

Loomis Sayles Intermediate Duration Bond Fund
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
335,000	AbbVie, Inc.	2.600	11/21/2024	352,976	0.09%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	533,313	0.14%
370,000	AES Corp. (The)	1.375	1/15/2026	367,920	0.10%
435,000	AES Corp. (The)	3.300	7/15/2025	464,784	0.12%
395,000	Affirm Asset Securitization Trust, Series 2021-B, Class A	1.030	8/17/2026	395,535	0.10%
1,385,000	AIG Global Funding	0.800	7/7/2023	1,397,129	0.37%
535,000	AIG Global Funding	0.900	9/22/2025	530,085	0.14%
540,000	Air Lease Corp.	1.875	8/15/2026	541,752	0.14%
555,000	Aircastle Ltd.	2.850	1/26/2028	567,880	0.15%
200,000	Aker BP ASA	3.750	1/15/2030	216,244	0.06%
360,000	Alliant Energy Finance LLC	4.250	6/15/2028	411,037	0.11%
1,165,000	Ally Financial, Inc.	3.050	6/5/2023	1,211,383	0.32%
1,015,000	Altria Group, Inc.	2.450	2/4/2032	992,031	0.26%
465,000	Ameren Corp.	1.750	3/15/2028	462,921	0.12%
845,000	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	852,715	0.22%
90,000	American Credit Acceptance Receivables Trust, Series 2020-2, Class B	2.480	9/13/2024	90,884	0.02%
135,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class B	1.150	8/13/2024	135,471	0.04%
240,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	242,239	0.06%
385,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class B	0.660	2/13/2026	385,072	0.10%
495,000	American Express Co.	3.700	8/3/2023	524,881	0.14%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	629,108	0.17%
645,000	American Financial Group, Inc.	3.500	8/15/2026	705,163	0.19%
1,440,000	American Honda Finance Corp., MTN	0.875	7/7/2023	1,452,033	0.38%
145,000	American Honda Finance Corp., MTN	3.625	10/10/2023	154,527	0.04%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	515,863	0.14%
480,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	487,762	0.13%
484,839	AmeriCredit Automobile Receivables Trust, Series 2019-3, Class A3	2.060	4/18/2024	488,090	0.13%
368,095	AmeriCredit Automobile Receivables Trust, Series 2020-1, Class A3	1.110	8/19/2024	369,501	0.10%
110,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	110,389	0.03%
265,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B	0.970	2/18/2026	267,201	0.07%
125,000	AmeriCredit Automobile Receivables Trust, Series 2020-3, Class C	1.060	8/18/2026	126,144	0.03%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	215,124	0.06%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	421,473	0.11%
1,275,000	Amgen, Inc.	2.000	1/15/2032	1,253,350	0.33%
135,000	Amphenol Corp.	2.050	3/1/2025	139,959	0.04%
425,000	Anglo American Capital PLC	2.250	3/17/2028	430,679	0.11%
330,000	Antares Holdings LP	2.750	1/15/2027	331,490	0.09%
625,000	ANZ New Zealand International Ltd.	1.900	2/13/2023	640,200	0.17%
1,120,000	Ares Capital Corp.	2.875	6/15/2028	1,142,101	0.30%
400,000	Ares Capital Corp.	3.250	7/15/2025	422,668	0.11%
50,000	Ares Capital Corp.	4.250	3/1/2025	53,920	0.01%
735,000	Arizona Public Service Co.	2.200	12/15/2031	738,423	0.19%
240,000	Ashtead Capital, Inc.	2.450	8/12/2031	238,307	0.06%
180,000	Assurant, Inc.	4.200	9/27/2023	192,417	0.05%
730,000	Athene Global Funding	1.608	6/29/2026	734,408	0.19%
875,000	Athene Global Funding	2.500	3/24/2028	904,899	0.24%
1,190,000	Australia & New Zealand Banking Group Ltd., MTN	2.050	11/21/2022	1,216,813	0.32%
215,000	AutoNation, Inc.	1.950	8/1/2028	213,750	0.06%
345,000	AutoNation, Inc.	3.500	11/15/2024	369,862	0.10%
290,000	AutoNation, Inc.	4.500	10/1/2025	324,122	0.09%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	319,025	0.08%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	241,218	0.06%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	101,066	0.03%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	149,890	0.04%
420,000	Avnet, Inc.	3.000	5/15/2031	424,252	0.11%
285,000	Avolon Holdings Funding Ltd.	2.750	2/21/2028	285,920	0.08%
47,000	Avolon Holdings Funding Ltd.	3.625	5/1/2022	47,827	0.01%
535,000	Avolon Holdings Funding Ltd.	4.250	4/15/2026	580,089	0.15%
850,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	875,400	0.23%

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800,000	Banco Bilbao Vizcaya Argentaria S.A.	0.875	9/18/2023	803,531	0.21%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	249,814	0.07%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	286,886	0.08%
805,000	Bank of America Corp., MTN, (fixed rate to 6/14/2028, variable rate thereafter)	2.087	6/14/2029	816,573	0.21%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	425,345	0.11%
175,000	Bank of Montreal, MTN	1.850	5/1/2025	180,904	0.05%
725,000	Bank of Montreal, MTN	2.050	11/1/2022	740,198	0.19%
655,000	Bank of New York Mellon Corp. (The), MTN	1.600	4/24/2025	673,374	0.18%
595,000	Bank of New York Mellon Corp. (The), MTN	1.800	7/28/2031	590,363	0.16%
1,235,000	Bank of New Zealand	2.000	2/21/2025	1,279,173	0.34%
870,000	Bank of Nova Scotia (The)	2.000	11/15/2022	888,221	0.23%
565,000	Bank of Nova Scotia (The)	2.150	8/1/2031	570,537	0.15%
293,322	Bank of The West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	296,377	0.08%
200,000	Banque Federative du Credit Mutuel S.A.	2.375	11/21/2024	208,950	0.05%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	470,043	0.12%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	514,517	0.14%
432,638	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	437,067	0.11%
660,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.236	10/15/2037	664,563	0.17%
925,000	Barclays Dryrock Issuance Trust, Series 2019-1, Class A	1.960	5/15/2025	939,445	0.25%
795,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	844,153	0.22%
1,025,000	BAT Capital Corp.	4.700	4/2/2027	1,164,398	0.31%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	249,329	0.07%
112,709	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	113,681	0.03%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	303,383	0.08%
1,270,000	Blackstone Holdings Finance Co. LLC	2.000	1/30/2032	1,246,088	0.33%
670,000	Blue Owl Finance LLC	3.125	6/10/2031	673,269	0.18%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	290,179	0.08%
215,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	1.323	1/13/2027	213,230	0.06%
450,000	BNP Paribas S.A., (fixed rate to 4/19/2031, variable rate thereafter)	2.871	4/19/2032	466,789	0.12%
675,000	BNP Paribas S.A., (fixed rate to 6/09/2025, variable rate thereafter)	2.219	6/9/2026	694,814	0.18%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	353,705	0.09%
315,000	Boeing Co. (The)	2.196	2/4/2026	316,185	0.08%
235,000	Brighthouse Financial Global Funding	1.000	4/12/2024	236,873	0.06%
205,000	British Telecommunications PLC	4.500	12/4/2023	221,818	0.06%
310,000	Brookfield Finance I UK PLC	2.340	1/30/2032	309,964	0.08%
120,000	Brown-Forman Corp.	3.500	4/15/2025	130,977	0.03%
530,000	Bunge Ltd. Finance Corp.	2.750	5/14/2031	544,277	0.14%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	569,147	0.15%
360,000	Cabot Corp.	4.000	7/1/2029	394,593	0.10%
750,000	Capital One Financial Corp., (fixed rate to 7/29/2031, variable rate thereafter)	2.359	7/29/2032	744,670	0.20%
431,363	Capital One Prime Auto Receivables Trust, Series 2019-2, Class A3	1.920	5/15/2024	435,867	0.11%
16,130	CarMax Auto Owner Trust, Series 2019-4, Class A2A	2.010	3/15/2023	16,140	0.00%
510,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	515,187	0.14%
485,000	CarMax Auto Owner Trust, Series 2020-3, Class A3	0.620	3/17/2025	486,896	0.13%
220,000	Carvana Auto Receivables Trust, Series 2021-N2, Class B	0.750	3/10/2028	219,572	0.06%
1,435,000	Caterpillar Financial Services Corp.	0.650	7/7/2023	1,443,361	0.38%
275,000	Caterpillar Financial Services Corp., MTN	0.950	5/13/2022	276,536	0.07%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	300,127	0.08%
605,000	Centene Corp.	2.625	8/1/2031	613,319	0.16%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	541,830	0.14%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	390,944	0.10%
260,000	Charles Schwab Corp. (The)	2.000	3/20/2028	267,922	0.07%
253,598	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	255,050	0.07%
227,000	Cigna Corp.	3.750	7/15/2023	240,414	0.06%
145,000	CIM Retail Portfolio Trust, Series 2021-RETL, Class A, 1-month LIBOR + 1.400%	1.496	8/15/2036	145,176	0.04%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,078,003	0.28%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	589,985	0.16%
940,000	Citigroup, Inc., (fixed rate to 11/04/2021, variable rate thereafter)	2.312	11/4/2022	943,206	0.25%
510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	545,414	0.14%

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230,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	0.981	5/1/2025	231,037	0.06%
455,000	CK Hutchison International Ltd.	1.500	4/15/2026	459,254	0.12%
97,458	CNH Equipment Trust, Series 2020-A, Class A2	1.080	7/17/2023	97,563	0.03%
250,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	252,225	0.07%
300,000	CNH Industrial Capital LLC	1.950	7/2/2023	307,294	0.08%
1,060,000	Coca-Cola Europacific Partners PLC	0.800	5/3/2024	1,058,824	0.28%
225,000	Comerica, Inc.	3.700	7/31/2023	238,484	0.06%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	534,071	0.14%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	276,227	0.07%
24,122	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	24,371	0.01%
5,640	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	5,593	0.00%
96,564	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	99,928	0.03%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	301,751	0.08%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	301,180	0.08%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	573,520	0.15%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	127,711	0.03%
660,000	Cooperatieve Rabobank U.A.	2.750	1/10/2023	682,223	0.18%
650,000	Cooperatieve Rabobank U.A., (fixed rate to 2/24/2026, variable rate thereafter)	1.106	2/24/2027	645,013	0.17%
7,494	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	7,495	0.00%
2,608	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	2,645	0.00%
480,000	Cox Communications, Inc.	2.600	6/15/2031	491,394	0.13%
117,872	CPS Auto Receivables Trust, Series 2020-A, Class B	2.360	2/15/2024	118,315	0.03%
595,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	604,024	0.16%
435,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A	2.010	2/15/2029	441,807	0.12%
585,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	603,830	0.16%
315,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	318,364	0.08%
265,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	266,116	0.07%
750,000	Credit Agricole S.A., (fixed rate to 6/16/2025, variable rate thereafter)	1.907	6/16/2026	767,658	0.20%
1,225,000	Credit Suisse AG	1.250	8/7/2026	1,218,392	0.32%
405,000	Credit Suisse AG	2.100	11/12/2021	406,502	0.11%
725,000	Credit Suisse Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	3.091	5/14/2032	756,232	0.20%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	690,301	0.18%
70,107	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	74,015	0.02%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	502,359	0.13%
92,000	CVS Health Corp.	4.300	3/25/2028	105,928	0.03%
325,000	DAE Funding LLC	1.550	8/1/2024	324,350	0.09%
160,000	Daimler Finance North America LLC	3.350	2/22/2023	166,718	0.04%
940,000	Danske Bank A/S	3.875	9/12/2023	997,236	0.26%
250,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	2.129	11/24/2026	255,422	0.07%
395,000	Deutsche Bank AG, (fixed rate to 11/26/2024, variable rate thereafter)	3.961	11/26/2025	428,753	0.11%
510,000	DH Europe Finance II S.a.r.l.	2.200	11/15/2024	532,350	0.14%
93,511	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	97,090	0.03%
210,000	Diamondback Energy, Inc.	0.900	3/24/2023	210,000	0.06%
470,000	Diamondback Energy, Inc.	4.750	5/31/2025	526,177	0.14%
205,000	DNB Bank ASA	2.150	12/2/2022	210,006	0.06%
790,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	786,606	0.21%
225,000	Dominion Energy, Inc.	3.071	8/15/2024	238,670	0.06%
795,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	796,273	0.21%
47,002	Drive Auto Receivables Trust, Series 2019-3, Class B	2.650	2/15/2024	47,072	0.01%
405,000	Drive Auto Receivables Trust, Series 2021-1, Class B	0.650	7/15/2025	406,138	0.11%
585,000	Drive Auto Receivables Trust, Series 2021-2, Class B	0.580	12/15/2025	585,418	0.15%
139,329	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	140,172	0.04%

