

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
305,000	AbbVie, Inc.	3.600	5/14/2025	314,583	0.14%
530,000	ABN AMRO Bank NV	1.800	9/20/2019	529,571	0.23%
35,354	ACC Trust, Series 2018-1, Class A	3.700	12/21/2020	35,397	0.02%
95,000	Activision Blizzard, Inc.	2.300	9/15/2021	94,685	0.04%
85,000	AIG Global Funding	2.150	7/2/2020	84,800	0.04%
720,000	Air Lease Corp.	3.875	7/3/2023	746,878	0.32%
210,000	Aircastle Ltd.	4.125	5/1/2024	215,658	0.09%
325,000	Aircastle Ltd.	4.250	6/15/2026	328,868	0.14%
720,000	Alliant Energy Finance LLC	4.250	6/15/2028	763,159	0.33%
315,000	American Express Co.	2.200	10/30/2020	314,406	0.14%
670,000	American Express Co.	2.500	7/30/2024	667,923	0.29%
495,000	American Express Co.	3.700	8/3/2023	516,943	0.22%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	631,711	0.27%
645,000	American Financial Group, Inc.	3.500	8/15/2026	650,789	0.28%
425,000	American Honda Finance Corp., MTN	2.000	2/14/2020	424,308	0.18%
1,095,000	American Honda Finance Corp., MTN	2.200	6/27/2022	1,092,639	0.47%
245,000	American Honda Finance Corp., MTN	3.625	10/10/2023	257,307	0.11%
72,000	AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C	2.870	11/8/2021	72,148	0.03%
160,000	AmeriCredit Automobile Receivables Trust, Series 2016-3, Class C	2.240	4/8/2022	159,672	0.07%
555,000	AmeriCredit Automobile Receivables Trust, Series 2016-4, Class B	1.830	12/8/2021	553,313	0.24%
110,000	AmeriCredit Automobile Receivables Trust, Series 2017-1, Class B	2.300	2/18/2022	109,860	0.05%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	523,038	0.22%
480,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	479,877	0.21%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	421,130	0.18%
915,000	ANZ New Zealand International Ltd.	2.200	7/17/2020	912,761	0.39%
1,040,000	ArcelorMittal	3.600	7/16/2024	1,047,928	0.45%
760,000	Ares Capital Corp.	4.200	6/10/2024	776,739	0.33%
180,000	Assurant, Inc.	4.200	9/27/2023	186,893	0.08%
315,000	AT&T, Inc., 3-month LIBOR + 1.180%	3.616	6/12/2024	320,818	0.14%
380,000	Athene Global Funding	2.750	4/20/2020	380,744	0.16%
110,000	Athene Holding Ltd.	4.125	1/12/2028	111,050	0.05%
345,000	AutoNation, Inc.	3.500	11/15/2024	347,708	0.15%
290,000	AutoNation, Inc.	4.500	10/1/2025	302,946	0.13%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	314,417	0.14%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	236,374	0.10%
360,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	362,475	0.16%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	102,140	0.04%
640,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	658,909	0.28%
375,000	Avolon Holdings Funding Ltd.	3.625	5/1/2022	380,137	0.16%
285,000	AXIS Specialty Finance LLC	3.900	7/15/2029	292,458	0.13%
835,000	Bacardi Ltd.	4.700	5/15/2028	893,353	0.38%
980,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	987,800	0.42%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	411,932	0.18%
1,090,000	Bank of Montreal, MTN	2.500	6/28/2024	1,088,264	0.47%
950,000	Bank of Nova Scotia (The)	2.150	7/14/2020	948,899	0.41%
285,000	Bank of the West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	283,841	0.12%
450,000	Bank of the West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	450,080	0.19%
450,000	Banque Federative du Credit Mutuel S.A.	2.200	7/20/2020	449,273	0.19%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	462,657	0.20%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	506,627	0.22%
565,000	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	574,824	0.25%
415,000	Barclays Dryrock Issuance Trust, Series 2014-3, Class A	2.410	7/15/2022	414,979	0.18%
1,110,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	1,140,441	0.49%
770,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	5.088	6/20/2030	779,004	0.33%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	237,056	0.10%
258,440	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	263,163	0.11%

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1,130,000	BB&T Corp., MTN	2.500	8/1/2024	1,128,483	0.48%
1,015,000	BB&T Corp., MTN	3.050	6/20/2022	1,033,376	0.44%
415,000	Best Buy Co., Inc.	4.450	10/1/2028	441,775	0.19%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	286,561	0.12%
490,000	BNZ International Funding Ltd.	2.400	2/21/2020	489,998	0.21%
855,000	Boeing Co. (The)	2.950	2/1/2030	857,209	0.37%
545,000	Boston Properties LP	3.400	6/21/2029	559,960	0.24%
330,000	Brighthouse Financial, Inc., Series WI	3.700	6/22/2027	319,624	0.14%
205,000	British Telecommunications PLC	4.500	12/4/2023	218,865	0.09%
565,000	Brixmor Operating Partnership LP	3.650	6/15/2024	578,775	0.25%
120,000	Brown-Forman Corp.	3.500	4/15/2025	126,053	0.05%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	549,571	0.24%
535,000	Cabot Corp.	4.000	7/1/2029	543,129	0.23%
520,000	California Republic Auto Receivables Trust, Series 2017-1, Class A4	2.280	6/15/2022	519,382	0.22%
117,120	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3	2.020	8/20/2021	116,888	0.05%
160,000	Capital One Financial Corp.	3.750	3/9/2027	166,225	0.07%
805,000	Capital One Multi-Asset Execution Trust, Series 2017-A4, Class A4	1.990	7/17/2023	803,027	0.34%
725,999	CarMax Auto Owner Trust, Series 2017-2, Class A3	1.930	3/15/2022	723,990	0.31%
265,000	Caterpillar Financial Services Corp.	2.650	5/17/2021	267,113	0.11%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	306,081	0.13%
500,000	Caterpillar Financial Services Corp., MTN	3.650	12/7/2023	526,777	0.23%
425,000	CBS Corp.	2.900	6/1/2023	427,581	0.18%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	524,648	0.23%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	374,915	0.16%
44,204	Chrysler Capital Auto Receivables Trust, Series 2016-BA, Class A3	1.640	7/15/2021	44,158	0.02%
31,331	CIG Auto Receivables Trust, Series 2017-1A, Class A	2.710	5/15/2023	31,345	0.01%
630,000	Cigna Corp.	3.750	7/15/2023	654,334	0.28%
260,000	Citibank Credit Card Issuance Trust, Series 2014-A1, Class A1	2.880	1/23/2023	262,551	0.11%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,035,154	0.44%
215,000	Citigroup, Inc.	2.900	12/8/2021	217,426	0.09%
1,000,000	Citigroup, Inc., (fixed rate to 1/24/2022, variable rate thereafter)	3.142	1/24/2023	1,013,128	0.43%
310,000	Citizens Bank NA	2.250	3/2/2020	309,484	0.13%
68,773	Colony American Finance Ltd., Series 2015-1, Class A	2.896	10/15/2047	68,671	0.03%
250,000	Comerica Bank	2.500	6/2/2020	250,320	0.11%
670,000	Comerica Bank	2.500	7/23/2024	669,072	0.29%
225,000	Comerica, Inc.	3.700	7/31/2023	234,491	0.10%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	274,987	0.12%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	540,047	0.23%
68,558	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	68,517	0.03%
195,926	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	200,978	0.09%
478,193	Commercial Mortgage Pass Through Certificates, Series 2014-LC17, Class A3	3.723	10/10/2047	491,417	0.21%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	296,912	0.13%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	290,969	0.13%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	554,240	0.24%
28,658	Commercial Mortgage Pass Through Trust, Series 2014-CR14, Class A2	3.147	2/10/2047	28,642	0.01%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	120,832	0.05%
1,035,000	Consolidated Edison, Inc., Series A	2.000	3/15/2020	1,033,034	0.44%
660,000	Cooperatieve Rabobank U.A. (NY)	2.750	1/10/2023	667,477	0.29%
142,808	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	143,086	0.06%
12,504	Countrywide Alternative Loan Trust, Series 2006-J5, Class 4A1	4.953	7/25/2021	11,827	0.01%
5,917	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	5,881	0.00%
320,000	Cox Communications, Inc.	3.150	8/15/2024	325,674	0.14%
57,490	CPS Auto Receivables Trust, Series 2017-C, Class B	2.300	7/15/2021	57,441	0.02%

