NV	USD	6.000	10/7/2039	2,237,700	0.30%
2,235,000	Engie Energia Chile S.A.	USD	3.400	1/28/2030	2,290,875	0.30%
585,000	Ferguson Finance PLC	USD	3.250	6/2/2030	631,364	0.08%
5,898,063	FHLMC	USD	2.000	3/1/2051	5,959,204	0.79%
4,414,956	FHLMC	USD	5.000	10/1/2049	4,846,489	0.64%
348,062	FNMA	USD	3.000	11/1/2046	366,226	0.05%
944,666	FNMA	USD	3.500	6/1/2045	1,026,051	0.14%
506,751	FNMA	USD	3.500	9/1/2047	536,080	0.07%
426,192	FNMA	USD	4.000	8/1/2048	454,669	0.06%
4,378,794	FNMA	USD	4.000	3/1/2049	4,654,321	0.62%
424,665	FNMA	USD	4.500	11/1/2043	473,086	0.06%
443,233	FNMA	USD	4.500	7/1/2046	487,738	0.06%
490,252	FNMA	USD	4.500	3/1/2047	534,994	0.07%
212,384	FNMA	USD	4.500	9/1/2047	229,210	0.03%
2,710,194	FNMA	USD	4.500	8/1/2048	2,925,764	0.39%
2,540,348	FNMA	USD	4.500	2/1/2050	2,725,724	0.36%
750,000	Ford Auto Securitization Trust, Series 2019-AA, Class A3	CAD	2.552	9/15/2024	619,089	0.08%
439,207	Ford Auto Securitization Trust, Series 2019-BA, Class A2	CAD	2.321	10/15/2023	357,523	0.05%
3,385,000	Fraport AG Frankfurt Airport Services Worldwide	EUR	1.875	3/31/2028	4,200,003	0.56%
955,000	Freeport-McMoRan, Inc.	USD	4.125	3/1/2028	996,781	0.13%
2,010,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	2,153,212	0.29%
4,550,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	4,982,250	0.66%
125,000	Freeport-McMoRan, Inc.	USD	5.000	9/1/2027	132,031	0.02%
3,275,000	French Republic Government Bond OAT	EUR	0.500	6/25/2044	3,708,333	0.49%
1,415,000	GE Capital Funding LLC	USD	4.550	5/15/2032	1,689,111	0.22%
1,025,390	GNMA, 1-month LIBOR + 1.770%	USD	1.877	5/20/2064	1,075,286	0.14%
860,003	GNMA, 1-month LIBOR + 1.995%	USD	2.102	11/20/2064	930,627	0.12%
928,814	GNMA, 1-month LIBOR + 2.046%	USD	2.153	11/20/2064	1,000,090	0.13%
1,618,863	GNMA, 1-month LIBOR + 2.319%	USD	2.417	10/20/2063	1,715,407	0.23%
14,298	GNMA	USD	3.630	1/20/2063	14,767	0.00%
1,390,194	GNMA	USD	4.611	2/20/2065	1,512,075	0.20%
5,241	GNMA	USD	4.630	12/20/2061	5,276	0.00%
1,172,638	GNMA	USD	4.639	7/20/2064	1,272,490	0.17%
1,368,928	GNMA	USD	4.653	7/20/2064	1,480,881	0.20%
2,476,666	GNMA	USD	4.657	5/20/2064	2,669,048	0.35%
497,332	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	USD	0.597	8/25/2060	497,762	0.07%
2,360,000	Heathrow Funding Ltd., EMTN	EUR	1.875	3/14/2036	2,921,236	0.39%
93,413,000,000	Indonesia Treasury Bond	IDR	8.250	5/15/2029	7,173,603	0.95%