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255,543	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	258,193	0.07%
70,693	DT Auto Owner Trust, Series 2019-4A, Class B	2.360	1/16/2024	70,943	0.02%
54,985	DT Auto Owner Trust, Series 2020-2A, Class A	1.140	1/16/2024	55,127	0.01%
320,000	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	331,611	0.09%
30,000	DT Auto Owner Trust, Series 2021-1A, Class B	0.620	9/15/2025	30,064	0.01%
300,000	DT Auto Owner Trust, Series 2021-2A, Class B	0.810	1/15/2027	301,014	0.08%
270,000	DTE Energy Co.	2.250	11/1/2022	275,820	0.07%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,179,751	0.31%
570,000	Duke Energy Corp.	0.900	9/15/2025	566,632	0.15%
110,000	DXC Technology Co.	4.125	4/15/2025	120,675	0.03%
545,000	Eagle Materials, Inc.	2.500	7/1/2031	549,492	0.14%
22,560	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	22,606	0.01%
1,255,000	eBay, Inc.	1.400	5/10/2026	1,265,557	0.33%
450,000	Element Fleet Management Corp.	3.850	6/15/2025	485,685	0.13%
635,000	Enel Finance International NV	1.875	7/12/2028	636,422	0.17%
25,000	Energy Transfer LP	4.250	3/15/2023	26,136	0.01%
450,000	Enstar Group Ltd.	3.100	9/1/2031	449,238	0.12%
605,000	Entergy Corp.	0.900	9/15/2025	597,493	0.16%
1,285,000	Equifax, Inc.	2.350	9/15/2031	1,293,706	0.34%
1,285,000	Equitable Financial Life Global Funding	1.800	3/8/2028	1,290,824	0.34%
415,000	Eversource Energy	1.400	8/15/2026	415,885	0.11%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	118,423	0.03%
112,238	Exeter Automobile Receivables Trust, Series 2020-1A, Class B	2.260	4/15/2024	112,636	0.03%
6,475	Exeter Automobile Receivables Trust, Series 2020-2A, Class A	1.130	8/15/2023	6,477	0.00%
440,000	Exeter Automobile Receivables Trust, Series 2020-2A, Class C	3.280	5/15/2025	451,917	0.12%
275,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class B	0.500	2/18/2025	275,297	0.07%
330,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	330,547	0.09%
165,000	Expedia Group, Inc.	6.250	5/1/2025	190,420	0.05%
29,113	FHLMC, 1-year CMT + 2.225%	2.338	1/1/2035	31,042	0.01%
48,205	FHLMC, 1-year CMT + 2.500%	2.602	5/1/2036	51,501	0.01%
1,296	FHLMC	3.000	10/1/2026	1,368	0.00%
88	FHLMC	6.500	1/1/2024	99	0.00%
26	FHLMC	8.000	7/1/2025	28	0.00%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	528,980	0.14%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	744,760	0.20%
1,175,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	1,261,474	0.33%
71,838	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	72,668	0.02%
85,162	First Investors Auto Owner Trust, Series 2019-2A, Class A	2.210	9/16/2024	85,610	0.02%
549,994	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	553,020	0.15%
270,188	Flagship Credit Auto Trust, Series 2020-1, Class A	1.900	8/15/2024	272,378	0.07%
915,000	Flagship Credit Auto Trust, Series 2020-1, Class B	2.050	2/17/2025	932,240	0.25%
290,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	290,938	0.08%
325,000	Flex Ltd.	4.875	6/15/2029	376,470	0.10%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	641,244	0.17%
175,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	176,039	0.05%
785,000	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	0.560	10/15/2024	787,628	0.21%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	577,353	0.15%
635,000	Ford Credit Floorplan Master Owner Trust, Series 2019-1, Class A	2.840	3/15/2024	644,087	0.17%
410,000	Fresenius Medical Care U.S. Finance III, Inc.	3.000	12/1/2031	423,788	0.11%
290,000	FS KKR Capital Corp.	3.400	1/15/2026	302,545	0.08%
210,000	FS KKR Capital Corp.	4.125	2/1/2025	223,321	0.06%
825,000	GA Global Funding Trust	1.000	4/8/2024	830,936	0.22%
425,000	GE Capital Funding LLC	4.050	5/15/2027	481,063	0.13%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,120,153	0.29%
360,000	General Motors Financial Co., Inc.	4.150	6/19/2023	380,791	0.10%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	457,301	0.12%
155,000	Glencore Funding LLC	4.125	3/12/2024	166,653	0.04%
260,000	GLS Auto Receivables Issuer Trust, Series 2019-4A, Class B	2.780	9/16/2024	264,356	0.07%
87,717	GLS Auto Receivables Issuer Trust, Series 2020-2A, Class A	1.580	8/15/2024	88,302	0.02%
300,000	GLS Auto Receivables Issuer Trust, Series 2020-3A, Class B	1.380	8/15/2024	301,983	0.08%
265,000	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	266,571	0.07%
62,497	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	62,789	0.02%

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340,000	GLS Auto Receivables Trust, Series 2021-2A, Class B	0.770	9/15/2025	340,171	0.09%
140,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	140,638	0.04%
275,098	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	277,754	0.07%
145,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	146,507	0.04%
180,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A	0.680	8/15/2025	180,895	0.05%
18,551	GNMA	3.630	2/20/2063	18,705	0.00%
18,482	GNMA	3.630	2/20/2063	18,662	0.00%
4,773	GNMA	3.890	10/20/2062	5,018	0.00%
13,159	GNMA	4.015	4/20/2063	13,928	0.00%
6,475	GNMA	4.038	5/20/2062	6,904	0.00%
55,186	GNMA	4.362	6/20/2066	60,342	0.02%
8,451	GNMA	4.380	11/20/2064	8,942	0.00%
81,466	GNMA	4.391	9/20/2066	88,499	0.02%
195,797	GNMA	4.419	10/20/2066	215,753	0.06%
61,541	GNMA	4.449	11/20/2066	66,951	0.02%
65,155	GNMA	4.456	10/20/2066	72,675	0.02%
66,718	GNMA	4.462	11/20/2066	74,160	0.02%
41,560	GNMA	4.511	8/20/2066	46,273	0.01%
80,911	GNMA	4.517	10/20/2066	89,082	0.02%
461,035	GNMA	4.537	7/20/2067	516,565	0.14%
152,206	GNMA	4.538	9/20/2066	167,788	0.04%
739,878	GNMA	4.589	1/20/2067	820,431	0.22%
2,096	GNMA	4.630	7/20/2062	2,184	0.00%
747,568	GNMA	4.650	4/20/2067	836,816	0.22%
735	GNMA	4.700	8/20/2061	802	0.00%
253,985	GNMA	4.700	5/20/2064	268,320	0.07%
292	GNMA	6.500	12/15/2023	326	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	522,089	0.14%
510,000	Goldman Sachs Group, Inc. (The), (fixed rate to 12/09/2025, variable rate thereafter)	1.093	12/9/2026	506,051	0.13%
480,000	Goldman Sachs Group, Inc. (The), (fixed rate to 3/09/2026, variable rate thereafter)	1.431	3/9/2027	481,814	0.13%
379,291	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	0.906	2/20/2060	381,102	0.10%
226,232	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	0.766	3/20/2060	227,249	0.06%
131,915	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.589	7/20/2064	132,799	0.03%
103,547	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.603	7/20/2064	104,168	0.03%
553	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	556	0.00%
265,285	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	272,323	0.07%
399,344	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.023	2/20/2066	405,719	0.11%
2,693	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.703	4/20/2066	2,666	0.00%
1,230,941	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	1,338,482	0.35%
300,121	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	0.553	12/20/2068	300,939	0.08%
1,019,683	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	0.503	10/20/2068	1,021,085	0.27%
944,071	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	0.503	5/20/2069	944,536	0.25%
665,000	Great-West Lifeco U.S. Finance LP	0.904	8/12/2025	658,811	0.17%
605,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	613,496	0.16%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	459,720	0.12%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	352,288	0.09%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	263,771	0.07%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,380,422	0.36%
295,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	313,617	0.08%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	223,356	0.06%
205,000	Hasbro, Inc.	3.550	11/19/2026	224,803	0.06%
485,000	Hewlett Packard Enterprise Co.	4.650	10/1/2024	537,797	0.14%
110,338	Honda Auto Receivables Owner Trust, Series 2020-2, Class A2	0.740	11/15/2022	110,452	0.03%
455,000	Honda Auto Receivables Owner Trust, Series 2020-2, Class A3	0.820	7/15/2024	457,659	0.12%

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1,100,000	Honeywell International, Inc.	1.750	9/1/2031	1,091,227	0.29%
730,000	HP, Inc.	1.450	6/17/2026	730,470	0.19%
605,000	HSBC Holdings PLC, (fixed rate to 5/24/2031, variable rate thereafter)	2.804	5/24/2032	624,643	0.16%
790,000	HSBC Holdings PLC, (fixed rate to 8/17/2028, variable rate thereafter)	2.206	8/17/2029	796,668	0.21%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	577,590	0.15%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	164,150	0.04%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	323,625	0.09%
328,263	Hyundai Auto Receivables Trust, Series 2019-B, Class A3	1.940	2/15/2024	331,174	0.09%
170,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	172,083	0.05%
1,045,000	Hyundai Capital America	1.800	1/10/2028	1,039,895	0.27%
195,000	Hyundai Capital America	2.375	2/10/2023	199,632	0.05%
95,000	Hyundai Capital America	3.000	6/20/2022	96,857	0.03%
315,000	Infor, Inc.	1.450	7/15/2023	318,636	0.08%
465,000	Intercontinental Exchange, Inc.	2.100	6/15/2030	466,702	0.12%
530,000	International Business Machines Corp.	2.850	5/13/2022	539,953	0.14%
450,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	438,556	0.12%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	170,461	0.04%
865,000	JPMorgan Chase & Co., (fixed rate to 11/19/2025, variable rate thereafter)	1.045	11/19/2026	857,392	0.23%
535,000	JPMorgan Chase & Co., (fixed rate to 4/01/2022, variable rate thereafter)	3.207	4/1/2023	543,850	0.14%
510,000	JPMorgan Chase & Co., (fixed rate to 6/01/2023, variable rate thereafter)	1.514	6/1/2024	519,040	0.14%
1,070,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	1,084,992	0.29%
1,520,000	JPMorgan Chase & Co., (fixed rate to 6/23/2024, variable rate thereafter)	0.969	6/23/2025	1,524,487	0.40%
57,157	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	59,141	0.02%
575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	637,330	0.17%
225,000	Kennametal, Inc.	4.625	6/15/2028	255,621	0.07%
240,000	Kia Corp.	1.000	4/16/2024	240,701	0.06%
255,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	259,369	0.07%
470,000	LeasePlan Corp NV	2.875	10/24/2024	493,009	0.13%
445,000	Lexington Realty Trust	2.375	10/1/2031	441,201	0.12%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	528,485	0.14%
375,000	Lloyds Banking Group PLC, (fixed rate to 7/09/2024, variable rate thereafter)	3.870	7/9/2025	406,099	0.11%
300,000	Lundin Energy Finance BV	3.100	7/15/2031	304,390	0.08%
1,195,000	Macquarie Bank Ltd.	2.100	10/17/2022	1,219,990	0.32%
65,000	Macquarie Bank Ltd.	2.300	1/22/2025	67,999	0.02%
365,000	Macquarie Group Ltd., (fixed rate to 1/12/2026, variable rate thereafter)	1.340	1/12/2027	363,830	0.10%
595,000	Macquarie Group Ltd., (fixed rate to 6/23/2031, variable rate thereafter)	2.691	6/23/2032	603,034	0.16%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	373,433	0.10%
175,000	Marvell Technology, Inc.	4.200	6/22/2023	185,373	0.05%
157,410	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	166,855	0.04%
1,400,000	MassMutual Global Funding II	0.850	6/9/2023	1,413,744	0.37%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,290,695	0.34%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	438,484	0.12%
1,155,000	McKesson Corp.	1.300	8/15/2026	1,152,999	0.30%
290,000	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3	0.550	2/18/2025	290,997	0.08%
174,288	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	168,609	0.04%
795,000	Metropolitan Life Global Funding I	0.900	6/8/2023	802,892	0.21%
700,000	Metropolitan Life Global Funding I	0.950	7/2/2025	701,155	0.18%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	285,336	0.08%
460,000	Microchip Technology, Inc.	2.670	9/1/2023	477,532	0.13%
755,000	Micron Technology, Inc.	2.497	4/24/2023	778,435	0.20%
160,000	Mid-America Apartments LP	1.100	9/15/2026	159,618	0.04%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	446,354	0.12%
17,799	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	17,865	0.00%
410,000	Mitsubishi HC Capital, Inc.	2.652	9/19/2022	418,514	0.11%
565,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 7/20/2031, variable rate thereafter)	2.309	7/20/2032	570,051	0.15%
910,000	Mizuho Financial Group, Inc., (fixed rate to 7/9/2031, variable rate thereafter)	2.260	7/9/2032	909,943	0.24%
185,000	Mondelez International, Inc.	2.750	4/13/2030	195,902	0.05%
910,000	Morgan Stanley, (fixed rate to 5/30/2024, variable rate thereafter)	0.790	5/30/2025	908,010	0.24%