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775,000	CPS Auto Receivables Trust, Series 2018-D, Class B	3.610	11/15/2022	783,816	0.34%
22,706	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	22,699	0.01%
925,000	Credit Agricole S.A.	3.750	4/24/2023	959,212	0.41%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	677,239	0.29%
84,913	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	88,400	0.04%
206,000	CSX Corp.	3.700	10/30/2020	208,791	0.09%
1,100,000	Daimler Finance North America LLC	3.350	2/22/2023	1,124,463	0.48%
940,000	Danske Bank AS	3.875	9/12/2023	966,911	0.42%
34,207	Delta Air Lines Pass Through Trust, Series 2009-1, Class A	7.750	6/17/2021	34,791	0.02%
215,000	Deutsche Bank AG	3.150	1/22/2021	213,867	0.09%
400,000	Deutsche Telekom International Finance BV	1.500	9/19/2019	399,416	0.17%
215,434	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	218,517	0.09%
515,000	Discover Financial Services	4.500	1/30/2026	554,553	0.24%
445,000	Dominion Energy, Inc.	3.071	8/15/2024	448,916	0.19%
3,988	Drive Auto Receivables Trust, Series 2017-BA, Class C	2.610	8/16/2021	3,987	0.00%
1,005,000	Drive Auto Receivables Trust, Series 2018-5, Class B	3.680	7/15/2023	1,018,526	0.44%
215,000	Drive Auto Receivables Trust, Series 2019-3, Class B	2.650	2/15/2024	215,511	0.09%
178,641	DT Auto Owner Trust, Series 2015-3A, Class D	4.530	10/17/2022	179,072	0.08%
193,473	DT Auto Owner Trust, Series 2016-2A, Class D	5.430	11/15/2022	195,120	0.08%
18,842	DT Auto Owner Trust, Series 2017-1A, Class C	2.700	11/15/2022	18,839	0.01%
60,000	DT Auto Owner Trust, Series 2018-2A, Class C	3.670	3/15/2024	60,765	0.03%
285,000	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	288,716	0.12%
270,000	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	272,526	0.12%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,167,232	0.50%
255,000	DuPont de Nemours, Inc.	3.766	11/15/2020	259,344	0.11%
97,267	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	97,137	0.04%
9,000	Eastman Chemical Co.	4.500	1/15/2021	9,200	0.00%
25,000	Energy Transfer Operating LP	4.250	3/15/2023	26,070	0.01%
35,000	Energy Transfer Operating LP	4.750	1/15/2026	37,703	0.02%
275,000	Enstar Group Ltd.	4.950	6/1/2029	281,827	0.12%
230,000	ERP Operating LP	3.000	7/1/2029	233,283	0.10%
451,000	Exelon Corp.	2.450	4/15/2021	450,079	0.19%
179,000	Exelon Generation Co. LLC	2.950	1/15/2020	179,206	0.08%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	121,017	0.05%
233,315	Exeter Automobile Receivables Trust, Series 2017-2A, Class B	2.820	5/16/2022	233,536	0.10%
162,819	Exeter Automobile Receivables Trust, Series 2018-1A, Class B	2.750	4/15/2022	162,907	0.07%
400,000	Exeter Automobile Receivables Trust, Series 2018-2A, Class B	3.270	5/16/2022	401,203	0.17%
150,000	Exeter Automobile Receivables Trust, Series 2019-2A, Class B	3.060	5/15/2023	150,957	0.07%
285,000	Experian Finance PLC	4.250	2/1/2029	313,463	0.13%
95,000	Express Scripts Holding Co.	4.500	2/25/2026	102,749	0.04%
65,000	Express Scripts Holding Co.	4.750	11/15/2021	68,174	0.03%
1,130,000	FedEx Corp.	3.100	8/5/2029	1,118,256	0.48%
2,817	FHLMC	3.000	10/1/2026	2,878	0.00%
42,354	FHLMC, 1-year CMT + 2.254%	4.599	1/1/2035	44,586	0.02%
96,264	FHLMC, 1-year CMT + 2.500%	4.998	5/1/2036	101,944	0.04%
256	FHLMC	6.500	1/1/2024	284	0.00%
57	FHLMC	8.000	7/1/2025	61	0.00%
648,018	FHLMC Multifamily Structured Pass Through Certificates, Series K013, Class A2	3.974	1/25/2021	660,252	0.28%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	527,689	0.23%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	715,113	0.31%
780,000	Fifth Third Bank	1.625	9/27/2019	779,184	0.33%
170,852	First Investors Auto Owner Trust, Series 2017-1A, Class A2	2.200	3/15/2022	170,596	0.07%
315,000	First Investors Auto Owner Trust, Series 2017-2A, Class A2	2.270	7/15/2022	314,629	0.14%
330,188	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	331,665	0.14%
760,000	Fiserv, Inc.	3.200	7/1/2026	775,499	0.33%
26,995	Flagship Credit Auto Trust, Series 2015-2, Class B	3.080	12/15/2021	26,998	0.01%
195,000	Flagship Credit Auto Trust, Series 2016-2, Class B	3.840	9/15/2022	195,914	0.08%