2,665,000	Inter-American Development Bank	CAD	4.400	1/26/2026	2,457,299	0.33%
37,000,000,000	International Bank for Reconstruction & Development, EMTN	IDR	8.400	10/12/2021	2,576,476	0.34%
620,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	674,661	0.09%
2,625,000	Intesa Sanpaolo SpA, EMTN	GBP	5.148	6/10/2030	4,135,095	0.55%
1,250,000	Intesa Sanpaolo SpA, Series XR	USD	4.000	9/23/2029	1,371,504	0.18%
1,310,000	Ireland Government Bond	EUR	0.029	10/18/2031	1,527,221	0.20%
3,205,000	Ireland Government Bond	EUR	1.000	5/15/2026	4,059,322	0.54%
12,585,000	Italy Buoni Poliennali Del Tesoro	EUR	1.350	4/1/2030	15,805,311	2.09%
2,705,000	Itau Unibanco Holding S.A.	USD	2.900	1/24/2023	2,762,075	0.37%
1,604,554,758(†)	Japan Government CPI Linked Bond, Series 24	JPY	0.100	3/10/2029	14,833,348	1.97%
3,361,750,000	Japan Government Five Year Bond	JPY	0.100	12/20/2025	30,541,254	4.05%
683,950,000	Japan Government Ten Year Bond, Series 350	JPY	0.100	3/20/2028	6,227,611	0.83%
237,000,000	Japan Government Ten Year Bond, Series 354	JPY	0.100	3/20/2029	2,156,349	0.29%
493,150,000	Japan Government Thirty Year Bond, Series 26	JPY	2.400	3/20/2037	5,874,387	0.78%
468,600,000	Japan Government Thirty Year Bond, Series 41	JPY	1.700	12/20/2043	5,272,683	0.70%
480,200,000	Japan Government Thirty Year Bond, Series 51	JPY	0.300	6/20/2046	4,047,261	0.54%
724,400,000	Japan Government Thirty Year Bond, Series 62	JPY	0.500	3/20/2049	6,279,481	0.83%
2,485,000	Kingdom of Belgium Government Bond	EUR	1.700	6/22/2050	3,557,319	0.47%
9,400,000,000	Korea Treasury Bond	KRW	1.375	6/10/2030	7,872,717	1.04%
3,660,000	Kraft Heinz Foods Co.	USD	3.750	4/1/2030	4,015,825	0.53%
845,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	957,655	0.13%
32,680,000	Kreditanstalt fuer Wiederaufbau, EMTN	NOK	1.250	8/28/2023	3,825,012	0.51%
2,030,000	Lanark Master Issuer PLC, Series 2019-2A, Class 1A	USD	2.710	12/22/2069	2,069,900	0.27%
1,070,000	Lanark Master Issuer PLC, Series 2020-1A, Class 1A	USD	2.277	12/22/2069	1,093,970	0.14%
161,500	Lanark Master Issuer PLC, Series 2020-1A, Class 2A, 3-month SONIA + 0.570%	GBP	0.619	12/22/2069	224,608	0.03%
2,260,650	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	2,273,775	0.30%
2,032,806	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	2,047,428	0.27%