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570,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter)	1.512	7/20/2027	572,266	0.15%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.216	7/15/2046	252,241	0.07%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	139,169	0.04%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	584,570	0.15%
123,689	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	125,531	0.03%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	935,645	0.25%
625,000	National Bank of Canada	2.150	10/7/2022	637,469	0.17%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	196,657	0.05%
1,300,000	National Securities Clearing Corp.	1.200	4/23/2023	1,318,785	0.35%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	648,250	0.17%
570,000	NatWest Markets PLC	0.800	8/12/2024	569,711	0.15%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,056,354	0.28%
97,691	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	98,346	0.03%
138,167	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	139,258	0.04%
380,000	NBN Co. Ltd.	2.625	5/5/2031	391,764	0.10%
590,000	New York Life Global Funding	1.850	8/1/2031	586,222	0.15%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,134,138	0.30%
900,000	NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	903,476	0.24%
435,000	NextEra Energy Capital Holdings, Inc.	2.403	9/1/2021	435,000	0.11%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	311,192	0.08%
865,000	NextGear Floorplan Master Owner Trust, Series 2020-1A, Class A2	1.550	2/15/2025	880,007	0.23%
275,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	285,451	0.08%
8,408	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	0.925	7/25/2025	8,426	0.00%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	229,205	0.06%
960,000	Nutrien Ltd.	1.900	5/13/2023	981,115	0.26%
285,000	NVIDIA Corp.	2.000	6/15/2031	287,571	0.08%
150,000	Oaktree Specialty Lending Corp.	3.500	2/25/2025	157,539	0.04%
555,000	Office Properties Income Trust	2.400	2/1/2027	555,128	0.15%
340,000	Office Properties Income Trust	4.500	2/1/2025	367,616	0.10%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	257,890	0.07%
306,156	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	306,985	0.08%
185,000	ORIX Corp.	3.250	12/4/2024	199,254	0.05%
435,000	Owl Rock Capital Corp.	3.400	7/15/2026	455,219	0.12%
90,000	Owl Rock Capital Corp.	4.250	1/15/2026	97,088	0.03%
210,000	Owl Rock Technology Finance Corp.	3.750	6/17/2026	222,964	0.06%
105,000	PACCAR Financial Corp., MTN	0.800	6/8/2023	105,874	0.03%
160,000	PACCAR Financial Corp., MTN	1.800	2/6/2025	165,853	0.04%
955,000	PACCAR Financial Corp., MTN	1.900	2/7/2023	977,084	0.26%
765,000	Pacific Gas & Electric Co., 3-month LIBOR + 1.375%	1.500	11/15/2021	765,489	0.20%
510,000	Pacific Gas & Electric Co.	3.000	6/15/2028	509,452	0.13%
565,000	Panasonic Corp.	2.536	7/19/2022	574,179	0.15%
925,000	PayPal Holdings, Inc.	1.350	6/1/2023	940,894	0.25%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	192,502	0.05%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	738,756	0.19%
1,065,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	1,031,096	0.27%
1,155,000	Pfizer, Inc.	1.750	8/18/2031	1,149,404	0.30%
525,000	Pfizer, Inc.	3.200	9/15/2023	554,395	0.15%
195,000	Piedmont Operating Partnership LP	3.150	8/15/2030	201,046	0.05%
530,000	Pioneer Natural Resources Co.	0.550	5/15/2023	529,525	0.14%
520,288	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	537,982	0.14%
125,389	Prestige Auto Receivables Trust, Series 2019-1A, Class A3	2.450	5/15/2023	125,525	0.03%
695,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	701,163	0.18%
875,000	Prosus NV	3.061	7/13/2031	857,570	0.23%
1,360,000	Protective Life Global Funding	1.082	6/9/2023	1,378,170	0.36%
370,000	PSEG Power LLC	3.850	6/1/2023	390,522	0.10%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	248,544	0.07%
1,275,000	Raytheon Technologies Corp.	1.900	9/1/2031	1,259,707	0.33%
29,000	Raytheon Technologies Corp.	3.650	8/16/2023	30,781	0.01%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	690,372	0.18%
565,000	Reliance Standard Life Global Funding II	3.850	9/19/2023	601,174	0.16%
210,000	Rexford Industrial Realty LP	2.150	9/1/2031	206,353	0.05%
225,000	Rockwell Automation, Inc.	1.750	8/15/2031	223,159	0.06%
1,215,000	Royal Bank of Canada	0.650	7/29/2024	1,215,891	0.32%
410,000	Royal Bank of Canada	1.200	4/27/2026	410,908	0.11%
255,000	Ryder System, Inc., MTN	3.750	6/9/2023	269,031	0.07%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
370,000	Ryder System, Inc., MTN	4.625	6/1/2025	415,955	0.11%
252,324	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	249,926	0.07%
210,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	220,051	0.06%
300,000	Santander Consumer Auto Receivables Trust, Series 2020-BA, Class A3	0.460	8/15/2024	300,387	0.08%
349,243	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	2.900	10/15/2024	352,062	0.09%
92,454	Santander Drive Auto Receivables Trust, Series 2020-1, Class A3	2.030	2/15/2024	92,718	0.02%
128,938	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	129,022	0.03%
520,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class B	0.960	11/15/2024	522,428	0.14%
615,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	619,287	0.16%
170,000	Santander Drive Auto Receivables Trust, Series 2020-4, Class C	1.010	1/15/2026	171,323	0.05%
460,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	462,037	0.12%
745,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	0.950	9/15/2027	746,938	0.20%
690,000	Santander Holdings USA, Inc.	3.450	6/2/2025	740,757	0.19%
755,000	Security Benefit Global Funding	1.250	5/17/2024	760,442	0.20%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	851,071	0.22%
28,789	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	29,019	0.01%
170,474	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	171,797	0.05%
310,000	Simon Property Group LP	1.750	2/1/2028	311,087	0.08%
895,000	Simon Property Group LP	2.250	1/15/2032	888,014	0.23%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	210,206	0.06%
245,000	Societe Generale S.A.	1.375	7/8/2025	246,557	0.06%
1,255,000	Societe Generale S.A., (fixed rate to 6/9/2026, variable rate thereafter)	1.792	6/9/2027	1,257,470	0.33%
38,487	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	38,880	0.01%
73,078	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	74,227	0.02%
515,000	Southern California Edison Co.	0.700	8/1/2023	515,457	0.14%
385,000	Southern California Edison Co., Series G	2.500	6/1/2031	388,617	0.10%
720,000	Southern Power Co., Series E	2.500	12/15/2021	723,386	0.19%
260,000	Southwestern Electric Power Co.	1.650	3/15/2026	263,990	0.07%
820,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	2.819	1/30/2026	856,904	0.23%
755,000	Standard Chartered PLC, (fixed rate to 6/29/2031, variable rate thereafter)	2.678	6/29/2032	765,864	0.20%
245,000	State Street Corp., (fixed rate to 3/30/2025, variable rate thereafter)	2.901	3/30/2026	261,627	0.07%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	310,193	0.08%
545,000	Sumitomo Mitsui Financial Group, Inc.	2.696	7/16/2024	574,559	0.15%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	240,140	0.06%
840,000	Sumitomo Mitsui Trust Bank Ltd.	0.850	3/25/2024	844,026	0.22%
660,000	Suncor Energy, Inc.	2.800	5/15/2023	684,531	0.18%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	555,793	0.15%
1,400,000	Swedbank AB	1.300	6/2/2023	1,421,784	0.37%
75,000	Synchrony Financial	4.250	8/15/2024	81,401	0.02%
550,000	SYNNEX Corp.	1.750	8/9/2026	547,474	0.14%
1,010,000	Thermo Fisher Scientific, Inc.	2.000	10/15/2031	1,008,401	0.27%
135,000	Timken Co. (The)	4.500	12/15/2028	153,170	0.04%
675,000	Toronto-Dominion Bank (The)	0.750	9/11/2025	669,846	0.18%
700,000	Toronto-Dominion Bank (The), MTN	1.900	12/1/2022	714,665	0.19%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	448,811	0.12%
200,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	202,059	0.05%
250,000	Toyota Motor Credit Corp., MTN	1.150	5/26/2022	251,862	0.07%
295,000	Toyota Motor Credit Corp., MTN	1.800	10/7/2021	295,450	0.08%
480,000	Toyota Motor Credit Corp., MTN	1.900	4/6/2028	492,422	0.13%
770,000	Truist Financial Corp., MTN	3.050	6/20/2022	785,579	0.21%
515,000	Truist Financial Corp., MTN, (fixed rate to 6/7/2028, variable rate thereafter)	1.887	6/7/2029	521,947	0.14%
10,860,000	U.S. Treasury Note	0.250	8/31/2025	10,699,221	2.82%
7,395,000	U.S. Treasury Note	0.250	9/30/2025	7,279,164	1.92%
24,385,000	U.S. Treasury Note	0.250	10/31/2025	23,978,266	6.31%
7,010,000	U.S. Treasury Note	0.375	11/30/2025	6,924,018	1.82%

Loomis Sayles Intermediate Duration Bond Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
23,985,000	U.S. Treasury Note	0.375	12/31/2025	23,669,260	6.23%
14,355,000	U.S. Treasury Note	0.500	3/31/2025	14,338,178	3.77%
7,525,000	U.S. Treasury Note	0.625	7/31/2026	7,473,266	1.97%
3,580,000	U.S. Treasury Note	0.750	3/31/2026	3,584,475	0.94%
4,705,000	U.S. Treasury Note	0.750	5/31/2026	4,706,287	1.24%
3,745,000	U.S. Treasury Note	0.750	8/31/2026	3,740,611	0.98%
2,305,000	U.S. Treasury Note	0.875	6/30/2026	2,317,786	0.61%
5,645,000	U.S. Treasury Note	0.875	11/15/2030	5,454,922	1.44%
11,185,000	U.S. Treasury Note	1.125	2/15/2031	11,034,702	2.91%
9,055,000	U.S. Treasury Note	1.625	5/15/2031	9,336,554	2.46%
1,565,000	UBS Group AG, (fixed rate to 8/10/2026, variable rate thereafter)	1.494	8/10/2027	1,563,247	0.41%
211,070	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	211,253	0.06%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	583,801	0.15%
665,000	UniCredit SpA	3.750	4/12/2022	677,510	0.18%
375,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	1.982	6/3/2027	375,326	0.10%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	595,829	0.16%
215,000	Union Pacific Corp.	3.646	2/15/2024	229,431	0.06%
510,000	Universal Health Services, Inc.	2.650	1/15/2032	513,071	0.13%
675,000	Ventas Realty LP	2.500	9/1/2031	678,064	0.18%
710,000	Verizon Communications, Inc.	2.100	3/22/2028	728,824	0.19%
1,710,820	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	1,728,376	0.45%
600,000	Vistra Operations Co. LLC	3.550	7/15/2024	634,679	0.17%
540,000	Viterra Finance BV	2.000	4/21/2026	545,600	0.14%
275,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	296,118	0.08%
290,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	311,499	0.08%
1,540,000	WEC Energy Group, Inc.	0.550	9/15/2023	1,540,147	0.41%
340,000	Wells Fargo & Co., (fixed rate to 4/30/2025, variable rate thereafter)	2.188	4/30/2026	353,146	0.09%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,034,972	0.27%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	219,671	0.06%
1,197,440	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,203,045	0.32%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	496,709	0.13%
265,000	Western Union Co. (The)	1.350	3/15/2026	263,077	0.07%
165,000	Western Union Co. (The)	4.250	6/9/2023	174,843	0.05%
364,330	Westlake Automobile Receivables Trust, Series 2019-2A, Class B	2.620	7/15/2024	365,057	0.10%
225,000	Westlake Automobile Receivables Trust, Series 2019-3A, Class B	2.410	10/15/2024	225,973	0.06%
357,581	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	358,425	0.09%
400,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	407,965	0.11%
590,000	Westlake Automobile Receivables Trust, Series 2021-1A, Class B	0.640	3/16/2026	590,972	0.16%
270,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	270,222	0.07%
680,000	Westpac Banking Corp.	2.150	6/3/2031	696,535	0.18%
195,000	Westpac Banking Corp.	2.800	1/11/2022	196,825	0.05%
127,432	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	127,715	0.03%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	349,881	0.09%
185,053	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	192,348	0.05%
87,839	Wheels SPV 2 LLC, Series 2019-1A, Class A2	2.300	5/22/2028	88,338	0.02%
585,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class A	2.210	7/15/2026	597,103	0.16%
7,765	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	7,780	0.00%
635,000	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	637,522	0.17%
310,000	World Omni Select Auto Trust, Series 2020-A, Class A3	0.550	7/15/2025	310,635	0.08%
275,000	WW Grainger, Inc.	1.850	2/15/2025	283,920	0.07%
	Total			365,782,829	96.30%
Short-Term Investments					
5,315,553	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	9/1/2021	5,315,553	1.40%
4,575,000	U.S. Treasury Bills	0.039(+)	9/16/2021	4,574,943	1.21%

Loomis Sayles Intermediate Duration Bond Fund
Investments as of August 31, 2021 (Unaudited)

Total	9,890,496	2.61%
Total Investments	375,673,325	98.91%
Other assets less liabilities	4,151,699	1.09%
Net Assets	379,825,024	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
5 Year U.S. Treasury Note	12/31/2021	174	\$ 21,476,669	\$ 21,527,062	\$ 50,393
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	12/21/2021	(20)	\$ (2,949,648)	\$ (2,960,312)	\$ (10,664)
Total Futures Contracts					\$ 39,729

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

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 Intermediate Duration Bond Fund

Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
335,000	AbbVie, Inc.	2.600	11/21/2024	354,404	0.10%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	535,369	0.15%
735,000	AES Corp. (The)	1.375	1/15/2026	733,721	0.20%
435,000	AES Corp. (The)	3.300	7/15/2025	464,710	0.13%
395,000	Affirm Asset Securitization Trust, Series 2021-B, Class A	1.030	8/15/2026	395,102	0.11%
1,385,000	AlG Global Funding	0.800	7/7/2023	1,396,882	0.38%
535,000	AlG Global Funding	0.900	9/22/2025	531,767	0.14%
540,000	Air Lease Corp.	1.875	8/15/2026	545,036	0.15%
555,000	Aircastle Ltd.	2.850	1/26/2028	569,520	0.15%
200,000	Aker BP ASA	3.750	1/15/2030	217,311	0.06%
360,000	Alliant Energy Finance LLC	4.250	6/15/2028	414,703	0.11%
1,165,000	Ally Financial, Inc.	3.050	6/5/2023	1,214,691	0.33%
1,015,000	Altria Group, Inc.	2.450	2/4/2032	999,211	0.27%
465,000	Ameren Corp.	1.750	3/15/2028	466,094	0.13%
845,000	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	854,359	0.23%
90,000	American Credit Acceptance Receivables Trust, Series 2020-2, Class B	2.480	9/13/2024	90,942	0.02%
135,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class B	1.150	8/13/2024	135,633	0.04%
240,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	242,441	0.07%
385,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class B	0.660	2/13/2026	385,186	0.10%
495,000	American Express Co.	3.700	8/3/2023	526,481	0.14%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	630,439	0.17%
645,000	American Financial Group, Inc.	3.500	8/15/2026	706,331	0.19%
1,440,000	American Honda Finance Corp., MTN	0.875	7/7/2023	1,454,245	0.40%
145,000	American Honda Finance Corp., MTN	3.625	10/10/2023	155,248	0.04%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	518,539	0.14%
480,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	488,554	0.13%
553,647	AmeriCredit Automobile Receivables Trust, Series 2019-3, Class A3	2.060	4/18/2024	558,150	0.15%
385,000	AmeriCredit Automobile Receivables Trust, Series 2020-1, Class A3	1.110	8/19/2024	386,864	0.11%
110,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	110,405	0.03%
265,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B	0.970	2/18/2026	266,880	0.07%
125,000	AmeriCredit Automobile Receivables Trust, Series 2020-3, Class C	1.060	8/18/2026	126,270	0.03%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	215,113	0.06%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	422,380	0.11%
135,000	Amphenol Corp.	2.050	3/1/2025	140,581	0.04%
425,000	Anglo American Capital PLC	2.250	3/17/2028	433,081	0.12%
330,000	Antares Holdings LP	2.750	1/15/2027	330,403	0.09%
1,145,000	ANZ New Zealand International Ltd.	1.250	6/22/2026	1,153,596	0.31%
625,000	ANZ New Zealand International Ltd.	1.900	2/13/2023	640,343	0.17%
705,000	Ares Capital Corp.	3.250	7/15/2025	747,424	0.20%
50,000	Ares Capital Corp.	4.250	3/1/2025	54,190	0.01%
180,000	Assurant, Inc.	4.200	9/27/2023	193,077	0.05%
620,000	Astrazeneca Finance LLC	1.200	5/28/2026	625,217	0.17%
350,000	Athene Global Funding	1.200	10/13/2023	354,407	0.10%
730,000	Athene Global Funding	1.608	6/29/2026	738,045	0.20%
875,000	Athene Global Funding	2.500	3/24/2028	910,185	0.25%
1,190,000	Australia & New Zealand Banking Group Ltd., MTN	2.050	11/21/2022	1,218,594	0.33%
320,000	AutoNation, Inc.	1.950	8/1/2028	320,899	0.09%
345,000	AutoNation, Inc.	3.500	11/15/2024	371,534	0.10%
290,000	AutoNation, Inc.	4.500	10/1/2025	323,402	0.09%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	319,251	0.09%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	241,666	0.07%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	101,345	0.03%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	150,505	0.04%
420,000	Avnet, Inc.	3.000	5/15/2031	425,377	0.12%
285,000	Avolon Holdings Funding Ltd.	2.750	2/21/2028	287,596	0.08%
47,000	Avolon Holdings Funding Ltd.	3.625	5/1/2022	47,912	0.01%
535,000	Avolon Holdings Funding Ltd.	4.250	4/15/2026	584,871	0.16%
850,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	876,894	0.24%
800,000	Banco Bilbao Vizcaya Argentaria S.A.	0.875	9/18/2023	804,063	0.22%