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35,927	Flagship Credit Auto Trust, Series 2016-3, Class B	2.430	6/15/2021	35,918	0.02%
100,379	Flagship Credit Auto Trust, Series 2016-4, Class B	2.410	10/15/2021	100,311	0.04%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	821,754	0.35%
915,000	Flex Ltd.	4.875	6/15/2029	949,952	0.41%
65	FNMA	6.000	9/1/2021	65	0.00%
230,000	Ford Credit Auto Owner Trust, Series 2014-2, Class A	2.310	4/15/2026	229,936	0.10%
705,000	Ford Credit Auto Owner Trust, Series 2016-2, Class A	2.030	12/15/2027	701,541	0.30%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	611,990	0.26%
635,000	Ford Credit Floorplan Master Owner Trust, Series 2019-1, Class A	2.840	3/15/2024	644,406	0.28%
670,000	Ford Motor Credit Co. LLC	2.979	8/3/2022	662,500	0.28%
200,000	Ford Motor Credit Co. LLC	3.810	1/9/2024	200,080	0.09%
535,000	Ford Motor Credit Co. LLC	4.542	8/1/2026	539,545	0.23%
605,000	Fortis, Inc.	2.100	10/4/2021	599,008	0.26%
107,000	Fortune Brands Home & Security, Inc.	3.000	6/15/2020	107,362	0.05%
313,203	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M2, 1-month LIBOR + 1.850%	4.116	10/25/2027	316,398	0.14%
570,000	Fresenius Med Care III Co.	3.750	6/15/2029	565,839	0.24%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,097,374	0.47%
360,000	General Motors Financial Co., Inc.	4.150	6/19/2023	371,963	0.16%
390,000	General Motors Financial Co., Inc.	5.250	3/1/2026	420,683	0.18%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	452,004	0.19%
310,000	Glencore Funding LLC Co.	4.125	3/12/2024	321,434	0.14%
265,000	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	268,904	0.12%
706,731	GLS Auto Receivables Trust, Series 2019-2A, Class A	3.060	4/17/2023	709,888	0.30%
165,929	GM Financial Consumer Automobile Receivables Trust, Series 2017-1A, Class A3	1.780	10/18/2021	165,451	0.07%
477,894	GM Financial Consumer Automobile Receivables Trust, Series 2017-3A, Class A3	1.970	5/16/2022	476,803	0.20%
450,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	449,612	0.19%
180,316	GNMA	4.214	2/20/2063	182,079	0.08%
174,012	GNMA	4.244	2/20/2063	176,249	0.08%
55,221	GNMA	4.295	5/20/2062	55,593	0.02%
40,536	GNMA	4.331	5/20/2062	41,141	0.02%
80,627	GNMA	4.398	10/20/2062	81,657	0.04%
112,070	GNMA	4.402	4/20/2063	113,695	0.05%
60,043	GNMA	4.404	6/20/2066	64,671	0.03%
220,547	GNMA	4.430	10/20/2066	239,913	0.10%
103,409	GNMA	4.435	9/20/2066	112,007	0.05%
59,218	GNMA	4.443	11/20/2066	63,911	0.03%
68,118	GNMA	4.464	8/20/2066	73,561	0.03%
120,658	GNMA	4.473	11/20/2064	122,154	0.05%
109,523	GNMA	4.499	11/20/2066	118,885	0.05%
122,685	GNMA	4.524	10/20/2066	133,248	0.06%
241,594	GNMA	4.525	4/20/2063	244,955	0.11%
193,702	GNMA	4.532	9/20/2066	211,657	0.09%
1,054,950	GNMA	4.534	4/20/2067	1,156,888	0.50%
92,406	GNMA	4.539	10/20/2066	101,176	0.04%
489,242	GNMA	4.559	7/20/2067	539,361	0.23%
106,417	GNMA	4.560	3/20/2063	107,630	0.05%
101,372	GNMA	4.570	2/20/2063	102,431	0.04%
868,110	GNMA	4.590	1/20/2067	955,900	0.41%
31,423	GNMA	4.635	7/20/2062	31,611	0.01%
412,191	GNMA	4.686	5/20/2064	442,497	0.19%
669	GNMA	4.700	8/20/2061	721	0.00%
838	GNMA	6.500	12/15/2023	923	0.00%
17	GNMA	8.500	9/15/2022	17	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	523,194	0.22%
712,151	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	3.084	2/20/2060	714,806	0.31%
341,387	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	2.954	3/20/2060	341,865	0.15%
177,510	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.967	7/20/2064	178,227	0.08%
125,208	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.931	7/20/2064	125,248	0.05%
35,056	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	34,784	0.02%

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327,195	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	320,237	0.14%
514,513	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.351	2/20/2066	519,871	0.22%
644,320	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.031	4/20/2066	645,177	0.28%
2,215,335	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	2,355,606	1.01%
438,596	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	2.917	12/20/2068	438,090	0.19%
1,552,149	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	2.831	10/20/2068	1,549,829	0.67%
1,333,712	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	2.831	5/20/2069	1,332,581	0.57%
340,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	350,304	0.15%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	351,959	0.15%
315,000	Harley-Davidson Financial Services, Inc.	3.350	2/15/2023	317,796	0.14%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	226,374	0.10%
385,000	HCA, Inc.	4.125	6/15/2029	394,382	0.17%
90,000	HCP, Inc.	3.500	7/15/2029	91,214	0.04%
610,000	Hewlett Packard Enterprise Co.	2.100	10/4/2019	609,385	0.26%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	551,276	0.24%
185,000	HSBC USA, Inc.	2.375	11/13/2019	184,932	0.08%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	186,032	0.08%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	360,398	0.15%
310,000	Humana, Inc.	2.500	12/15/2020	309,829	0.13%
585,000	Hyundai Capital America	2.750	9/18/2020	585,417	0.25%
1,175,000	Hyundai Capital America	3.000	6/20/2022	1,175,128	0.50%
175,000	Hyundai Capital America	3.450	3/12/2021	176,975	0.08%
440,000	Imperial Brands Finance PLC	3.500	7/26/2026	437,699	0.19%
700,000	ING Groep NV	4.625	1/6/2026	766,490	0.33%
530,000	International Business Machines Corp.	2.850	5/13/2022	536,764	0.23%
135,000	International Business Machines Corp.	3.300	5/15/2026	140,185	0.06%
130,000	Interpublic Group of Cos., Inc. (The)	3.500	10/1/2020	131,488	0.06%
89,000	Jabil, Inc.	5.625	12/15/2020	92,241	0.04%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	164,614	0.07%
110,000	John Deere Capital Corp.	2.600	3/7/2024	110,759	0.05%
600,000	John Deere Capital Corp.	2.800	7/18/2029	603,780	0.26%
174,000	John Deere Capital Corp., Series 0014, MTN	2.450	9/11/2020	174,321	0.08%
206,274	John Deere Owner Trust, Series 2017-B, Class A3	1.820	10/15/2021	205,723	0.09%
535,000	JPMorgan Chase & Co., (fixed rate to 4/1/2022, variable rate thereafter)	3.207	4/1/2023	544,313	0.23%
585,000	JPMorgan Chase Bank NA	1.650	9/23/2019	584,396	0.25%
106,317	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	108,980	0.05%
175,006	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class A1	2.086	3/15/2050	173,941	0.07%
1,100,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	1,151,242	0.49%
455,000	Kennametal, Inc.	4.625	6/15/2028	476,528	0.20%
555,000	Key Bank NA	1.600	8/22/2019	554,724	0.24%
90,000	Kraft Heinz Foods Co.	3.000	6/1/2026	88,520	0.04%
430,000	Kraft Heinz Foods Co.	4.000	6/15/2023	449,718	0.19%
260,000	Las Vegas Sands Corp.	3.900	8/8/2029	263,143	0.11%
183,000	Life Technologies Corp.	6.000	3/1/2020	186,496	0.08%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	516,272	0.22%
520,000	Mariner Finance Issuance Trust, Series 2017-BA, Class A	2.920	12/20/2029	519,734	0.22%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	371,060	0.16%
600,000	Martin Marietta Materials, Inc., 3-month LIBOR + 0.650%	3.173	5/22/2020	600,888	0.26%
175,000	Marvell Technology Group Ltd.	4.200	6/22/2023	182,858	0.08%
40,000	Masco Corp.	3.500	4/1/2021	40,578	0.02%
4,000	Masco Corp.	7.125	3/15/2020	4,106	0.00%
329,141	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	352,082	0.15%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,291,092	0.55%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	435,276	0.19%
310,000	MEDNAX, Inc.	6.250	1/15/2027	307,215	0.13%
216,867	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	220,622	0.09%