**Loomis Sayles Global Bond Fund**  
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1,720,000	Legal & General Group PLC, (fixed rate to 11/01/2030, variable rate thereafter)	GBP	4.500	11/1/2050	2,734,162	0.36%
490,000	Legal & General Group PLC, EMTN, (fixed rate to 11/26/2029, variable rate thereafter)	GBP	3.750	11/26/2049	737,478	0.10%
55,000	Lennar Corp.	USD	4.750	5/30/2025	61,669	0.01%
420,000	Lennar Corp.	USD	5.000	6/15/2027	487,381	0.06%
850,000	Leonardo U. S. Holdings, Inc.	USD	7.375	7/15/2039	1,097,758	0.15%
600,000	Lloyds Banking Group PLC, (fixed rate to 12/03/2030, variable rate thereafter)	GBP	2.707	12/3/2035	848,580	0.11%
7,770,000	Malaysia Government Bond, Series 0119	MYR	3.906	7/15/2026	1,976,308	0.26%
2,338,219(†††)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	12,903,957	1.71%
275,000	National Grid Electricity Transmission PLC, EMTN	GBP	1.125	7/7/2028	371,008	0.05%
350,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.000	9/16/2038	477,268	0.06%
1,480,000	National Grid Electricity Transmission PLC, EMTN	GBP	2.750	2/6/2035	2,219,072	0.29%
905,000	National Grid PLC, EMTN	EUR	0.163	1/20/2028	1,055,492	0.14%
430,000	National Grid PLC, EMTN	EUR	0.553	9/18/2029	508,536	0.07%
4,845,000	New South Wales Treasury Corp., Series 26	AUD	4.000	5/20/2026	4,158,661	0.55%
1,045,000	New Zealand Government Bond, Series 0423	NZD	5.500	4/15/2023	795,122	0.11%
18,000,000	Nordic Investment Bank, EMTN	SEK	0.200	1/16/2023	2,107,329	0.28%
44,510,000	Nordic Investment Bank, EMTN	NOK	1.500	3/13/2025	5,216,409	0.69%
7,065,000	Norway Government Bond, Series 475	NOK	2.000	5/24/2023	841,380	0.11%
37,545,000	Norway Government Bond, Series 477	NOK	1.750	3/13/2025	4,477,937	0.59%
1,025,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	1,242,823	0.16%
1,238,111	OSW Structured Asset Trust, Series 2020-RPL1, Class A1	USD	3.072	12/26/2059	1,247,534	0.17%
1,225,000	Penarth Master Issuer PLC, Series 2019-1A, Class A1, 1-month LIBOR + 0.540%	USD	0.623	7/18/2023	1,225,118	0.16%
530,000,000	Prologis Yen Finance LLC	JPY	0.972	9/25/2028	4,901,218	0.65%
1,260,000	Province of Manitoba Canada, MTN	CAD	4.400	9/5/2025	1,150,172	0.15%
649,105	PRPM LLC, Series 2020-1A, Class A1	USD	2.981	2/25/2025	651,999	0.09%
2,301,451	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	2,305,608	0.31%
878,000	PulteGroup, Inc.	USD	5.000	1/15/2027	1,026,803	0.14%
1,810,000	Qatar Petroleum	USD	2.250	7/12/2031	1,790,760	0.24%
1,470,000	Qatar Petroleum	USD	3.300	7/12/2051	1,470,000	0.19%
8,485,000	Queensland Treasury Corp., Series 27	AUD	2.750	8/20/2027	6,948,940	0.92%
975,000	Quicken Loans LLC	USD	5.250	1/15/2028	1,023,750	0.14%
960,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	948,000	0.13%
3,045,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	3,067,807	0.41%
132,045,000	Republic of South Africa, Series R213	ZAR	7.000	2/28/2031	7,932,872	1.05%
1,585,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	USD	2.900	10/15/2024	1,606,834	0.21%
875,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	934,605	0.12%
2,165,000	Sigma Alimentos S.A. de CV	USD	4.125	5/2/2026	2,359,850	0.31%
1,175,000	Sigma Finance Netherlands BV	USD	4.875	3/27/2028	1,330,687	0.18%
2,780,000	Singapore Government Bond	SGD	2.125	6/1/2026	2,185,361	0.29%
2,460,000	Spain Government Bond	EUR	1.950	7/30/2030	3,345,803	0.44%
2,835,000	Spain Government Bond	EUR	4.200	1/31/2037	5,018,199	0.67%
225,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	263,127	0.03%
14,660,000	State of Israel	ILS	1.000	3/31/2030	4,454,487	0.59%
1,460,000	Suzano Austria GmbH	USD	3.750	1/15/2031	1,531,175	0.20%
9,900,000	Sweden Government Bond, Series 1057	SEK	1.500	11/13/2023	1,204,667	0.16%
4,110,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	4,594,240	0.61%
840,000	T-Mobile USA, Inc.	USD	4.375	4/15/2040	984,732	0.13%
845,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	1.125	10/15/2024	939,336	0.12%
1,945,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	1,850,181	0.25%
74,870,000	Thailand Government Bond	THB	1.600	12/17/2029	2,337,312	0.31%
19,798,100,000	Titulos De Tesoreria, Series B	COP	7.500	8/26/2026	5,585,168	0.74%
367,948	Towd Point HE Trust, Series 2019-HE1, Class A1, 1-month LIBOR + 0.900%	USD	0.992	4/25/2048	368,547	0.05%
8,510,000	U. S. Treasury Bond	USD	1.875	2/15/2041	8,330,492	1.10%
2,220,000	U. S. Treasury Bond	USD	1.250	5/15/2050	1,812,682	0.24%
8,619,000	U. S. Treasury Bond	USD	1.625	11/15/2050	7,740,939	1.03%
5,040,000	U. S. Treasury Bond	USD	2.875	5/15/2043	5,796,394	0.77%
16,950,000	U. S. Treasury Note	USD	0.125	7/31/2022	16,951,324	2.25%
19,385,000	U. S. Treasury Note	USD	1.125	2/15/2031	18,818,595	2.49%
2,615,000	U. S. Treasury Note	USD	1.625	5/15/2031	2,655,042	0.35%
1,660,000	Ultrapar International S.A	USD	5.250	6/6/2029	1,784,500	0.24%
205,000	Ultrapar International S.A.	USD	5.250	6/6/2029	220,375	0.03%
6,759,000	UMBS® (TBA)	USD	2.000	9/1/2051	6,797,283	0.90%