Loomis Sayles Intermediate Duration Bond Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
400,000	Banco Santander S.A.	2.958	3/25/2031	418,163	0.11%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	250,716	0.07%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	287,870	0.08%
1,270,000	Bank of America Corp., (fixed rate to 7/21/2031, variable rate thereafter)	2.299	7/21/2032	1,282,672	0.35%
1,200,000	Bank of America Corp., MTN, (fixed rate to 6/14/2028, variable rate thereafter)	2.087	6/14/2029	1,221,925	0.33%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	426,685	0.12%
175,000	Bank of Montreal, MTN	1.850	5/1/2025	181,358	0.05%
725,000	Bank of Montreal, MTN	2.050	11/1/2022	741,605	0.20%
655,000	Bank of New York Mellon Corp. (The), MTN	1.600	4/24/2025	674,063	0.18%
885,000	Bank of New York Mellon Corp. (The), MTN	1.800	7/28/2031	886,899	0.24%
1,235,000	Bank of New Zealand	2.000	2/21/2025	1,281,240	0.35%
870,000	Bank of Nova Scotia (The)	2.000	11/15/2022	889,365	0.24%
845,000	Bank of Nova Scotia (The)	2.150	8/1/2031	856,703	0.23%
322,954	Bank of The West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	326,677	0.09%
200,000	Banque Federative du Credit Mutuel S.A.	2.375	11/21/2024	209,540	0.06%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	470,762	0.13%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	515,917	0.14%
477,282	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	482,883	0.13%
660,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.233	10/15/2037	664,555	0.18%
925,000	Barclays Dryrock Issuance Trust, Series 2019-1, Class A	1.960	5/15/2025	940,509	0.26%
795,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	845,651	0.23%
1,025,000	BAT Capital Corp.	4.700	4/2/2027	1,166,023	0.32%
235,000	Bayer U.S. Finance III LLC	3.375	7/15/2024	250,528	0.07%
117,687	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	120,319	0.03%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	305,020	0.08%
580,000	Berry Global, Inc.	1.570	1/15/2026	583,364	0.16%
1,270,000	Blackstone Hddings Finance Co. LLC	2.000	1/30/2032	1,263,361	0.34%
670,000	Blue Owl Finance LLC	3.125	6/10/2031	677,577	0.18%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	290,310	0.08%
215,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	1.323	1/13/2027	213,027	0.06%
905,000	BNP Paribas S.A., (fixed rate to 4/19/2031, variable rate thereafter)	2.871	4/19/2032	941,079	0.26%
675,000	BNP Paribas S.A., (fixed rate to 6/09/2025, variable rate thereafter)	2.219	6/9/2026	698,324	0.19%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	353,073	0.10%
315,000	Boeing Co. (The)	2.196	2/4/2026	317,855	0.09%
235,000	Brighthouse Financial Global Funding	1.000	4/12/2024	236,644	0.06%
205,000	British Telecommunications PLC	4.500	12/4/2023	222,633	0.06%
55,000	Broadridge Financial Solutions, Inc.	2.600	5/1/2031	57,191	0.02%
625,000	Brookfield Finance I UK PLC	2.340	1/30/2032	631,673	0.17%
120,000	Brown-Forman Corp.	3.500	4/15/2025	131,492	0.04%
680,000	Bunge Ltd. Finance Corp.	2.750	5/14/2031	697,713	0.19%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	571,437	0.16%
360,000	Cabot Corp.	4.000	7/1/2029	395,898	0.11%
895,000	Capital One Financial Corp., (fixed rate to 7/29/2031, variable rate thereafter)	2.359	7/29/2032	903,232	0.25%
468,131	Capital One Prime Auto Receivables Trust, Series 2019-2, Class A3	1.920	5/15/2024	473,342	0.13%
51,503	CarMax Auto Owner Trust, Series 2019-4, Class A2A	2.010	3/15/2023	51,569	0.01%
510,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	515,604	0.14%
485,000	CarMax Auto Owner Trust, Series 2020-3, Class A3	0.620	3/17/2025	487,828	0.13%
220,000	Carvana Auto Receivables Trust, Series 2021-N2, Class B	0.750	3/10/2028	219,840	0.06%
1,435,000	Caterpillar Financial Services Corp.	0.650	7/7/2023	1,445,018	0.39%
275,000	Caterpillar Financial Services Corp., MTN	0.950	5/13/2022	276,674	0.08%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	300,856	0.08%
370,000	Centene Corp.	2.500	3/1/2031	370,462	0.10%
605,000	Centene Corp.	2.625	8/1/2031	609,537	0.17%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	543,828	0.15%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	392,106	0.11%
515,000	Charles Schwab Corp. (The)	2.000	3/20/2028	534,701	0.15%
261,188	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	262,783	0.07%
920,000	Chile Government International Bond	2.550	7/27/2033	938,188	0.26%
227,000	Cigna Corp.	3.750	7/15/2023	241,067	0.07%
145,000	CIM Retail Portfolio Trust, Series 2021-RETL, Class A, 1-month LIBOR + 1.400%	1.500	8/15/2036	145,116	0.04%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,081,761	0.29%

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540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	592,791	0.16%
940,000	Citigroup, Inc., (fixed rate to 11/04/2021, variable rate thereafter)	2.312	11/4/2022	944,738	0.26%
510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	546,087	0.15%
230,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	0.981	5/1/2025	231,255	0.06%
455,000	CK Hutchison International Ltd.	1.500	4/15/2026	460,533	0.13%
117,313	CNH Equipment Trust, Series 2020-A, Class A2	1.080	7/17/2023	117,486	0.03%
250,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	252,718	0.07%
300,000	CNH Industrial Capital LLC	1.950	7/2/2023	307,751	0.08%
625,000	Coca-Cola Co. (The)	2.250	1/5/2032	652,911	0.18%
1,060,000	Coca-Cola Europacific Partners PLC	0.800	5/3/2024	1,059,954	0.29%
225,000	Comerica, Inc.	3.700	7/31/2023	238,928	0.06%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	534,074	0.15%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	276,928	0.08%
25,020	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	25,278	0.01%
5,640	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	5,604	0.00%
99,616	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	103,235	0.03%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	302,796	0.08%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	302,257	0.08%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	575,645	0.16%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	128,807	0.04%
420,000	Constellation Brands, Inc.	2.250	8/1/2031	423,532	0.12%
660,000	Cooperatieve Rabobank U.A.	2.750	11/10/2023	684,193	0.19%
980,000	Cooperatieve Rabobank U.A., (fixed rate to 2/24/2026, variable rate thereafter)	1.106	2/24/2027	973,546	0.26%
23,558	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	23,596	0.01%
2,652	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	2,690	0.00%
960,000	Cox Communications, Inc.	2.600	6/15/2031	989,273	0.27%
145,000	CPS Auto Receivables Trust, Series 2020-A, Class B	2.360	2/15/2024	145,615	0.04%
595,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	605,740	0.16%
435,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A	2.010	2/15/2029	442,900	0.12%
585,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	605,486	0.16%
315,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	318,820	0.09%
265,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	266,134	0.07%
750,000	Credit Agricole S.A., (fixed rate to 6/16/2025, variable rate thereafter)	1.907	6/16/2026	767,670	0.21%
405,000	Credit Suisse AG	2.100	11/12/2021	407,183	0.11%
725,000	Credit Suisse Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	3.091	5/14/2032	757,308	0.21%
525,000	Credit Suisse Group AG, (fixed rate to 6/05/2025, variable rate thereafter)	2.193	6/5/2026	540,424	0.15%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	693,057	0.19%
71,414	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	75,536	0.02%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	503,099	0.14%
237,000	CVS Health Corp.	4.300	3/25/2028	274,415	0.07%
325,000	DAE Funding LLC	1.550	8/1/2024	324,675	0.09%
160,000	Daimler Finance North America LLC	3.350	2/22/2023	167,105	0.05%
940,000	Danske Bank A/S	3.875	9/12/2023	999,895	0.27%
250,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	2.129	11/24/2026	255,454	0.07%
395,000	Deutsche Bank AG, (fixed rate to 11/26/2024, variable rate thereafter)	3.961	11/26/2025	429,076	0.12%
190,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	3.035	5/28/2032	196,517	0.05%
510,000	DH Europe Finance II S.a.r.l.	2.200	11/15/2024	533,433	0.15%
98,505	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	102,526	0.03%
210,000	Diamondback Energy, Inc.	0.900	3/24/2023	209,943	0.06%

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470,000	Diamondback Energy, Inc.	4.750	5/31/2025	527,686	0.14%
205,000	DNB Bank ASA	2.150	12/2/2022	210,146	0.06%
1,055,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	1,054,324	0.29%
225,000	Dominion Energy, Inc.	3.071	8/15/2024	239,439	0.07%
795,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	796,455	0.22%
78,035	Drive Auto Receivables Trust, Series 2019-3, Class B	2.650	2/15/2024	78,235	0.02%
405,000	Drive Auto Receivables Trust, Series 2021-1, Class B	0.650	7/15/2025	406,303	0.11%
168,834	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	170,077	0.05%
270,000	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	273,075	0.07%
88,608	DT Auto Owner Trust, Series 2019-4A, Class B	2.360	1/16/2024	89,007	0.02%
65,260	DT Auto Owner Trust, Series 2020-2A, Class A	1.140	1/16/2024	65,480	0.02%
320,000	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	332,940	0.09%
30,000	DT Auto Owner Trust, Series 2021-1A, Class B	0.620	9/15/2025	30,029	0.01%
300,000	DT Auto Owner Trust, Series 2021-2A, Class B	0.810	1/15/2027	301,150	0.08%
270,000	DTE Energy Co.	2.250	11/1/2022	276,102	0.08%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,182,736	0.32%
570,000	Duke Energy Corp.	0.900	9/15/2025	567,630	0.15%
110,000	DXC Technology Co.	4.125	4/15/2025	120,985	0.03%
895,000	Eagle Materials, Inc.	2.500	7/1/2031	904,771	0.25%
23,929	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	24,036	0.01%
1,255,000	eBay, Inc.	1.400	5/10/2026	1,271,130	0.35%
450,000	Element Fleet Management Corp.	3.850	6/15/2025	487,766	0.13%
1,270,000	Enel Finance International NV	1.875	7/12/2028	1,284,903	0.35%
25,000	Energy Transfer LP	4.250	3/15/2023	26,176	0.01%
605,000	Entergy Corp.	0.900	9/15/2025	601,708	0.16%
355,000	Entergy Corp.	2.400	6/15/2031	361,270	0.10%
1,285,000	Equitable Financial Life Global Funding	1.800	3/8/2028	1,296,552	0.35%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	118,813	0.03%
139,610	Exeter Automobile Receivables Trust, Series 2020-1A, Class B	2.260	4/15/2024	140,182	0.04%
17,586	Exeter Automobile Receivables Trust, Series 2020-2A, Class A	1.130	8/15/2023	17,597	0.00%
440,000	Exeter Automobile Receivables Trust, Series 2020-2A, Class C	3.280	5/15/2025	453,011	0.12%
275,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class B	0.500	2/18/2025	275,284	0.07%
330,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	330,659	0.09%
165,000	Expedia Group, Inc.	6.250	5/1/2025	192,440	0.05%
30,744	FHLMC, 1-year CMT + 2.225%	2.460	1/1/2035	32,654	0.01%
52,271	FHLMC, 1-year CMT + 2.500%	2.640	5/1/2036	55,871	0.02%
1,336	FHLMC	3.000	10/1/2026	1,409	0.00%
93	FHLMC	6.500	1/1/2024	104	0.00%
27	FHLMC	8.000	7/1/2025	29	0.00%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	530,599	0.14%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	746,249	0.20%
1,175,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	1,266,361	0.34%
72,044	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	72,935	0.02%
102,274	First Investors Auto Owner Trust, Series 2019-2A, Class A	2.210	9/16/2024	102,912	0.03%
709,906	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	714,874	0.19%
307,472	Flagship Credit Auto Trust, Series 2020-1, Class A	1.900	8/15/2024	310,218	0.08%
915,000	Flagship Credit Auto Trust, Series 2020-1, Class B	2.050	2/17/2025	933,492	0.25%
290,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	291,163	0.08%
325,000	Flex Ltd.	4.875	6/15/2029	376,969	0.10%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	643,564	0.17%
175,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	176,173	0.05%
785,000	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	0.560	10/15/2024	788,047	0.21%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	579,029	0.16%
635,000	Ford Credit Floorplan Master Owner Trust, Series 2019-1, Class A	2.840	3/15/2024	645,294	0.18%
825,000	Fresenius Medical Care U.S. Finance III, Inc.	3.000	12/1/2031	860,370	0.23%
290,000	FS KKR Capital Corp.	3.400	1/15/2026	302,877	0.08%
210,000	FS KKR Capital Corp.	4.125	2/1/2025	223,251	0.06%
825,000	GA Global Funding Trust	1.000	4/8/2024	830,850	0.23%
425,000	GE Capital Funding LLC	4.050	5/15/2027	484,624	0.13%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,122,228	0.31%
360,000	General Motors Financial Co., Inc.	4.150	6/19/2023	382,854	0.10%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	457,489	0.12%
155,000	Glencore Funding LLC	4.125	3/12/2024	167,069	0.05%