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45,000	Methanex Corp.	3.250	12/15/2019	45,038	0.02%
505,000	Metropolitan Life Global Funding I	2.400	6/17/2022	506,055	0.22%
215,000	Mexico Government International Bond	4.500	4/22/2029	228,975	0.10%
140,000	Microchip Technologies, Inc.	3.922	6/1/2021	142,413	0.06%
790,000	Micron technology, Inc.	4.663	2/15/2030	799,835	0.34%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	449,168	0.19%
100,433	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	99,977	0.04%
1,130,000	Mitsubishi UFJ Financial Group, Inc.	3.195	7/18/2029	1,145,310	0.49%
410,000	Mitsubishi UFJ Lease & Finance Co. Ltd.	2.652	9/19/2022	409,297	0.18%
845,000	Molson Coors Brewing Co.	2.250	3/15/2020	843,336	0.36%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.082	7/15/2046	255,092	0.11%
181,889	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14, Class A3	3.669	2/15/2047	184,477	0.08%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	134,764	0.06%
790,000	MPT Operating Partnership LP/MPT Finance Corp.	4.625	8/1/2029	800,112	0.34%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	959,183	0.41%
1,135,000	National Bank of Canada	2.200	11/2/2020	1,132,707	0.49%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	188,000	0.08%
690,000	National Rural Utilities Cooperative Finance Corp., MTN	1.500	11/1/2019	688,414	0.30%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	631,773	0.27%
440,000	Nationwide Building Society, (fixed rate to 7/18/2029, variable rate thereafter)	3.960	7/18/2030	443,334	0.19%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,033,967	0.44%
885,000	NetApp, Inc.	2.000	9/27/2019	884,202	0.38%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,089,272	0.47%
915,000	New York Life Global Funding	2.950	1/28/2021	923,787	0.40%
120,000	NextGear Floorplan Master Owner Trust, Series 2016-2A, Class A2	2.190	9/15/2021	119,925	0.05%
510,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	509,888	0.22%
150,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	150,117	0.06%
125,000	NextGear Floorplan Master Owner Trust, Series 2018-1A, Class A2	3.220	2/15/2023	126,329	0.05%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	318,128	0.14%
1,065,000	Nissan Motor Acceptance Corp.	2.150	7/13/2020	1,061,131	0.46%
730,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	745,524	0.32%
540,000	Nordea Bank Abp	1.625	9/30/2019	539,363	0.23%
1,055,000	Nordea Bank Abp	2.125	5/29/2020	1,053,228	0.45%
123,988	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	3.076	7/25/2025	124,100	0.05%
315,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	319,653	0.14%
290,000	Office Properties Income Trust	4.250	5/15/2024	293,108	0.13%
615,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	642,284	0.28%
162,749	OneMain Financial Issuance Trust, Series 2016-1A, Class A	3.660	2/20/2029	163,381	0.07%
555,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	560,798	0.24%
185,000	ORIX Corp.	3.250	12/4/2024	189,992	0.08%
150,000	PACCAR Financial Corp., MTN	1.200	8/12/2019	149,951	0.06%
665,000	Panama Government International Bond	3.160	1/23/2030	670,985	0.29%
565,000	Panasonic Corp.	2.536	7/19/2022	565,036	0.24%
765,000	PartnerRe Finance B LLC	3.700	7/2/2029	782,729	0.34%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	728,164	0.31%
135,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.450	1/29/2026	144,942	0.06%
240,000	Petroleos Mexicanos	6.375	2/4/2021	248,280	0.11%
155,000	Petroleos Mexicanos	6.875	8/4/2026	158,556	0.07%
525,000	Pfizer, Inc.	3.200	9/15/2023	544,925	0.23%
530,988	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	557,574	0.24%
1,125,000	PNC Financial Services Group, Inc. (The)	2.600	7/23/2026	1,122,684	0.48%
1,115,000	PNM Resources, Inc.	3.250	3/9/2021	1,124,010	0.48%
1,045,000	Prestige Auto Receivables Trust, Series 2019-1A, Class A3	2.450	5/15/2023	1,044,268	0.45%
370,000	PSEG Power LLC	3.850	6/1/2023	385,543	0.17%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	237,704	0.10%
94,000	Quest Diagnostics, Inc.	4.750	1/30/2020	94,959	0.04%
115,000	Ralph Lauren Corp.	3.750	9/15/2025	121,283	0.05%