**Loomis Sayles Global Bond Fund**  
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<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>
605,000	UniCredit SpA, (fixed rate to 4/02/2029, variable rate thereafter)	USD	7.296	4/2/2034	727,404	0.10%
260,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	283,761	0.04%
350,000	UniCredit SpA	USD	6.572	1/14/2022	360,802	0.05%
300,000	UniCredit SpA, (fixed rate to 1/15/2027, variable rate thereafter)	EUR	2.731	1/15/2032	363,611	0.05%
340,000	UniCredit SpA, (fixed rate to 2/20/2024, variable rate thereafter), EMTN	EUR	4.875	2/20/2029	439,229	0.06%
200,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	218,068	0.03%
1,325,000	UniCredit SpA, (fixed rate to 9/23/2024, variable rate thereafter), EMTN	EUR	2.000	9/23/2029	1,582,142	0.21%
951,111	United Airlines Pass Through Trust, Series 2016-1, Class B	USD	3.650	7/7/2027	944,381	0.13%
1,144,878	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	1,138,730	0.15%
875,000	United Airlines, Inc.	USD	4.375	4/15/2026	905,782	0.12%
3,535,000	United Kingdom Gilt	GBP	0.125	1/30/2026	4,842,902	0.64%
2,600,000	United Kingdom Gilt	GBP	0.625	10/22/2050	3,056,029	0.41%
435,000	United Kingdom Gilt	GBP	1.500	7/22/2047	636,501	0.08%
3,120,000	United Kingdom Gilt	GBP	3.500	1/22/2045	6,321,838	0.84%
3,090,000	United Kingdom Gilt	GBP	4.750	12/7/2030	5,842,699	0.77%
1,185,000	Upjohn Finance BV	EUR	1.908	6/23/2032	1,496,123	0.20%
3,240,000	Viatrix, Inc.	USD	2.700	6/22/2030	3,276,229	0.43%
520,000	Volkswagen Financial Services AG, EMTN	EUR	3.375	4/6/2028	733,561	0.10%
3,141,651	VOLTXCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	3,138,057	0.42%
1,436,981	VOLTXCIV LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	1,437,254	0.19%
570,000,000	Walmart, Inc.	JPY	0.183	7/15/2022	5,125,462	0.68%
115,000	WEA Finance LLC	USD	2.875	1/15/2027	118,698	0.02%
535,000	WEA Finance LLC	USD	3.500	6/15/2029	555,789	0.07%
1,935,000	XLIT Ltd., (fixed rate to 6/29/2027, variable rate thereafter)	EUR	3.250	6/29/2047	2,570,905	0.34%
	Total				726,820,747	96.32%
<b>Short-Term Investments</b>						
10,429,572	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	10,429,572	1.38%
7,625,000	U.S. Treasury Bills		0.038(++++)	9/23/2021	7,624,110	1.01%
	Total				18,053,682	2.39%
	Total Investments				744,874,429	98.71%
	Other assets less liabilities				9,741,392	1.29%
	Net Assets				754,615,821	100.00%