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260,000	GLS Auto Receivables Issuer Trust, Series 2019-4A, Class B	2.780	9/16/2024	264,877	0.07%
97,493	GLS Auto Receivables Issuer Trust, Series 2020-2A, Class A	1.580	8/15/2024	98,136	0.03%
300,000	GLS Auto Receivables Issuer Trust, Series 2020-3A, Class B	1.380	8/15/2024	301,642	0.08%
265,000	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	266,694	0.07%
82,061	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	82,563	0.02%
340,000	GLS Auto Receivables Trust, Series 2021-2A, Class B	0.770	9/15/2025	340,698	0.09%
140,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	140,705	0.04%
300,635	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	303,689	0.08%
145,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	146,478	0.04%
180,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A	0.680	8/15/2025	181,118	0.05%
18,495	GNMA	3.630	2/20/2063	18,700	0.01%
18,427	GNMA	3.630	2/20/2063	18,658	0.01%
4,757	GNMA	3.890	10/20/2062	5,013	0.00%
4,010	GNMA	3.890	2/20/2063	4,010	0.00%
13,115	GNMA	4.015	4/20/2063	13,910	0.00%
6,484	GNMA	4.037	5/20/2062	6,928	0.00%
8,927	GNMA	4.347	11/20/2064	9,450	0.00%
54,986	GNMA	4.362	6/20/2066	60,626	0.02%
89,301	GNMA	4.419	9/20/2066	98,058	0.03%
213,239	GNMA	4.443	10/20/2066	237,466	0.06%
61,314	GNMA	4.449	11/20/2066	67,231	0.02%
76,781	GNMA	4.494	10/20/2066	85,502	0.02%
81,225	GNMA	4.497	11/20/2066	90,602	0.02%
80,608	GNMA	4.517	10/20/2066	89,496	0.02%
47,416	GNMA	4.526	8/20/2066	52,655	0.01%
459,299	GNMA	4.537	7/20/2067	519,839	0.14%
151,640	GNMA	4.538	9/20/2066	168,612	0.05%
774,648	GNMA	4.567	1/20/2067	868,389	0.24%
856,108	GNMA	4.583	4/20/2067	960,982	0.26%
2,099	GNMA	4.630	7/20/2062	2,191	0.00%
732	GNMA	4.700	8/20/2061	801	0.00%
260,601	GNMA	4.700	5/20/2064	276,521	0.08%
307	GNMA	6.500	12/15/2023	343	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	523,003	0.14%
510,000	Goldman Sachs Group, Inc. (The), (fixed rate to 12/09/2025, variable rate thereafter)	1.093	12/9/2026	506,645	0.14%
480,000	Goldman Sachs Group, Inc. (The), (fixed rate to 3/09/2026, variable rate thereafter)	1.431	3/9/2027	482,320	0.13%
860,000	Goldman Sachs Group, Inc. (The), (fixed rate to 7/21/2031, variable rate thereafter)	2.383	7/21/2032	874,998	0.24%
385,886	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	0.776	2/20/2060	387,763	0.11%
230,195	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	0.646	3/20/2060	231,254	0.06%
133,523	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.607	7/20/2064	134,432	0.04%
104,965	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.589	7/20/2064	105,604	0.03%
634	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	638	0.00%
272,695	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	280,210	0.08%
404,399	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.009	2/20/2066	410,966	0.11%
3,461	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.689	4/20/2066	3,428	0.00%
1,242,119	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	1,355,571	0.37%
304,819	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	0.539	12/20/2068	305,666	0.08%
1,035,076	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	0.489	10/20/2068	1,036,548	0.28%
957,858	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	0.489	5/20/2069	958,375	0.26%
665,000	Great-West Lifeco U.S. Finance LP	0.904	8/12/2025	662,041	0.18%
605,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	614,187	0.17%

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440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	460,945	0.13%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	353,221	0.10%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	265,800	0.07%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,383,554	0.38%
295,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	315,678	0.09%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	224,036	0.06%
420,000	Hasbro, Inc.	3.550	11/19/2026	463,270	0.13%
485,000	Hewlett Packard Enterprise Co.	4.650	10/1/2024	538,004	0.15%
146,956	Honda Auto Receivables Owner Trust, Series 2020-2, Class A2	0.740	11/15/2022	147,142	0.04%
455,000	Honda Auto Receivables Owner Trust, Series 2020-2, Class A3	0.820	7/15/2024	457,786	0.12%
890,000	HP, Inc.	1.450	6/17/2026	889,470	0.24%
605,000	HSBC Holdings PLC, (fixed rate to 5/24/2031, variable rate thereafter)	2.804	5/24/2032	627,510	0.17%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	579,976	0.16%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	164,401	0.04%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	324,129	0.09%
140,000	Huntsman International LLC	2.950	6/15/2031	145,204	0.04%
360,081	Hyundai Auto Receivables Trust, Series 2019-B, Class A3	1.940	2/15/2024	363,716	0.10%
170,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	172,229	0.05%
1,045,000	Hyundai Capital America	1.800	1/10/2028	1,042,238	0.28%
195,000	Hyundai Capital America	2.375	2/10/2023	199,956	0.05%
95,000	Hyundai Capital America	3.000	6/20/2022	96,976	0.03%
315,000	Infor, Inc.	1.450	7/15/2023	318,842	0.09%
220,000	ING Groep NV, (fixed rate to 4/01/2031, variable rate thereafter)	2.727	4/1/2032	230,835	0.06%
465,000	Intercontinental Exchange, Inc.	2.100	6/15/2030	469,441	0.13%
530,000	International Business Machines Corp.	2.850	5/13/2022	540,945	0.15%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	170,901	0.05%
185,000	John Deere Capital Corp., MTN	2.000	6/17/2031	189,059	0.05%
865,000	JPMorgan Chase & Co., (fixed rate to 11/19/2025, variable rate thereafter)	1.045	11/19/2026	859,862	0.23%
535,000	JPMorgan Chase & Co., (fixed rate to 4/01/2022, variable rate thereafter)	3.207	4/1/2023	545,234	0.15%
480,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	1.578	4/22/2027	485,639	0.13%
510,000	JPMorgan Chase & Co., (fixed rate to 6/01/2023, variable rate thereafter)	1.514	6/1/2024	519,925	0.14%
1,070,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	1,089,747	0.30%
1,520,000	JPMorgan Chase & Co., (fixed rate to 6/23/2024, variable rate thereafter)	0.969	6/23/2025	1,526,627	0.41%
59,007	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	61,147	0.02%
575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	640,146	0.17%
225,000	Kennametal, Inc.	4.625	6/15/2028	256,708	0.07%
240,000	Kia Corp.	1.000	4/16/2024	241,507	0.07%
255,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	259,542	0.07%
470,000	LeasePlan Corp NV	2.875	10/24/2024	493,734	0.13%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	529,420	0.14%
375,000	Lloyds Banking Group PLC, (fixed rate to 7/09/2024, variable rate thereafter)	3.870	7/9/2025	406,436	0.11%
300,000	Lundin Energy Finance BV	3.100	7/15/2031	306,834	0.08%
1,195,000	Macquarie Bank Ltd.	2.100	10/17/2022	1,221,828	0.33%
65,000	Macquarie Bank Ltd.	2.300	1/22/2025	68,189	0.02%
365,000	Macquarie Group Ltd., (fixed rate to 1/12/2026, variable rate thereafter)	1.340	1/12/2027	364,334	0.10%
895,000	Macquarie Group Ltd., (fixed rate to 6/23/2031, variable rate thereafter)	2.691	6/23/2032	912,738	0.25%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	375,674	0.10%
175,000	Marvell Technology, Inc.	4.200	6/22/2023	185,676	0.05%
161,467	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	171,985	0.05%
1,400,000	MassMutual Global Funding II	0.850	6/9/2023	1,414,448	0.38%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,293,855	0.35%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	439,756	0.12%
290,000	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3	0.550	2/18/2025	291,413	0.08%
174,289	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	168,131	0.05%
795,000	Metropolitan Life Global Funding I	0.900	6/8/2023	803,842	0.22%
700,000	Metropolitan Life Global Funding I	0.950	7/2/2025	704,886	0.19%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	285,536	0.08%

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460,000	Microchip Technology, Inc.	2.670	9/1/2023	477,811	0.13%
755,000	Micron Technology, Inc.	2.497	4/24/2023	777,635	0.21%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	446,559	0.12%
21,723	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	21,821	0.01%
410,000	Mitsubishi HC Capital, Inc.	2.652	9/19/2022	418,962	0.11%
845,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 7/20/2031, variable rate thereafter)	2.309	7/20/2032	861,792	0.23%
1,270,000	Mizuho Financial Group, Inc., (fixed rate to 7/09/2031, variable rate thereafter)	2.260	7/9/2032	1,278,791	0.35%
185,000	Mondelez International, Inc.	2.750	4/13/2030	197,405	0.05%
910,000	Morgan Stanley, (fixed rate to 5/30/2024, variable rate thereafter)	0.790	5/30/2025	908,679	0.25%
850,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter)	1.512	7/20/2027	857,080	0.23%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.080	7/15/2046	252,956	0.07%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	138,910	0.04%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	585,762	0.16%
129,039	MVV LLC, Series 2020-1A, Class A	1.740	10/20/2037	131,656	0.04%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	938,267	0.26%
625,000	National Bank of Canada	2.150	10/7/2022	638,390	0.17%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	197,292	0.05%
1,300,000	National Securities Clearing Corp.	1.200	4/23/2023	1,319,898	0.36%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	649,806	0.18%
345,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	1.642	6/14/2027	346,921	0.09%
570,000	NatWest Markets PLC	0.800	8/12/2024	569,451	0.15%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,058,818	0.29%
102,089	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	102,756	0.03%
145,342	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	146,604	0.04%
770,000	NBN Co. Ltd.	2.625	5/5/2031	799,738	0.22%
885,000	New York Life Global Funding	1.850	8/1/2031	885,193	0.24%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,137,818	0.31%
900,000	NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	903,242	0.25%
435,000	NextEra Energy Capital Holdings, Inc.	2.403	9/1/2021	435,736	0.12%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	312,217	0.08%
865,000	NextGear Floorplan Master Owner Trust, Series 2020-1A, Class A2	1.550	2/15/2025	879,484	0.24%
275,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	286,192	0.08%
555,000	Nomura Holdings, Inc.	2.608	7/14/2031	563,532	0.15%
8,408	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	0.976	7/25/2025	8,408	0.00%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	230,259	0.06%
960,000	Nutrien Ltd.	1.900	5/13/2023	982,998	0.27%
570,000	NVIDIA Corp.	2.000	6/15/2031	580,082	0.16%
150,000	Oaktree Specialty Lending Corp.	3.500	2/25/2025	158,124	0.04%
675,000	Office Properties Income Trust	4.500	2/1/2025	731,971	0.20%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	257,734	0.07%
348,555	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	349,635	0.10%
1,250,000	Oracle Corp.	2.875	3/25/2031	1,322,584	0.36%
185,000	ORIX Corp.	3.250	12/4/2024	199,911	0.05%
575,000	Owl Rock Capital Corp.	3.400	7/15/2026	604,488	0.16%
315,000	Owl Rock Capital Corp.	4.250	1/15/2026	340,535	0.09%
425,000	Owl Rock Technology Finance Corp.	3.750	6/17/2026	452,466	0.12%
105,000	PACCAR Financial Corp., MTN	0.800	6/8/2023	105,887	0.03%
160,000	PACCAR Financial Corp., MTN	1.800	2/6/2025	166,160	0.05%
955,000	PACCAR Financial Corp., MTN	1.900	2/7/2023	978,436	0.27%
900,000	Pacific Gas & Electric Co., 3-month LIBOR + 1.375%	1.531	11/15/2021	900,961	0.24%
510,000	Pacific Gas & Electric Co.	3.000	6/15/2028	510,356	0.14%
565,000	Panasonic Corp.	2.536	7/19/2022	575,121	0.16%
925,000	PayPal Holdings, Inc.	1.350	6/1/2023	942,402	0.26%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	193,896	0.05%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	738,314	0.20%
1,065,000	Permod Ricard International Finance LLC	1.250	4/1/2028	1,035,437	0.28%
525,000	Pfizer, Inc.	3.200	9/15/2023	555,590	0.15%
195,000	Piedmont Operating Partnership LP	3.150	8/15/2030	202,201	0.05%
530,000	Pioneer Natural Resources Co.	0.550	5/15/2023	530,644	0.14%
520,288	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A211	4.666	9/5/2048	539,158	0.15%
246,027	Prestige Auto Receivables Trust, Series 2019-1A, Class A3	2.450	5/15/2023	246,535	0.07%

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695,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	700,402	0.19%
1,075,000	Prosus NV	3.061	7/13/2031	1,065,078	0.29%
1,360,000	Protective Life Global Funding	1.082	6/9/2023	1,378,564	0.37%
370,000	PSEG Power LLC	3.850	6/1/2023	391,859	0.11%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	249,443	0.07%
825,000	Qatar Petroleum	2.250	7/12/2031	834,695	0.23%
29,000	Raytheon Technologies Corp.	3.650	8/16/2023	30,689	0.01%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	693,251	0.19%
565,000	Reliance Standard Life Global Funding II	3.850	9/19/2023	602,937	0.16%
1,815,000	Royal Bank of Canada	0.650	7/29/2024	1,816,852	0.49%
410,000	Royal Bank of Canada	1.200	4/27/2026	411,209	0.11%
255,000	Ryder System, Inc., MTN	3.750	6/9/2023	269,954	0.07%
370,000	Ryder System, Inc., MTN	4.625	6/1/2025	417,541	0.11%
252,678	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	250,810	0.07%
210,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	219,744	0.06%
300,000	Santander Consumer Auto Receivables Trust, Series 2020-BA, Class A3	0.460	8/15/2024	300,426	0.08%
27,974	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	28,007	0.01%
370,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	2.900	10/15/2024	374,243	0.10%
117,731	Santander Drive Auto Receivables Trust, Series 2020-1, Class A3	2.030	2/15/2024	118,127	0.03%
161,960	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	162,103	0.04%
520,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class B	0.960	11/15/2024	522,650	0.14%
615,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	619,995	0.17%
170,000	Santander Drive Auto Receivables Trust, Series 2020-4, Class C	1.010	1/15/2026	171,244	0.05%
460,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	461,318	0.13%
745,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	0.950	9/15/2027	746,657	0.20%
690,000	Santander Holdings USA, Inc.	3.450	6/2/2025	744,316	0.20%
755,000	Security Benefit Global Funding	1.250	5/17/2024	757,403	0.21%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	853,111	0.23%
29,824	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	30,104	0.01%
178,434	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	179,227	0.05%
310,000	Simon Property Group LP	1.750	2/1/2028	312,582	0.08%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	210,350	0.06%
245,000	Societe Generale S.A.	1.375	7/8/2025	248,232	0.07%
1,255,000	Societe Generale S.A., (fixed rate to 6/9/2026, variable rate thereafter)	1.792	6/9/2027	1,259,988	0.34%
42,797	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	43,245	0.01%
78,657	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	79,963	0.02%
385,000	Southern California Edison Co., Series G	2.500	6/1/2031	390,223	0.11%
720,000	Southern Power Co., Series E	2.500	12/15/2021	724,734	0.20%
260,000	Southwestern Electric Power Co.	1.650	3/15/2026	265,315	0.07%
820,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	2.819	1/30/2026	860,533	0.23%
1,135,000	Standard Chartered PLC, (fixed rate to 6/29/2031, variable rate thereafter)	2.678	6/29/2032	1,154,057	0.31%
245,000	State Street Corp., (fixed rate to 3/30/2025, variable rate thereafter)	2.901	3/30/2026	262,661	0.07%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	310,759	0.08%
545,000	Sumitomo Mitsui Financial Group, Inc.	2.696	7/16/2024	575,087	0.16%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	240,570	0.07%
840,000	Sumitomo Mitsui Trust Bank Ltd.	0.850	3/25/2024	844,066	0.23%
660,000	Suncor Energy, Inc.	2.800	5/15/2023	685,990	0.19%
600,000	Suzano Austria GmbH	3.125	1/15/2032	594,600	0.16%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	557,214	0.15%
1,400,000	Swedbank AB	1.300	6/2/2023	1,423,058	0.39%
75,000	Synchrony Financial	4.250	8/15/2024	81,884	0.02%
550,000	SYNNEX Corp.	1.750	8/9/2026	549,547	0.15%
135,000	Timken Co. (The)	4.500	12/15/2028	153,204	0.04%
675,000	Toronto-Dominion Bank (The)	0.750	9/11/2025	671,181	0.18%
700,000	Toronto-Dominion Bank (The), MTN	1.900	12/1/2022	715,577	0.19%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	449,949	0.12%