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720,000	Reliance Standard Life Global Funding	3.850	9/19/2023	747,233	0.32%
450,000	Rolls-Royce PLC	2.375	10/14/2020	449,010	0.19%
1,125,000	Royal Bank of Canada	2.550	7/16/2024	1,124,677	0.48%
320,000	Ryder System, Inc., MTN	3.750	6/9/2023	333,180	0.14%
275,000	Ryder System, Inc., MTN	3.875	12/1/2023	288,881	0.12%
112,000	S&P Global, Inc.	3.300	8/14/2020	112,949	0.05%
300,917	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	305,855	0.13%
190,000	Sabra Health Care LP/Sabra Capital Corp.	4.800	6/1/2024	195,871	0.08%
370,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	2.900	10/15/2024	372,232	0.16%
16,746	Santander Drive Auto Receivables Trust, Series 2017-2, Class B	2.210	10/15/2021	16,742	0.01%
460,000	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	467,495	0.20%
690,000	Santander Holdings USA, Inc.	3.500	6/7/2024	699,341	0.30%
635,000	Santander Holdings USA, Inc.	3.700	3/28/2022	648,699	0.28%
235,000	Santander Holdings USA, Inc.	4.450	12/3/2021	243,551	0.10%
350,000	Santander UK PLC	2.125	11/3/2020	347,987	0.15%
715,000	Santander UK PLC	2.500	1/5/2021	714,440	0.31%
905,000	Santander UK PLC	2.875	6/18/2024	904,156	0.39%
368,355	SCF Equipment Leasing LLC, Series 2018-1A, Class A2	3.630	10/20/2024	370,647	0.16%
205,000	Seagate HDD Cayman	4.875	3/1/2024	209,977	0.09%
965,000	Sempra Energy	1.625	10/7/2019	963,466	0.41%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	865,765	0.37%
775,000	Shire Acquisitions Investments Ireland DAC	1.900	9/23/2019	774,379	0.33%
68,821	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	69,285	0.03%
780,000	Sinopec Group Overseas Development 2016 Ltd.	1.750	9/29/2019	779,041	0.33%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	207,117	0.09%
140,000	Smithfield Foods, Inc.	3.350	2/1/2022	139,840	0.06%
730,000	SoFi Consumer Loan Program Trust, Series 2018-2, Class A2	3.350	4/26/2027	734,791	0.32%
899,048	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	905,744	0.39%
38,234	SoFi Professional Loan Program LLC, Series 2015-A, Class A2	2.420	3/25/2030	38,178	0.02%
189,868	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	190,447	0.08%
180,000	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	180,393	0.08%
77,479	South Carolina Student Loan Corp., Series 2010-1, Class A2, 3-month LIBOR + 1.000%	3.276	7/25/2025	77,548	0.03%
273,000	Southern Co. (The)	2.750	6/15/2020	273,549	0.12%
720,000	Southern Power Co., Series E	2.500	12/15/2021	723,184	0.31%
80,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	85,191	0.04%
530,000	Standard Chartered PLC, (fixed rate to 5/21/2024, variable rate thereafter)	3.785	5/21/2025	540,068	0.23%
196,378	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.545	11/15/2027	195,968	0.08%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	307,268	0.13%
545,000	Sumitomo Mitsui Financial Group, Inc.	2.696	7/16/2024	544,439	0.23%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	236,891	0.10%
440,000	Sumitomo Mitsui Financial Group, Inc.	3.040	7/16/2029	440,852	0.19%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	545,743	0.23%
1,140,000	Synchrony Bank	3.650	5/24/2021	1,157,375	0.50%
470,000	Synchrony Credit Card Master Note Trust, Series 2016-3, Class A	1.580	9/15/2022	469,497	0.20%
150,000	Synchrony Financial	3.700	8/4/2026	151,334	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	78,561	0.03%
320,000	Sysco Corp.	3.550	3/15/2025	334,545	0.14%
126,042	TAL Advantage V LLC, Series 2014-1A, Class A	3.510	2/22/2039	126,318	0.05%
51,944	TAL Advantage V LLC, Series 2014-2A, Class A2	3.330	5/20/2039	51,855	0.02%
133,333	TAL Advantage V LLC, Series 2014-3A, Class A	3.270	11/21/2039	132,925	0.06%
265,000	Timken Co. (The)	4.500	12/15/2028	276,455	0.12%
1,065,000	Toronto Dominion Bank (The), Series MTN	3.250	6/11/2021	1,083,753	0.47%
305,000	Total Capital International S.A.	2.829	1/10/2030	306,491	0.13%
85,392	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	85,313	0.04%
870,000	Toyota Motor Credit Corp., MTN	2.150	9/8/2022	867,585	0.37%
45,000	Trimble, Inc.	4.150	6/15/2023	46,849	0.02%
430,000	TTX Co.	2.600	6/15/2020	429,973	0.18%
840,000	U.S. Bank NA	2.000	1/24/2020	838,405	0.36%
9,100,000	U.S. Treasury Note	1.125	2/28/2021	8,980,918	3.85%
2,285,000	U.S. Treasury Note	1.750	6/30/2024	2,274,557	0.98%

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4,430,000	U.S. Treasury Note	2.000	5/31/2024	4,462,706	1.91%
2,225,000	U.S. Treasury Note	2.125	3/31/2024	2,251,509	0.97%
6,655,000	U.S. Treasury Note	2.375	5/15/2029	6,862,969	2.94%
4,360,000	U.S. Treasury Note	2.500	5/15/2024	4,488,245	1.93%
7,525,000	U.S. Treasury Note	2.625	2/15/2029	7,917,417	3.40%
3,965,000	U.S. Treasury Note	2.875	11/30/2023	4,132,583	1.77%
1,150,000	UBS AG	2.200	6/8/2020	1,149,252	0.49%
505,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	504,048	0.22%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	581,540	0.25%
665,000	UniCredit SpA	3.750	4/12/2022	676,559	0.29%
215,000	Union Pacific Corp.	3.646	2/15/2024	224,584	0.10%
860,000	United Technologies Corp.	3.650	8/16/2023	900,869	0.39%
195,000	UnitedHealth Group, Inc.	2.875	8/15/2029	195,566	0.08%
170,000	Unum Group	4.000	6/15/2029	174,444	0.08%
63,000	Unum Group	5.625	9/15/2020	65,172	0.03%
144,000	Verizon Communications, Inc.	3.376	2/15/2025	150,176	0.06%
2,180,000	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	2,183,757	0.94%
1,065,000	Vistra Operations Co. LLC	3.550	7/15/2024	1,072,366	0.46%
140,000	Vodafone Group PLC	4.125	5/30/2025	148,750	0.06%
615,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	653,141	0.28%
175,000	Wabtec Corp., 3-month LIBOR + 1.300%	3.710	9/15/2021	175,042	0.08%
415,000	Wabtec Corp.	4.950	9/15/2028	448,127	0.19%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,056,806	0.45%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	211,041	0.09%
1,295,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,313,805	0.56%
37,770	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR10, Class 2A4	4.969	5/1/2035	39,286	0.02%
495,000	Western Union Co. (The)	4.250	6/9/2023	517,999	0.22%
135,000	Westlake Automobile Receivables Trust, Series 2018-1A, Class B	2.670	5/17/2021	135,050	0.06%
515,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class B	3.260	10/17/2022	518,810	0.22%
830,000	Westlake Automobile Receivables Trust, Series 2019-2A, Class B	2.620	7/15/2024	830,251	0.36%
195,000	Westpac Banking Corp.	2.800	1/11/2022	197,422	0.08%
152,101	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	154,210	0.07%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	347,845	0.15%
337,061	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	345,942	0.15%
345,000	Wheels SPV 2 LLC, Series 2019-1A, Class A2	2.300	5/22/2028	344,299	0.15%
1,030,000	Wisconsin Public Service Corp.	3.350	11/21/2021	1,053,872	0.45%
555,000	World Financial Network Credit Card Master Trust, Series 2016-C, Class A	1.720	8/15/2023	554,153	0.24%
730,000	World Financial Network Credit Card Master Trust, Series 2017-A, Class A	2.120	3/15/2024	728,001	0.31%
110,000	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	109,621	0.05%
	Total			226,015,802	96.95%
Short-Term Investments					
3,970,260	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	8/1/2019	3,970,260	1.71%
	Total Investments			229,986,062	98.66%
	Other assets less liabilities			3,135,180	1.34%
	Net Assets			233,121,242	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	9/30/2019	174	\$ 20,313,409	\$ 20,454,516	\$ 141,107