**Forward Foreign Currency Contracts**

<u>Counterparty</u>	<u>Delivery Date</u>	<u>Currency Bought/ Sold (B/S)</u>	<u>Units of Currency</u>	<u>In Exchange For</u>	<u>Notional Value</u>	<u>Unrealized Appreciation/ Depreciation</u>
UBS AG	09/15/2021	AUD B	8,056,000	\$ 6,239,976	\$ 6,043,495	\$ (196,481)
Bank of America, N.A.	09/02/2021	BRL S	40,910,000	7,631,466	8,164,039	(532,573)
HSBC Bank USA	09/15/2021	CAD B	10,409,000	8,428,103	8,396,793	(31,310)
Credit Suisse						
International	09/15/2021	CHF B	3,258,000	3,621,650	3,528,116	(93,534)
BNP Paribas S.A.	09/15/2021	CNH B	5,012,000	779,453	771,039	(8,414)
HSBC Bank USA	09/15/2021	COP S	22,072,575,000	6,112,932	5,859,068	253,864
Standard Chartered Bank	09/15/2021	EUR B	30,835,000	37,643,306	36,618,258	(1,025,048)
Morgan Stanley						
Capital Services, Inc.	09/15/2021	GBP S	2,545,000	3,591,707	3,521,085	70,622
Credit Suisse						
International	09/15/2021	JPY S	515,109,000	4,720,249	4,639,559	80,690
UBS AG	09/15/2021	KRW B	7,672,102,000	6,870,334	6,810,745	(59,589)
UBS AG	09/15/2021	MXN S	79,373,000	3,978,541	3,944,917	33,624
HSBC Bank USA	09/15/2021	SGD B	3,966,000	2,994,948	2,994,326	(45,622)
Citibank N.A.	09/15/2021	ZAR S	72,730,000	5,277,594	5,045,385	232,209
Total						\$ (1,321,562)

**Loomis Sayles Global Bond Fund**  
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**Forward Cross Currency Contracts**

Counterparty	Settlement Date	Deliver/Units of Currency	Receive/Units of Currency	Notional Value	Unrealized Appreciation (Depreciation)
Credit Suisse International	9/15/2021	IDR 21,947,060,000	JPY 166,442,135	\$ 1,499,135	\$ (5,384)
Credit Suisse International	9/15/2021	EUR 1,231,714	PLN 5,502,000	1,443,285	(19,443)
BNP Paribas S.A.	9/15/2021	EUR 2,777,254	SEK 28,011,000	3,275,296	(22,847)
HSBC Bank USA	9/15/2021	NOK 55,422,000	EUR 5,471,125	6,497,261	58,444
UBS AG	9/15/2021	EUR 3,580,550	CZK 91,294,000	4,242,608	(9,492)
UBS AG	9/15/2021	ZAR 45,615,000	EUR 2,729,159	3,241,026	76,648
Citibank N.A.	9/15/2021	GBP 2,897,403	SEK 33,804,000	3,952,665	(55,981)
<b>Total</b>					<b>\$ 21,945</b>

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
5 Year U.S. Treasury Note	9/30/2021	261	\$ 32,191,127	\$ 32,215,149	\$ 24,022
German Euro BOBL	9/8/2021	67	10,650,540	10,657,581	7,041
UK Long Gilt	9/28/2021	105	18,410,282	18,606,076	195,794
Ultra Long U.S. Treasury Bond	9/21/2021	37	6,960,973	7,129,437	168,464
<b>Total Long Position Contracts</b>					<b>\$ 395,321</b>
<b>Short Position Contracts:</b>					
10 Year U.S. Treasury Note	9/21/2021	(60)	\$ (7,947,140)	\$ (7,950,000)	\$ (2,860)
30 Year U.S. Treasury Bond	9/21/2021	(142)	(22,279,253)	(22,826,500)	(547,247)
Euro-Buxl® 30 Year Bond	9/8/2021	(29)	(6,873,865)	(6,988,764)	(114,899)
German Euro Bund	9/8/2021	(86)	(17,527,938)	(17,601,820)	(73,882)
Ultra 10 Year U.S. Treasury Note	9/21/2021	(526)	(76,820,710)	(77,428,844)	(608,134)
<b>Total Short Position Contracts</b>					<b>\$ (1,347,022)</b>
<b>Total Futures Contracts</b>					<b>\$ (951,701)</b>

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.  
(††) Amount shown represents principal amount including inflation adjustments.  
(†††) Amount shown represents units. One unit represents a principal amount of 100.  
(††††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
CAD	Canadian Dollar
CHF	Swiss Franc
CNH	Chinese Yuan Renminbi Offshore
COP	Colombian Peso
CZK	Czech Koruna
DKK	Danish Krone
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
ILS	Israeli Shekel
JPY	Japanese Yen
KRW	South Korean Won
MXN	Mexican Peso
MYR	Malaysian Ringgit
NOK	Norwegian Krone
NZD	New Zealand Dollar
PLN	Polish Zloty
SEK	Swedish Krona
SGD	Singapore Dollar
THB	Thai Baht
USD	U.S. Dollar
ZAR	South African Rand

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

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

**Loomis Sayles Global Bond Fund**  
Investments as of June 30, 2021 (Unaudited)

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

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