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200,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	202,147	0.05%
250,000	Toyota Motor Credit Corp., MTN	1.150	5/26/2022	252,018	0.07%
295,000	Toyota Motor Credit Corp., MTN	1.800	10/7/2021	295,882	0.08%
480,000	Toyota Motor Credit Corp., MTN	1.900	4/6/2028	496,179	0.13%
375,000	Truist Financial Corp., (fixed rate to 3/02/2026, variable rate thereafter), MTN	1.267	3/2/2027	376,988	0.10%
770,000	Truist Financial Corp., MTN	3.050	6/20/2022	787,310	0.21%
515,000	Truist Financial Corp., MTN, (fixed rate to 6/7/2028, variable rate thereafter)	1.887	6/7/2029	523,371	0.14%
10,860,000	U.S. Treasury Note	0.250	8/31/2025	10,720,856	2.91%
7,395,000	U.S. Treasury Note	0.250	9/30/2025	7,295,052	1.98%
24,385,000	U.S. Treasury Note	0.250	10/31/2025	24,032,561	6.53%
7,010,000	U.S. Treasury Note	0.375	11/30/2025	6,942,912	1.89%
23,985,000	U.S. Treasury Note	0.375	12/31/2025	23,733,907	6.45%
14,355,000	U.S. Treasury Note	0.500	3/31/2025	14,362,290	3.90%
3,580,000	U.S. Treasury Note	0.750	3/31/2026	3,596,082	0.98%
4,705,000	U.S. Treasury Note	0.750	5/31/2026	4,721,173	1.28%
5,645,000	U.S. Treasury Note	0.875	11/15/2030	5,480,942	1.49%
11,185,000	U.S. Treasury Note	1.125	2/15/2031	11,087,131	3.01%
7,085,000	U.S. Treasury Note	1.625	5/15/2031	7,345,152	2.00%
221,288	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	221,380	0.06%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	585,038	0.16%
665,000	UniCredit SpA	3.750	4/12/2022	679,103	0.18%
375,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	1.982	6/3/2027	375,887	0.10%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	597,068	0.16%
215,000	Union Pacific Corp.	3.646	2/15/2024	230,144	0.06%
710,000	Verizon Communications, Inc.	2.100	3/22/2028	729,985	0.20%
1,942,733	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	1,963,494	0.53%
600,000	Vistra Operations Co. LLC	3.550	7/15/2024	637,749	0.17%
540,000	Viterra Finance BV	2.000	4/21/2026	546,964	0.15%
555,000	Volkswagen Group of America Finance LLC	1.250	11/24/2025	556,850	0.15%
275,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	297,678	0.08%
290,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	312,722	0.08%
1,540,000	WEC Energy Group, Inc.	0.550	9/15/2023	1,542,274	0.42%
340,000	Wells Fargo & Co., (fixed rate to 4/30/2025, variable rate thereafter)	2.188	4/30/2026	353,850	0.10%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,034,686	0.28%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	220,834	0.06%
1,204,435	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,211,951	0.33%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	497,892	0.14%
265,000	Western Union Co. (The)	1.350	3/15/2026	265,115	0.07%
165,000	Western Union Co. (The)	4.250	6/9/2023	175,619	0.05%
535,379	Westlake Automobile Receivables Trust, Series 2019-2A, Class B	2.620	7/15/2024	536,975	0.15%
225,000	Westlake Automobile Receivables Trust, Series 2019-3A, Class B	2.410	10/15/2024	226,387	0.06%
405,524	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	406,485	0.11%
400,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	407,200	0.11%
590,000	Westlake Automobile Receivables Trust, Series 2021-1A, Class B	0.640	3/16/2026	591,167	0.16%
270,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	270,321	0.07%
680,000	Westpac Banking Corp.	2.150	6/3/2031	699,786	0.19%
195,000	Westpac Banking Corp.	2.800	1/11/2022	197,272	0.05%
127,432	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	127,751	0.03%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	351,094	0.10%
190,248	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	198,130	0.05%
101,686	Wheels SPV 2 LLC, Series 2019-1A, Class A2	2.300	5/22/2028	102,403	0.03%
585,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class A	2.210	7/15/2026	598,221	0.16%
10,677	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	10,705	0.00%
635,000	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	637,759	0.17%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
310,000	World Omni Select Auto Trust, Series 2020-A, Class A3	0.550	7/15/2025	310,813	0.08%
275,000	WW Grainger, Inc.	1.850	2/15/2025	285,442	0.08%
	Total			358,263,959	97.36%
Short-Term Investments					
4,323,498	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	8/2/2021	4,323,498	1.18%
4,575,000	U.S. Treasury Bills	0.039(†)	9/16/2021	4,574,757	1.24%
	Total			8,898,255	2.42%
	Total Investments			367,162,214	99.78%
	Other assets less liabilities			821,494	0.22%
	Net Assets			367,983,708	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
5 Year U.S. Treasury Note	9/30/2021	174	\$ 21,551,993	\$ 21,653,484	\$ 101,491
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(20)	\$ (2,900,801)	\$ (3,005,000)	\$ (104,199)
Total Futures Contracts					\$ (2,708)

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

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 Intermediate Duration Bond Fund

Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
335,000	AbbVie, Inc.	2.600	11/21/2024	353,240	0.10%
735,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	771,478	0.21%
735,000	AES Corp. (The)	1.375	1/15/2026	727,789	0.20%
435,000	AES Corp. (The)	3.300	7/15/2025	464,188	0.13%
1,385,000	AIG Global Funding	0.800	7/7/2023	1,394,372	0.38%
535,000	AIG Global Funding	0.900	9/22/2025	528,134	0.15%
890,000	Air Lease Corp.	1.875	8/15/2026	890,688	0.25%
555,000	Aircastle Ltd.	2.850	1/26/2028	557,743	0.15%
200,000	Aker BP ASA	3.750	1/15/2030	215,817	0.06%
360,000	Alliant Energy Finance LLC	4.250	6/15/2028	409,680	0.11%
1,165,000	Ally Financial, Inc.	3.050	6/5/2023	1,215,726	0.33%
1,015,000	Altria Group, Inc.	2.450	2/4/2032	981,588	0.27%
625,000	Amazon.com, Inc.	2.100	5/12/2031	635,509	0.17%
575,000	Amcor Flexibles North America, Inc.	2.690	5/25/2031	586,451	0.16%
465,000	Ameren Corp.	1.750	3/15/2028	460,139	0.13%
845,000	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	855,806	0.24%
90,000	American Credit Acceptance Receivables Trust, Series 2020-2, Class B	2.480	9/13/2024	91,277	0.02%
135,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class B	1.150	8/13/2024	135,692	0.04%
240,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	242,239	0.07%
495,000	American Express Co.	3.700	8/3/2023	527,131	0.14%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	631,740	0.17%
645,000	American Financial Group, Inc.	3.500	8/15/2026	700,422	0.19%
1,440,000	American Honda Finance Corp., MTN	0.875	7/7/2023	1,452,973	0.40%
145,000	American Honda Finance Corp., MTN	3.625	10/10/2023	155,309	0.04%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	520,363	0.14%
480,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	490,579	0.14%
625,924	AmeriCredit Automobile Receivables Trust, Series 2019-3, Class A3	2.060	4/18/2024	631,472	0.17%
385,000	AmeriCredit Automobile Receivables Trust, Series 2020-1, Class A3	1.110	8/19/2024	387,284	0.11%
110,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	110,396	0.03%
265,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B	0.970	2/18/2026	266,865	0.07%
125,000	AmeriCredit Automobile Receivables Trust, Series 2020-3, Class C	1.060	8/18/2026	125,884	0.03%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	215,751	0.06%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	423,223	0.12%
135,000	Amphenol Corp.	2.050	3/1/2025	140,387	0.04%
425,000	Anglo American Capital PLC	2.250	3/17/2028	429,707	0.12%
1,145,000	ANZ New Zealand International Ltd.	1.250	6/22/2026	1,139,776	0.31%
625,000	ANZ New Zealand International Ltd.	1.900	2/13/2023	640,415	0.18%
705,000	Ares Capital Corp.	3.250	7/15/2025	741,546	0.20%
50,000	Ares Capital Corp.	4.250	3/1/2025	53,900	0.01%
180,000	Assurant, Inc.	4.200	9/27/2023	193,012	0.05%
1,240,000	Astrazeneca Finance LLC	1.200	5/28/2026	1,235,771	0.34%
350,000	Athene Global Funding	1.200	10/13/2023	353,937	0.10%
940,000	Athene Global Funding	1.608	6/29/2026	940,104	0.26%
875,000	Athene Global Funding	2.500	3/24/2028	896,843	0.25%
1,190,000	Australia & New Zealand Banking Group Ltd., MTN	2.050	11/21/2022	1,218,897	0.34%
345,000	AutoNation, Inc.	3.500	11/15/2024	371,391	0.10%
290,000	AutoNation, Inc.	4.500	10/1/2025	321,225	0.09%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	319,553	0.09%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	241,317	0.07%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	101,602	0.03%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	150,146	0.04%
420,000	Avnet, Inc.	3.000	5/15/2031	418,471	0.12%
285,000	Avolon Holdings Funding Ltd.	2.750	2/21/2028	281,993	0.08%
47,000	Avolon Holdings Funding Ltd.	3.625	5/1/2022	48,085	0.01%
535,000	Avolon Holdings Funding Ltd.	4.250	4/15/2026	579,767	0.16%
850,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	878,114	0.24%
185,000	Baltimore Gas & Electric Co.	2.250	6/15/2031	186,759	0.05%
800,000	Banco Bilbao Vizcaya Argentaria S.A.	0.875	9/18/2023	802,766	0.22%
400,000	Banco Santander S.A.	2.958	3/25/2031	412,148	0.11%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	247,577	0.07%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	284,154	0.08%
600,000	Bank of America Corp., (fixed rate to 4/22/2031, variable rate thereafter)	2.687	4/22/2032	617,277	0.17%
1,200,000	Bank of America Corp., MTN, (fixed rate to 6/14/2028, variable rate thereafter)	2.087	6/14/2029	1,209,710	0.33%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	426,812	0.12%
175,000	Bank of Montreal, MTN	1.850	5/1/2025	180,512	0.05%
725,000	Bank of Montreal, MTN	2.050	11/1/2022	741,838	0.20%
655,000	Bank of New York Mellon Corp. (The), MTN	1.600	4/24/2025	672,592	0.19%
1,235,000	Bank of New Zealand	2.000	2/21/2025	1,277,019	0.35%
885,000	Bank of Nova Scotia (The)	0.550	9/15/2023	886,862	0.24%
870,000	Bank of Nova Scotia (The)	2.000	11/15/2022	889,670	0.24%
1,260,000	Bank of Nova Scotia (The)	2.150	8/1/2031	1,255,237	0.35%
5,095	Bank of The West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	5,099	0.00%
356,750	Bank of The West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	361,046	0.10%
200,000	Banque Federative du Credit Mutuel S.A.	2.375	11/21/2024	208,943	0.06%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	471,835	0.13%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	516,803	0.14%
481,551	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	488,029	0.13%
660,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.213	10/15/2037	666,171	0.18%
925,000	Barclays Dryrock Issuance Trust, Series 2019-1, Class A	1.960	5/15/2025	942,221	0.26%
795,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	847,618	0.23%
1,025,000	BAT Capital Corp.	4.700	4/2/2027	1,158,253	0.32%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	250,388	0.07%
124,469	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	127,327	0.03%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	301,508	0.08%
580,000	Berry Global, Inc.	1.570	1/15/2026	580,174	0.16%
890,000	Blue Owl Finance LLC	3.125	6/10/2031	883,285	0.24%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	290,578	0.08%
215,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	1.323	1/13/2027	212,395	0.06%
905,000	BNP Paribas S.A., (fixed rate to 4/19/2031, variable rate thereafter)	2.871	4/19/2032	929,408	0.26%
675,000	BNP Paribas S.A., (fixed rate to 6/09/2025, variable rate thereafter)	2.219	6/9/2026	695,660	0.19%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	352,754	0.10%
630,000	Boeing Co. (The)	2.196	2/4/2026	636,022	0.17%
235,000	Brighthouse Financial Global Funding	1.000	4/12/2024	235,453	0.06%
205,000	British Telecommunications PLC	4.500	12/4/2023	223,217	0.06%
220,000	Broadridge Financial Solutions, Inc.	2.600	5/1/2031	224,013	0.06%
120,000	Brown-Forman Corp.	3.500	4/15/2025	130,892	0.04%
680,000	Bunge Ltd. Finance Corp.	2.750	5/14/2031	687,460	0.19%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	571,073	0.16%
360,000	Cabot Corp.	4.000	7/1/2029	389,445	0.11%
505,127	Capital One Prime Auto Receivables Trust, Series 2019-2, Class A3	1.920	5/15/2024	510,974	0.14%
87,314	CarMax Auto Owner Trust, Series 2019-4, Class A2A	2.010	3/15/2023	87,488	0.02%
510,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	516,903	0.14%
485,000	CarMax Auto Owner Trust, Series 2020-3, Class A3	0.620	3/17/2025	487,936	0.13%
77,221	Carvana Auto Receivables Trust, Series 2019-3A, Class A3	2.340	6/15/2023	77,298	0.02%
220,000	Carvana Auto Receivables Trust, Series 2021-N2, Class B	0.750	3/10/2028	219,563	0.06%
1,435,000	Caterpillar Financial Services Corp.	0.650	7/7/2023	1,443,134	0.40%
275,000	Caterpillar Financial Services Corp., MTN	0.950	5/13/2022	276,911	0.08%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	301,631	0.08%
370,000	Centene Corp.	2.500	3/1/2031	364,913	0.10%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	541,345	0.15%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	389,991	0.11%
515,000	Charles Schwab Corp. (The)	2.000	3/20/2028	528,297	0.15%
269,355	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	270,737	0.07%
227,000	Cigna Corp.	3.750	7/15/2023	241,737	0.07%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,075,259	0.30%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	587,087	0.16%
940,000	Citigroup, Inc., (fixed rate to 11/04/2021, variable rate thereafter)	2.312	11/4/2022	945,900	0.26%
510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	545,798	0.15%
230,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	0.981	5/1/2025	230,547	0.06%
455,000	CK Hutchison International Ltd.	1.500	4/15/2026	457,383	0.13%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
135,708	CNH Equipment Trust, Series 2020-A, Class A2	1.080	7/17/2023	135,939	0.04%
250,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	252,743	0.07%
300,000	CNH Industrial Capital LLC	1.950	7/2/2023	307,533	0.08%
625,000	Coca-Cola Co. (The)	2.250	1/5/2032	639,871	0.18%
1,060,000	Coca-Cola Europacific Partners PLC	0.800	5/3/2024	1,056,791	0.29%
225,000	Comerica, Inc.	3.700	7/31/2023	239,146	0.07%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	533,742	0.15%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	277,119	0.08%
25,020	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	25,018	0.01%
5,640	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	5,610	0.00%
107,175	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	111,266	0.03%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	302,129	0.08%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	300,118	0.08%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	571,525	0.16%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	128,126	0.04%
660,000	Cooperatieve Rabobank U.A.	2.750	1/10/2023	684,400	0.19%
980,000	Cooperatieve Rabobank U.A., (fixed rate to 2/24/2026, variable rate thereafter)	1.106	2/24/2027	966,156	0.27%
29,955	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	30,021	0.01%
2,711	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	2,708	0.00%
960,000	Cox Communications, Inc.	2.600	6/15/2031	974,393	0.27%
145,000	CPS Auto Receivables Trust, Series 2020-A, Class B	2.360	2/15/2024	145,963	0.04%
595,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	606,408	0.17%
435,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A	2.010	2/15/2029	443,168	0.12%
585,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	604,865	0.17%
315,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	318,754	0.09%
265,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	265,528	0.07%
750,000	Credit Agricole S.A., (fixed rate to 6/16/2025, variable rate thereafter)	1.907	6/16/2026	764,656	0.21%
405,000	Credit Suisse AG	2.100	11/12/2021	407,771	0.11%
725,000	Credit Suisse Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	3.091	5/14/2032	746,932	0.21%
525,000	Credit Suisse Group AG, (fixed rate to 6/05/2025, variable rate thereafter)	2.193	6/5/2026	537,553	0.15%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	689,515	0.19%
72,834	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	77,011	0.02%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	499,761	0.14%
237,000	CVS Health Corp.	4.300	3/25/2028	272,291	0.07%
325,000	DAE Funding LLC	1.550	8/1/2024	324,340	0.09%
160,000	Daimler Finance North America LLC	3.350	2/22/2023	167,288	0.05%
940,000	Danske Bank A/S	3.875	9/12/2023	1,000,293	0.28%
250,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	2.129	11/24/2026	253,677	0.07%
395,000	Deutsche Bank AG, (fixed rate to 11/26/2024, variable rate thereafter)	3.961	11/26/2025	427,031	0.12%
190,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	3.035	5/28/2032	193,201	0.05%
510,000	DH Europe Finance II S.a.r.l.	2.200	11/15/2024	532,090	0.15%
103,545	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	107,868	0.03%
210,000	Diamondback Energy, Inc.	0.900	3/24/2023	210,045	0.06%
470,000	Diamondback Energy, Inc.	4.750	5/31/2025	529,194	0.15%
205,000	DNB Bank ASA	2.150	12/2/2022	210,350	0.06%
1,055,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	1,046,832	0.29%
225,000	Dominion Energy, Inc.	3.071	8/15/2024	238,515	0.07%
795,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	795,946	0.22%
111,038	Drive Auto Receivables Trust, Series 2019-3, Class B	2.650	2/15/2024	111,425	0.03%
405,000	Drive Auto Receivables Trust, Series 2021-1, Class B	0.650	7/15/2025	405,674	0.11%
199,112	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	200,791	0.06%