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

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

Loomis Sayles Intermediate Duration Bond Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
305,000	AbbVie, Inc.	3.600	5/14/2025	315,119	0.14%
530,000	ABN AMRO Bank NV	1.800	9/20/2019	529,237	0.23%
41,841	ACC Trust, Series 2018-1, Class A	3.700	12/21/2020	41,903	0.02%
95,000	Activision Blizzard, Inc.	2.300	9/15/2021	94,821	0.04%
85,000	AIG Global Funding	2.150	7/2/2020	84,765	0.04%
720,000	Air Lease Corp.	3.875	7/3/2023	750,421	0.33%
210,000	Aircastle Ltd.	4.125	5/1/2024	215,084	0.09%
810,000	Aircastle Ltd.	4.250	6/15/2026	819,354	0.36%
720,000	Alliant Energy Finance LLC	4.250	6/15/2028	761,526	0.34%
325,000	Altria Group, Inc.	4.400	2/14/2026	347,766	0.15%
315,000	American Express Co.	2.200	10/30/2020	314,623	0.14%
335,000	American Express Co.	3.125	5/20/2026	344,023	0.15%
495,000	American Express Co.	3.700	8/3/2023	519,607	0.23%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	633,728	0.28%
645,000	American Financial Group, Inc.	3.500	8/15/2026	648,908	0.29%
425,000	American Honda Finance Corp., MTN	2.000	2/14/2020	424,274	0.19%
1,095,000	American Honda Finance Corp., MTN	2.200	6/27/2022	1,093,683	0.48%
245,000	American Honda Finance Corp., MTN	3.625	10/10/2023	257,841	0.11%
545,000	American Tower Corp.	3.800	8/15/2029	561,787	0.25%
72,000	AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C	2.870	11/8/2021	72,226	0.03%
160,000	AmeriCredit Automobile Receivables Trust, Series 2016-3, Class C	2.240	4/8/2022	159,821	0.07%
555,000	Americredit Automobile Receivables Trust, Series 2016-4, Class B	1.830	12/8/2021	553,222	0.24%
110,000	AmeriCredit Automobile Receivables Trust, Series 2017-1, Class B	2.300	2/18/2022	109,869	0.05%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	525,116	0.23%
480,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	481,566	0.21%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	422,616	0.19%
915,000	ANZ New Zealand International Ltd.	2.200	7/17/2020	913,964	0.40%
410,000	Ares Capital Corp.	3.625	1/19/2022	414,304	0.18%
760,000	Ares Capital Corp.	4.200	6/10/2024	769,140	0.34%
180,000	Assurant, Inc.	4.200	9/27/2023	187,234	0.08%
315,000	AT&T, Inc., 3-month LIBOR + 1.180%	3.616	6/12/2024	318,960	0.14%
380,000	Athene Global Funding	2.750	4/20/2020	380,809	0.17%
110,000	Athene Holding Ltd.	4.125	1/12/2028	110,900	0.05%
345,000	AutoNation, Inc.	3.500	11/15/2024	345,335	0.15%
290,000	AutoNation, Inc.	4.500	10/1/2025	300,413	0.13%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	315,013	0.14%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	236,953	0.10%
35,000	Avis Budget Rental Car Funding AESOP LLC, Series 2014-1A, Class A	2.460	7/20/2020	34,999	0.02%
360,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	363,826	0.16%
365,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	3.070	9/20/2023	370,433	0.16%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	102,418	0.05%
640,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	659,614	0.29%
375,000	Avolon Holdings Funding Ltd.	3.625	5/1/2022	380,100	0.17%
285,000	AXIS Specialty Finance LLC	3.900	7/15/2029	290,399	0.13%
835,000	Bacardi Ltd.	4.700	5/15/2028	893,312	0.39%
980,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	990,548	0.44%
1,055,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	3.559	4/23/2027	1,101,331	0.49%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	411,036	0.18%
1,090,000	Bank of Montreal, MTN	2.500	6/28/2024	1,090,212	0.48%
950,000	Bank of Nova Scotia (The)	2.150	7/14/2020	949,750	0.42%
285,000	Bank of the West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	284,182	0.13%
450,000	Bank of the West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	451,047	0.20%
450,000	Banque Federative du Credit Mutuel S.A.	2.200	7/20/2020	449,443	0.20%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	463,344	0.20%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	508,408	0.22%
565,000	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	576,482	0.25%

Loomis Sayles Intermediate Duration Bond Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
415,000	Barclays Dryrock Issuance Trust, Series 2014-3, Class A	2.410	7/15/2022	414,924	0.18%
1,110,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	1,146,516	0.51%
770,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	5.088	6/20/2030	787,518	0.35%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	236,306	0.10%
264,091	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	270,197	0.12%
1,015,000	BB&T Corp., MTN	3.050	6/20/2022	1,036,787	0.46%
415,000	Best Buy Co., Inc.	4.450	10/1/2028	437,959	0.19%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	287,038	0.13%
490,000	BNZ International Funding Ltd.	2.400	2/21/2020	490,314	0.22%
545,000	Boston Properties LP	3.400	6/21/2029	558,244	0.25%
330,000	Brighthouse Financial, Inc., Series WI	3.700	6/22/2027	313,529	0.14%
205,000	British Telecommunications PLC	4.500	12/4/2023	219,541	0.10%
565,000	Brixmor Operating Partnership LP	3.650	6/15/2024	577,237	0.25%
120,000	Brown-Forman Corp.	3.500	4/15/2025	126,247	0.06%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	547,685	0.24%
760,000	Cabot Corp.	4.000	7/1/2029	769,952	0.34%
520,000	California Republic Auto Receivables Trust, Series 2017-1, Class A4	2.280	6/15/2022	519,691	0.23%
130,358	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3	2.020	8/20/2021	130,102	0.06%
160,000	Capital One Financial Corp.	3.750	3/9/2027	165,168	0.07%
805,000	Capital One Multi-Asset Execution Trust, Series 2017-A4, Class A4	1.990	7/17/2023	803,915	0.36%
776,780	CarMax Auto Owner Trust, Series 2017-2, Class A3	1.930	3/15/2022	775,144	0.34%
265,000	Caterpillar Financial Services Corp.	2.650	5/17/2021	267,373	0.12%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	305,967	0.14%
500,000	Caterpillar Financial Services Corp., MTN	3.650	12/7/2023	527,572	0.23%
425,000	CBS Corp.	2.900	6/1/2023	428,765	0.19%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	525,887	0.23%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	374,296	0.17%
62,032	Chrysler Capital Auto Receivables Trust, Series 2016-BA, Class A3	1.640	7/15/2021	61,943	0.03%
34,467	CIG Auto Receivables Trust, Series 2017-1A, Class A	2.710	5/15/2023	34,444	0.02%
630,000	Cigna Corp.	3.750	7/15/2023	655,914	0.29%
260,000	Citibank Credit Card Issuance Trust, Series 2014-A1, Class A1	2.880	1/23/2023	263,134	0.12%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,036,621	0.46%
215,000	Citigroup, Inc.	2.900	12/8/2021	217,230	0.10%
1,000,000	Citigroup, Inc., (fixed rate to 1/24/2022, variable rate thereafter)	3.142	1/24/2023	1,017,094	0.45%
310,000	Citizens Bank NA	2.250	3/2/2020	309,724	0.14%
74,694	Colony American Finance Ltd., Series 2015-1, Class A	2.896	10/15/2047	74,577	0.03%
250,000	Comerica Bank	2.500	6/2/2020	250,338	0.11%
225,000	Comerica, Inc.	3.700	7/31/2023	235,455	0.10%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	275,956	0.12%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	541,617	0.24%
28,670	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	28,652	0.01%
68,558	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	68,507	0.03%
199,248	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	204,912	0.09%
478,193	Commercial Mortgage Pass Through Certificates, Series 2014-LC17, Class A3	3.723	10/10/2047	492,974	0.22%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	297,587	0.13%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	291,343	0.13%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	555,521	0.25%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	119,349	0.05%
1,035,000	Consolidated Edison, Inc., Series A	2.000	3/15/2020	1,031,551	0.46%
660,000	Cooperatieve Rabobank U.A. (NY)	2.750	1/10/2023	668,546	0.30%
150,698	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	151,535	0.07%