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270,000	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	273,612	0.08%
104,484	DT Auto Owner Trust, Series 2019-4A, Class B	2.360	1/16/2024	105,028	0.03%
74,165	DT Auto Owner Trust, Series 2020-2A, Class A	1.140	1/16/2024	74,445	0.02%
320,000	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	332,951	0.09%
30,000	DT Auto Owner Trust, Series 2021-1A, Class B	0.620	9/15/2025	29,999	0.01%
300,000	DT Auto Owner Trust, Series 2021-2A, Class B	0.810	1/15/2027	300,772	0.08%
270,000	DTE Energy Co.	2.250	11/1/2022	276,049	0.08%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,184,814	0.33%
570,000	Duke Energy Corp.	0.900	9/15/2025	563,280	0.15%
110,000	DXC Technology Co.	4.125	4/15/2025	120,895	0.03%
895,000	Eagle Materials, Inc.	2.500	7/1/2031	886,669	0.24%
24,872	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	24,983	0.01%
1,255,000	eBay, Inc.	1.400	5/10/2026	1,259,249	0.35%
450,000	Element Fleet Management Corp.	3.850	6/15/2025	484,078	0.13%
25,000	Energy Transfer LP	4.250	3/15/2023	26,230	0.01%
605,000	Entergy Corp.	0.900	9/15/2025	596,918	0.16%
355,000	Entergy Corp.	2.400	6/15/2031	354,365	0.10%
1,285,000	Equitable Financial Life Global Funding	1.800	3/8/2028	1,278,324	0.35%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	119,093	0.03%
165,855	Exeter Automobile Receivables Trust, Series 2020-1A, Class B	2.260	4/15/2024	166,657	0.05%
28,598	Exeter Automobile Receivables Trust, Series 2020-2A, Class A	1.130	8/15/2023	28,626	0.01%
440,000	Exeter Automobile Receivables Trust, Series 2020-2A, Class C	3.280	5/15/2025	453,648	0.12%
275,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class B	0.500	2/18/2025	275,147	0.08%
330,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	330,154	0.09%
165,000	Expedia Group, Inc.	6.250	5/1/2025	191,937	0.05%
840,000	F&G Global Funding	1.750	6/30/2026	843,456	0.23%
31,372	FHLMC, 1-year CMT + 2.225%	2.462	1/1/2035	33,332	0.01%
52,644	FHLMC, 1-year CMT + 2.500%	2.667	5/1/2036	56,289	0.02%
1,395	FHLMC	3.000	10/1/2026	1,469	0.00%
97	FHLMC	6.500	1/1/2024	109	0.00%
30	FHLMC	8.000	7/1/2025	33	0.00%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	531,563	0.15%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	745,146	0.21%
1,175,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	1,258,035	0.35%
76,555	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	77,396	0.02%
120,783	First Investors Auto Owner Trust, Series 2019-2A, Class A	2.210	9/16/2024	121,637	0.03%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	807,074	0.22%
342,262	Flagship Credit Auto Trust, Series 2020-1, Class A	1.900	8/15/2024	345,531	0.10%
915,000	Flagship Credit Auto Trust, Series 2020-1, Class B	2.050	2/17/2025	934,022	0.26%
290,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	290,391	0.08%
325,000	Flex Ltd.	4.875	6/15/2029	374,856	0.10%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	641,893	0.18%
175,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	176,331	0.05%
785,000	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	0.560	10/15/2024	788,817	0.22%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	573,959	0.16%
635,000	Ford Credit Floorplan Master Owner Trust, Series 2019-1, Class A	2.840	3/15/2024	646,663	0.18%
1,245,000	Fresenius Medical Care U.S. Finance III, Inc.	3.000	12/1/2031	1,270,019	0.35%
290,000	FS KKR Capital Corp.	3.400	1/15/2026	299,865	0.08%
210,000	FS KKR Capital Corp.	4.125	2/1/2025	223,116	0.06%
825,000	GA Global Funding Trust	1.000	4/8/2024	826,841	0.23%
425,000	GE Capital Funding LLC	4.050	5/15/2027	481,009	0.13%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,123,447	0.31%
360,000	General Motors Financial Co., Inc.	4.150	6/19/2023	382,343	0.11%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	458,599	0.13%
155,000	Glencore Funding LLC	4.125	3/12/2024	167,097	0.05%
3,746	GLS Auto Receivables Issuer Trust, Series 2019-2A, Class A	3.060	4/17/2023	3,750	0.00%
260,000	GLS Auto Receivables Issuer Trust, Series 2019-4A, Class B	2.780	9/16/2024	265,320	0.07%
108,568	GLS Auto Receivables Issuer Trust, Series 2020-2A, Class A	1.580	8/15/2024	109,578	0.03%
300,000	GLS Auto Receivables Issuer Trust, Series 2020-3A, Class B	1.380	8/15/2024	302,393	0.08%
265,000	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	266,230	0.07%
105,109	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	105,917	0.03%

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340,000	GLS Auto Receivables Trust, Series 2021-2A, Class B	0.770	9/15/2025	340,036	0.09%
140,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	140,750	0.04%
328,327	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	332,116	0.09%
145,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	147,056	0.04%
180,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A	0.680	8/15/2025	180,855	0.05%
18,440	GNMA	3.630	2/20/2063	18,695	0.01%
28,197	GNMA	3.667	2/20/2063	28,479	0.01%
4,742	GNMA	3.890	10/20/2062	4,978	0.00%
3,997	GNMA	3.890	2/20/2063	4,010	0.00%
6,182	GNMA	3.890	4/20/2063	6,182	0.00%
13,071	GNMA	4.015	4/20/2063	13,840	0.00%
6,599	GNMA	4.035	5/20/2062	7,024	0.00%
9,496	GNMA	4.319	11/20/2064	10,054	0.00%
54,787	GNMA	4.362	6/20/2066	60,434	0.02%
88,973	GNMA	4.419	9/20/2066	97,827	0.03%
212,452	GNMA	4.443	10/20/2066	236,779	0.07%
61,087	GNMA	4.449	11/20/2066	67,069	0.02%
87,462	GNMA	4.507	11/20/2066	97,466	0.03%
85,711	GNMA	4.516	10/20/2066	95,475	0.03%
80,306	GNMA	4.517	10/20/2066	89,245	0.02%
47,238	GNMA	4.526	8/20/2066	52,486	0.01%
457,569	GNMA	4.537	7/20/2067	517,630	0.14%
159,967	GNMA	4.547	9/20/2066	178,316	0.05%
795,501	GNMA	4.571	1/20/2067	891,488	0.25%
852,851	GNMA	4.583	4/20/2067	957,753	0.26%
2,102	GNMA	4.630	7/20/2062	2,186	0.00%
730	GNMA	4.700	8/20/2061	799	0.00%
266,762	GNMA	4.700	5/20/2064	283,457	0.08%
328	GNMA	6.500	12/15/2023	366	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	524,092	0.14%
510,000	Goldman Sachs Group, Inc. (The), (fixed rate to 12/09/2025, variable rate thereafter)	1.093	12/9/2026	502,081	0.14%
480,000	Goldman Sachs Group, Inc. (The), (fixed rate to 3/09/2026, variable rate thereafter)	1.431	3/9/2027	478,647	0.13%
445,000	Goldman Sachs Group, Inc. (The), (fixed rate to 4/22/2031, variable rate thereafter)	2.615	4/22/2032	454,597	0.13%
404,260	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	0.770	2/20/2060	406,153	0.11%
236,984	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	0.640	3/20/2060	238,269	0.07%
135,462	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.610	7/20/2064	136,369	0.04%
105,385	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.607	7/20/2064	106,177	0.03%
752	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	754	0.00%
272,695	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	280,027	0.08%
411,133	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.027	2/20/2066	419,092	0.12%
5,615	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.707	4/20/2066	5,560	0.00%
1,272,493	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	1,379,252	0.38%
311,366	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	0.557	12/20/2068	311,713	0.09%
1,060,824	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	0.507	10/20/2068	1,063,056	0.29%
979,833	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	0.507	5/20/2069	979,176	0.27%
665,000	Great-West Lifeco U.S. Finance LP	0.904	8/12/2025	658,051	0.18%
605,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	617,252	0.17%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	459,128	0.13%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	353,216	0.10%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	262,223	0.07%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,374,414	0.38%
295,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	315,545	0.09%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	224,620	0.06%
420,000	Hasbro, Inc.	3.550	11/19/2026	460,369	0.13%
255,000	Healthpeak Properties, Inc.	3.000	1/15/2030	270,192	0.07%

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485,000	Hewlett Packard Enterprise Co.	4.650	10/1/2024	539,213	0.15%
187,145	Honda Auto Receivables Owner Trust, Series 2020-2, Class A2	0.740	11/15/2022	187,455	0.05%
455,000	Honda Auto Receivables Owner Trust, Series 2020-2, Class A3	0.820	7/15/2024	457,932	0.13%
890,000	HP, Inc.	1.450	6/17/2026	883,397	0.24%
915,000	HSBC Holdings PLC, (fixed rate to 5/24/2031, variable rate thereafter)	2.804	5/24/2032	939,018	0.26%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	578,699	0.16%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	162,939	0.04%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	323,230	0.09%
140,000	Huntsman International LLC	2.950	6/15/2031	141,999	0.04%
391,279	Hyundai Auto Receivables Trust, Series 2019-B, Class A3	1.940	2/15/2024	395,132	0.11%
170,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	172,444	0.05%
1,045,000	Hyundai Capital America	1.800	1/10/2028	1,035,650	0.29%
195,000	Hyundai Capital America	2.375	2/10/2023	200,158	0.05%
95,000	Hyundai Capital America	3.000	6/20/2022	97,173	0.03%
315,000	Infor, Inc.	1.450	7/15/2023	318,554	0.09%
220,000	ING Groep NV, (fixed rate to 4/01/2031, variable rate thereafter)	2.727	4/1/2032	226,253	0.06%
465,000	Intercontinental Exchange, Inc.	2.100	6/15/2030	462,345	0.13%
530,000	International Business Machines Corp.	2.850	5/13/2022	542,170	0.15%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	170,209	0.05%
745,000	John Deere Capital Corp., MTN	2.000	6/17/2031	753,039	0.21%
865,000	JPMorgan Chase & Co., (fixed rate to 11/19/2025, variable rate thereafter)	1.045	11/19/2026	854,051	0.24%
535,000	JPMorgan Chase & Co., (fixed rate to 4/01/2022, variable rate thereafter)	3.207	4/1/2023	546,612	0.15%
480,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	1.578	4/22/2027	482,487	0.13%
510,000	JPMorgan Chase & Co., (fixed rate to 6/01/2023, variable rate thereafter)	1.514	6/1/2024	520,055	0.14%
1,070,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	1,078,411	0.30%
1,520,000	JPMorgan Chase & Co., (fixed rate to 6/23/2024, variable rate thereafter)	0.969	6/23/2025	1,521,796	0.42%
60,971	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	63,227	0.02%
575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	632,859	0.17%
225,000	Kennametal, Inc.	4.625	6/15/2028	254,226	0.07%
240,000	Kia Corp.	1.000	4/16/2024	241,217	0.07%
255,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	259,925	0.07%
635,000	Laboratory Corp. of America Holdings	1.550	6/1/2026	637,625	0.18%
470,000	LeasePlan Corp NV	2.875	10/24/2024	493,602	0.14%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	530,685	0.15%
375,000	Lloyds Banking Group PLC, (fixed rate to 7/09/2024, variable rate thereafter)	3.870	7/9/2025	406,264	0.11%
310,000	Lowe's Cos., Inc.	2.625	4/1/2031	320,315	0.09%
300,000	Lundin Energy Finance BV	3.100	7/15/2031	303,041	0.08%
1,195,000	Macquarie Bank Ltd.	2.100	10/17/2022	1,222,458	0.34%
65,000	Macquarie Bank Ltd.	2.300	1/22/2025	67,825	0.02%
365,000	Macquarie Group Ltd., (fixed rate to 1/12/2026, variable rate thereafter)	1.340	1/12/2027	361,935	0.10%
895,000	Macquarie Group Ltd., (fixed rate to 6/23/2031, variable rate thereafter)	2.691	6/23/2032	897,340	0.25%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	375,354	0.10%
175,000	Marvell Technology, Inc.	4.200	6/22/2023	186,044	0.05%
164,021	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	173,722	0.05%
1,400,000	MassMutual Global Funding II	0.850	6/9/2023	1,414,328	0.39%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,296,446	0.36%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	440,623	0.12%
290,000	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3	0.550	2/18/2025	291,541	0.08%
174,289	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	167,422	0.05%
795,000	Metropolitan Life Global Funding I	0.900	6/8/2023	802,826	0.22%
700,000	Metropolitan Life Global Funding I	0.950	7/2/2025	699,370	0.19%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	284,860	0.08%
460,000	Microchip Technology, Inc.	2.670	9/1/2023	479,099	0.13%
755,000	Micron Technology, Inc.	2.497	4/24/2023	780,383	0.21%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	447,427	0.12%
24,625	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	24,755	0.01%
410,000	Mitsubishi HC Capital, Inc.	2.652	9/19/2022	419,287	0.12%
185,000	Mondelez International, Inc.	2.750	4/13/2030	194,868	0.05%

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1,780,000	Morgan Stanley, (fixed rate to 5/30/2024, variable rate thereafter)	0.790	5/30/2025	1,773,718	0.49%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.217	7/15/2046	253,215	0.07%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	138,987	0.04%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	581,297	0.16%
134,354	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	136,652	0.04%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	940,090	0.26%
625,000	National Bank of Canada	2.150	10/7/2022	638,820	0.18%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	196,797	0.05%
1,300,000	National Securities Clearing Corp.	1.200	4/23/2023	1,320,371	0.36%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	651,086	0.18%
345,000	Natwest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	1.642	6/14/2027	344,957	0.09%
570,000	NatWest Markets PLC	0.800	8/12/2024	567,388	0.16%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,060,824	0.29%
107,380	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	107,920	0.03%
152,673	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	153,689	0.04%
1,030,000	NBN Co. Ltd.	2.625	5/5/2031	1,055,060	0.29%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,135,884	0.31%
900,000	NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	903,673	0.25%
435,000	NextEra Energy Capital Holdings, Inc.	2.403	9/1/2021	436,574	0.12%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	313,101	0.09%
865,000	NextGear Floorplan Master Owner Trust, Series 2020-1A, Class A2	1.550	2/15/2025	880,828	0.24%
275,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	286,270	0.08%
27,159	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	0.976	7/25/2025	27,179	0.01%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	228,344	0.06%
960,000	Nutrien Ltd.	1.900	5/13/2023	983,393	0.27%
1,265,000	NVIDIA Corp.	2.000	6/15/2031	1,266,349	0.35%
150,000	Oaktree Specialty Lending Corp.	3.500	2/25/2025	157,545	0.04%
675,000	Office Properties Income Trust	4.500	2/1/2025	732,962	0.20%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	256,650	0.07%
394,448	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	395,690	0.11%
1,250,000	Oracle Corp.	2.875	3/25/2031	1,300,098	0.36%
185,000	ORIX Corp.	3.250	12/4/2024	199,441	0.05%
575,000	Owl Rock Capital Corp.	3.400	7/15/2026	599,282	0.16%
315,000	Owl Rock Capital Corp.	4.250	1/15/2026	340,309	0.09%
425,000	Owl Rock Technology Finance Corp.	3.750	6/17/2026	446,889	0.12%
105,000	PACCAR Financial Corp., MTN	0.800	6/8/2023	105,870	0.03%
160,000	PACCAR Financial Corp., MTN	1.800	2/6/2025	164,126	0.05%
955,000	PACCAR Financial Corp., MTN	1.900	2/7/2023	978,461	0.27%
900,000	Pacific Gas & Electric Co., 3-month LIBOR + 1.375%	1.531	11/15/2021	901,844	0.25%
510,000	Pacific Gas & Electric Co.	3.000	6/15/2028	512,294	0.14%
565,000	Panasonic Corp.	2.536	7/19/2022	576,171	0.16%
925,000	PayPal Holdings, Inc.	1.350	6/1/2023	941,382	0.26%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	192,727	0.05%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	741,338	0.20%
1,065,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	1,021,316	0.28%
525,000	Pfizer, Inc.	3.200	9/15/2023	554,823	0.15%
195,000	Piedmont Operating Partnership LP	3.150	8/15/2030	197,928	0.05%
530,000	Pioneer Natural Resources Co.	0.550	5/15/2023	530,506	0.15%
520,288	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	534,321	0.15%
377,580	Prestige Auto Receivables Trust, Series 2019-1A, Class A3	2.450	5/15/2023	378,692	0.10%
695,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	700,803	0.19%
1,360,000	Protective Life Global Funding	1.082	6/9/2023	1,376,115	0.38%
370,000	PSEG Power LLC	3.850	6/1/2023	392,747	0.11%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	249,168	0.07%
530,000	Public Storage	2.300	5/1/2031	540,641	0.15%
825,000	Qatar Petroleum	2.250	7/12/2031	816,230	0.22%
29,000	Raytheon Technologies Corp.	3.650	8/16/2023	30,775	0.01%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	689,105	0.19%
565,000	Reliance Standard Life Global Funding II	3.850	9/19/2023	604,317	0.17%
825,000	Royal Bank of Canada	1.200	4/27/2026	824,432	0.23%
255,000	Ryder System, Inc., MTN	3.750	6/9/2023	270,112	0.07%
275,000	Ryder System, Inc., MTN	3.875	12/1/2023	295,368	0.08%
370,000	Ryder System, Inc., MTN	4.625	6/1/2025	417,584	0.11%
254,242	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	251,442	0.07%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
210,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	220,535	0.06%
300,000	Santander Consumer Auto Receivables Trust, Series 2020-BA, Class A3	0.460	8/15/2024	300,536	0.08%
71,857	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	72,065	0.02%
370,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	2.900	10/15/2024	375,097	0.10%
137,527	Santander Drive Auto Receivables Trust, Series 2020-1, Class A3	2.030	2/15/2024	138,234	0.04%
175,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	175,291	0.05%
520,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class B	0.960	11/15/2024	523,045	0.14%
615,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	620,367	0.17%
170,000	Santander Drive Auto Receivables Trust, Series 2020-4, Class C	1.010	1/15/2026	170,986	0.05%
460,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	460,741	0.13%
690,000	Santander Holdings USA, Inc.	3.450	6/2/2025	741,491	0.20%
755,000	Security Benefit Global Funding	1.250	5/17/2024	756,242	0.21%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	855,324	0.24%
31,110	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	31,472	0.01%
187,050	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	187,795	0.05%
310,000	Simon Property Group LP	1.750	2/1/2028	308,342	0.08%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	210,594	0.06%
245,000	Societe Generale S.A.	1.375	7/8/2025	246,219	0.07%
1,255,000	Societe Generale S.A., (fixed rate to 6/9/2026, variable rate thereafter)	1.792	6/9/2027	1,251,949	0.34%
46,601	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	47,130	0.01%
85,414	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	86,906	0.02%
575,000	Southern California Edison Co., Series G	2.500	6/1/2031	575,671	0.16%
370,000	Southern Co. (The), (fixed rate to 6/15/2026, variable rate thereafter)	3.750	9/15/2051	372,368	0.10%
720,000	Southern Power Co., Series E	2.500	12/15/2021	725,916	0.20%
260,000	Southwestern Electric Power Co.	1.650	3/15/2026	263,124	0.07%
820,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	2.819	1/30/2026	860,620	0.24%
530,000	Standard Chartered PLC, (fixed rate to 5/21/2024, variable rate thereafter)	3.785	5/21/2025	569,740	0.16%
1,135,000	Standard Chartered PLC, (fixed rate to 6/29/2031, variable rate thereafter)	2.678	6/29/2032	1,138,814	0.31%
245,000	State Street Corp., (fixed rate to 3/30/2025, variable rate thereafter)	2.901	3/30/2026	261,586	0.07%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	311,121	0.09%
545,000	Sumitomo Mitsui Financial Group, Inc.	2.696	7/16/2024	576,134	0.16%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	241,005	0.07%
1,040,000	Sumitomo Mitsui Trust Bank Ltd.	0.850	3/25/2024	1,041,589	0.29%
660,000	Suncor Energy, Inc.	2.800	5/15/2023	686,414	0.19%
600,000	Suzano Austria GmbH	3.125	1/15/2032	594,222	0.16%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	557,971	0.15%
1,400,000	Swedbank AB	1.300	6/2/2023	1,421,560	0.39%
75,000	Synchrony Financial	4.250	8/15/2024	81,955	0.02%
135,000	Timken Co. (The)	4.500	12/15/2028	150,817	0.04%
675,000	Toronto-Dominion Bank (The)	0.750	9/11/2025	668,596	0.18%
430,000	Toronto-Dominion Bank (The), MTN	1.200	6/3/2026	430,541	0.12%
700,000	Toronto-Dominion Bank (The), MTN	1.900	12/1/2022	715,960	0.20%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	448,734	0.12%
200,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	203,066	0.06%
250,000	Toyota Motor Credit Corp., MTN	1.150	5/26/2022	252,144	0.07%
295,000	Toyota Motor Credit Corp., MTN	1.800	10/7/2021	296,274	0.08%
480,000	Toyota Motor Credit Corp., MTN	1.900	4/6/2028	489,065	0.13%
375,000	Truist Financial Corp., MTN, (fixed rate to 3/02/2026, variable rate thereafter)	1.267	3/2/2027	374,579	0.10%
770,000	Truist Financial Corp., MTN	3.050	6/20/2022	789,097	0.22%
515,000	Truist Financial Corp., MTN, (fixed rate to 6/7/2028, variable rate thereafter)	1.887	6/7/2029	516,560	0.14%
2,675,000	U.S. Treasury Note	0.125	1/15/2024	2,658,804	0.73%
10,860,000	U.S. Treasury Note	0.250	8/31/2025	10,641,952	2.93%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
7,395,000	U.S. Treasury Note	0.250	9/30/2025	7,239,301	1.99%
24,385,000	U.S. Treasury Note	0.250	10/31/2025	23,841,100	6.57%
7,010,000	U.S. Treasury Note	0.375	11/30/2025	6,883,765	1.90%
23,985,000	U.S. Treasury Note	0.375	12/31/2025	23,530,597	6.48%
14,355,000	U.S. Treasury Note	0.500	3/31/2025	14,283,786	3.94%
3,895,000	U.S. Treasury Note	0.625	8/15/2030	3,628,740	1.00%
3,580,000	U.S. Treasury Note	0.750	3/31/2026	3,563,918	0.98%
4,705,000	U.S. Treasury Note	0.750	5/31/2026	4,678,167	1.29%
5,645,000	U.S. Treasury Note	0.875	11/15/2030	5,368,042	1.48%
11,185,000	U.S. Treasury Note	1.125	2/15/2031	10,858,188	2.99%
5,405,000	U.S. Treasury Note	1.625	5/15/2031	5,487,764	1.51%
224,300	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	224,393	0.06%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	584,844	0.16%
665,000	UniCredit SpA	3.750	4/12/2022	680,997	0.19%
375,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	1.982	6/3/2027	373,598	0.10%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	593,099	0.16%
215,000	Union Pacific Corp.	3.646	2/15/2024	230,477	0.06%
745,000	UnitedHealth Group, Inc.	2.300	5/15/2031	762,944	0.21%
710,000	Verizon Communications, Inc.	2.100	3/22/2028	724,850	0.20%
2,180,000	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	2,203,980	0.61%
600,000	Vistra Operations Co. LLC	3.550	7/15/2024	633,522	0.17%
890,000	Viterra Finance BV	2.000	4/21/2026	891,207	0.25%
555,000	Volkswagen Group of America Finance LLC	1.250	11/24/2025	551,725	0.15%
275,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	296,755	0.08%
290,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	313,420	0.09%
1,540,000	WEC Energy Group, Inc.	0.550	9/15/2023	1,539,154	0.42%
340,000	Wells Fargo & Co., (fixed rate to 4/30/2025, variable rate thereafter)	2.188	4/30/2026	352,986	0.10%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,037,761	0.29%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	219,486	0.06%
1,212,139	Wells Fargo Commercial Mortgage Trust, Series 2017-RC 1, Class A2	3.118	1/15/2060	1,221,304	0.34%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	492,516	0.14%
265,000	Western Union Co. (The)	1.350	3/15/2026	263,187	0.07%
165,000	Western Union Co. (The)	4.250	6/9/2023	176,322	0.05%
683,111	Westlake Automobile Receivables Trust, Series 2019-2A, Class B	2.620	7/15/2024	685,897	0.19%
225,000	Westlake Automobile Receivables Trust, Series 2019-3A, Class B	2.410	10/15/2024	226,733	0.06%
457,186	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	458,564	0.13%
400,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	407,394	0.11%
590,000	Westlake Automobile Receivables Trust, Series 2021-1A, Class B	0.640	3/16/2026	590,627	0.16%
270,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	269,944	0.07%
680,000	Westpac Banking Corp.	2.150	6/3/2031	687,424	0.19%
195,000	Westpac Banking Corp.	2.800	1/11/2022	197,700	0.05%
127,432	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	127,749	0.04%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	351,011	0.10%
200,184	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	208,498	0.06%
113,929	Wheels SPV 2 LLC, Series 2019-1A, Class A2	2.300	5/22/2028	114,680	0.03%
585,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class A	2.210	7/15/2026	598,691	0.16%
13,769	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	13,815	0.00%
635,000	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	638,771	0.18%
310,000	World Omni Select Auto Trust, Series 2020-A, Class A3	0.550	7/15/2025	310,714	0.09%
275,000	WW Grainger, Inc.	1.850	2/15/2025	284,695	0.08%
	Total			358,489,609	98.77%
Short-Term Investments					
6,219,941	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	6,219,941	1.72%

Loomis Sayles Intermediate Duration Bond Fund
Investments as of June 30, 2021 (Unaudited)

Total Investments	364,709,550	100.49%
Other assets less liabilities	(1,768,760)	(0.49%)
Net Assets	362,940,790	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
5 Year U.S. Treasury Note	9/30/2021	174	\$ 21,551,994	\$ 21,476,766	\$ (75,228)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(20)	\$ (2,900,801)	\$ (2,944,063)	\$ (43,262)
Total Futures Contracts					\$ (118,490)

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.

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