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>
12,821	Countrywide Alternative Loan Trust, Series 2006-J5, Class 4A1	4.967	7/25/2021	12,127	0.01%
6,476	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,467	0.00%
320,000	Cox Communications, Inc.	3.150	8/15/2024	324,418	0.14%
71,943	CPS Auto Receivables Trust, Series 2017-C, Class B	2.300	7/15/2021	71,864	0.03%
775,000	CPS Auto Receivables Trust, Series 2018-D, Class B	3.610	11/15/2022	786,038	0.35%
149,922	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class B	3.180	5/15/2024	149,938	0.07%
46,646	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	46,618	0.02%
925,000	Credit Agricole S.A.	3.750	4/24/2023	960,091	0.42%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	678,925	0.30%
84,913	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	88,623	0.04%
206,000	CSX Corp.	3.700	10/30/2020	209,323	0.09%
1,100,000	Daimler Finance North America LLC	3.350	2/22/2023	1,125,113	0.50%
940,000	Danske Bank AS	3.875	9/12/2023	958,049	0.42%
34,207	Delta Air Lines Pass Through Trust, Series 2009-1, Class A	7.750	6/17/2021	34,998	0.02%
215,000	Deutsche Bank AG	3.150	1/22/2021	213,379	0.09%
400,000	Deutsche Telekom International Finance BV	1.500	9/19/2019	398,980	0.18%
229,664	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	232,932	0.10%
515,000	Discover Financial Services	4.500	1/30/2026	553,037	0.24%
445,000	Dominion Energy, Inc.	3.071	8/15/2024	448,591	0.20%
450,000	Dow Chemical Co. (The)	3.625	5/15/2026	466,645	0.21%
24,338	Drive Auto Receivables Trust, Series 2017-BA, Class C	2.610	8/16/2021	24,338	0.01%
1,005,000	Drive Auto Receivables Trust, Series 2018-5, Class B	3.680	7/15/2023	1,021,896	0.45%
215,000	Drive Auto Receivables Trust, Series 2019-3, Class B	2.650	2/15/2024	215,767	0.10%
190,912	DT Auto Owner Trust, Series 2015-3A, Class D	4.530	10/17/2022	191,687	0.08%
205,012	DT Auto Owner Trust, Series 2016-2A, Class D	5.430	11/15/2022	207,145	0.09%
12,803	DT Auto Owner Trust, Series 2016-4A, Class C	2.740	10/17/2022	12,803	0.01%
26,316	DT Auto Owner Trust, Series 2017-1A, Class C	2.700	11/15/2022	26,310	0.01%
60,000	DT Auto Owner Trust, Series 2018-2A, Class C	3.670	3/15/2024	60,927	0.03%
285,000	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	289,757	0.13%
270,000	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	272,671	0.12%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,166,414	0.52%
255,000	DuPont de Nemours, Inc.	3.766	11/15/2020	259,881	0.11%
100,141	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	99,991	0.04%
9,000	Eastman Chemical Co.	4.500	1/15/2021	9,229	0.00%
170,000	Eastman Chemical Co.	4.500	12/1/2028	184,092	0.08%
25,000	Energy Transfer Operating LP	4.250	3/15/2023	26,098	0.01%
35,000	Energy Transfer Operating LP	4.750	1/15/2026	37,506	0.02%
275,000	Enstar Group Ltd.	4.950	6/1/2029	277,996	0.12%
695,000	Enterprise Products Operating LLC	3.125	7/31/2029	696,501	0.31%
460,000	ERP Operating LP	3.000	7/1/2029	465,825	0.21%
451,000	Exelon Corp.	2.450	4/15/2021	450,873	0.20%
179,000	Exelon Generation Co. LLC	2.950	1/15/2020	179,199	0.08%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	121,459	0.05%
258,394	Exeter Automobile Receivables Trust, Series 2017-2A, Class B	2.820	5/16/2022	258,598	0.11%
185,298	Exeter Automobile Receivables Trust, Series 2018-1A, Class B	2.750	4/15/2022	185,408	0.08%
400,000	Exeter Automobile Receivables Trust, Series 2018-2A, Class B	3.270	5/16/2022	401,593	0.18%
150,000	Exeter Automobile Receivables Trust, Series 2019-2A, Class B	3.060	5/15/2023	151,435	0.07%
680,000	Expedia Group, Inc.	3.800	2/15/2028	692,165	0.31%
285,000	Experian Finance PLC	4.250	2/1/2029	308,955	0.14%
95,000	Express Scripts Holding Co.	4.500	2/25/2026	102,518	0.05%
65,000	Express Scripts Holding Co.	4.750	11/15/2021	68,247	0.03%
2,885	FHLMC	3.000	10/1/2026	2,954	0.00%
42,509	FHLMC, 1-year CMT + 2.254%	4.599	1/1/2035	44,785	0.02%
96,712	FHLMC, 1-year CMT + 2.500%	4.978	5/1/2036	102,517	0.05%
262	FHLMC	6.500	1/1/2024	291	0.00%
58	FHLMC	8.000	7/1/2025	62	0.00%
648,018	FHLMC Multifamily Structured Pass Through Certificates, Series K013, Class A2	3.974	1/25/2021	662,531	0.29%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	530,802	0.23%

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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>
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	717,326	0.32%
96,896	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	96,724	0.04%
3,020	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	3,015	0.00%
780,000	Fifth Third Bank	1.625	9/27/2019	778,535	0.34%
189,565	First Investors Auto Owner Trust, Series 2017-1A, Class A2	2.200	3/15/2022	189,250	0.08%
315,000	First Investors Auto Owner Trust, Series 2017-2A, Class A2	2.270	7/15/2022	314,727	0.14%
362,737	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	364,742	0.16%
760,000	Fiserv, Inc.	3.200	7/1/2026	775,717	0.34%
53,451	Flagship Credit Auto Trust, Series 2015-2, Class B	3.080	12/15/2021	53,467	0.02%
195,000	Flagship Credit Auto Trust, Series 2016-2, Class B	3.840	9/15/2022	196,056	0.09%
51,180	Flagship Credit Auto Trust, Series 2016-3, Class B	2.430	6/15/2021	51,163	0.02%
117,668	Flagship Credit Auto Trust, Series 2016-4, Class B	2.410	10/15/2021	117,568	0.05%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	822,923	0.36%
915,000	Flex Ltd.	4.875	6/15/2029	932,351	0.41%
70	FNMA	6.000	9/1/2021	70	0.00%
230,000	Ford Credit Auto Owner Trust, Series 2014-2, Class A	2.310	4/15/2026	229,826	0.10%
705,000	Ford Credit Auto Owner Trust, Series 2016-2, Class A	2.030	12/15/2027	702,945	0.31%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	613,272	0.27%
635,000	Ford Credit Floorplan Master Owner Trust, Series 2019-1, Class A	2.840	3/15/2024	647,068	0.29%
670,000	Ford Motor Credit Co. LLC	2.979	8/3/2022	662,896	0.29%
200,000	Ford Motor Credit Co. LLC	3.810	1/9/2024	199,923	0.09%
605,000	Fortis, Inc.	2.100	10/4/2021	599,823	0.26%
107,000	Fortune Brands Home & Security, Inc.	3.000	6/15/2020	107,353	0.05%
225,000	Fortune Brands Home & Security, Inc.	4.000	9/21/2023	236,829	0.10%
327,868	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M2, 1-month LIBOR + 1.850%	4.254	10/25/2027	331,300	0.15%
570,000	Fresenius Med Care III Co.	3.750	6/15/2029	564,280	0.25%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,099,379	0.49%
805,000	General Motors Financial Co., Inc.	3.950	4/13/2024	822,437	0.36%
360,000	General Motors Financial Co., Inc.	4.150	6/19/2023	370,799	0.16%
390,000	General Motors Financial Co., Inc.	5.250	3/1/2026	418,342	0.18%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	453,486	0.20%
310,000	Glencore Funding LLC Co.	4.125	3/12/2024	321,848	0.14%
265,000	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	269,997	0.12%
736,931	GLS Auto Receivables Trust, Series 2019-2A, Class A	3.060	4/17/2023	741,166	0.33%
181,546	GM Financial Consumer Automobile Receivables Trust, Series 2017-1A, Class A3	1.780	10/18/2021	181,064	0.08%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2017-3A, Class A3	1.970	5/16/2022	499,100	0.22%
186,535	GNMA	4.219	2/20/2063	189,188	0.08%
185,439	GNMA	4.220	2/20/2063	187,639	0.08%
63,345	GNMA	4.348	5/20/2062	63,827	0.03%
89,691	GNMA	4.371	10/20/2062	90,916	0.04%
59,823	GNMA	4.404	6/20/2066	64,765	0.03%
51,248	GNMA	4.409	5/20/2062	51,946	0.02%
107,853	GNMA	4.422	9/20/2066	117,326	0.05%
122,055	GNMA	4.427	4/20/2063	123,996	0.05%
222,635	GNMA	4.434	10/20/2066	243,504	0.11%
59,000	GNMA	4.443	11/20/2066	63,998	0.03%
67,865	GNMA	4.464	8/20/2066	73,668	0.03%
131,148	GNMA	4.484	11/20/2064	132,964	0.06%
119,307	GNMA	4.516	11/20/2066	130,392	0.06%
122,285	GNMA	4.524	10/20/2066	133,484	0.06%
192,973	GNMA	4.532	9/20/2066	211,908	0.09%
1,050,979	GNMA	4.534	4/20/2067	1,158,180	0.51%
257,503	GNMA	4.537	4/20/2063	261,492	0.12%
92,058	GNMA	4.539	10/20/2066	101,284	0.04%
487,390	GNMA	4.559	7/20/2067	539,817	0.24%
128,259	GNMA	4.564	3/20/2063	129,857	0.06%
116,253	GNMA	4.566	2/20/2063	117,546	0.05%
864,802	GNMA	4.590	1/20/2067	956,878	0.42%
41,650	GNMA	4.621	7/20/2062	41,892	0.02%
410,607	GNMA	4.686	5/20/2064	443,089	0.20%

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666	GNMA	4.700	8/20/2061	722	0.00%
864	GNMA	6.500	12/15/2023	950	0.00%
22	GNMA	8.500	9/15/2022	22	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	524,302	0.23%
736,340	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	3.108	2/20/2060	739,178	0.33%
347,115	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	2.978	3/20/2060	347,658	0.15%
179,836	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.993	7/20/2064	180,593	0.08%
125,116	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.967	7/20/2064	125,173	0.06%
52,948	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	52,650	0.02%
333,318	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	327,336	0.14%
514,402	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.387	2/20/2066	520,135	0.23%
683,365	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.067	4/20/2066	684,370	0.30%
2,231,534	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	2,381,072	1.05%
1,569,441	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	2.867	10/20/2068	1,567,215	0.69%
340,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	350,853	0.15%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	351,831	0.16%
315,000	Harley-Davidson Financial Services, Inc.	3.350	2/15/2023	318,082	0.14%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	227,257	0.10%
385,000	HCA, Inc.	4.125	6/15/2029	395,772	0.17%
90,000	HCP, Inc.	3.500	7/15/2029	90,397	0.04%
610,000	Hewlett Packard Enterprise Co.	2.100	10/4/2019	609,145	0.27%
120,000	Hewlett Packard Enterprise Co.	4.900	10/15/2025	130,730	0.06%
325,000	Home Depot, Inc.(The)	2.950	6/15/2029	333,392	0.15%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	553,187	0.24%
185,000	HSBC USA, Inc.	2.375	11/13/2019	184,949	0.08%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	186,253	0.08%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	361,503	0.16%
310,000	Humana, Inc.	2.500	12/15/2020	310,164	0.14%
585,000	Hyundai Capital America	2.750	9/18/2020	585,459	0.26%
1,175,000	Hyundai Capital America	3.000	6/20/2022	1,178,997	0.52%
175,000	Hyundai Capital America	3.450	3/12/2021	176,944	0.08%
700,000	ING Groep NV	4.625	1/6/2026	763,619	0.34%
530,000	International Business Machines Corp.	2.850	5/13/2022	539,034	0.24%
265,000	International Business Machines Corp.	3.300	5/15/2026	274,702	0.12%
130,000	Interpublic Group of Cos., Inc. (The)	3.500	10/1/2020	131,656	0.06%
89,000	Jabil, Inc.	5.625	12/15/2020	92,587	0.04%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	165,086	0.07%
110,000	John Deere Capital Corp.	2.600	3/7/2024	111,191	0.05%
174,000	John Deere Capital Corp., Series 0014, MTN	2.450	9/11/2020	174,495	0.08%
218,842	John Deere Owner Trust, Series 2017-B, Class A3	1.820	10/15/2021	218,279	0.10%
535,000	JPMorgan Chase & Co., (fixed rate to 4/1/2022, variable rate thereafter)	3.207	4/1/2023	546,015	0.24%
585,000	JPMorgan Chase Bank NA	1.650	9/23/2019	583,894	0.26%
108,273	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	111,292	0.05%
179,866	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class A1	2.086	3/15/2050	179,219	0.08%
1,100,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	1,152,092	0.51%
455,000	Kennametal, Inc.	4.625	6/15/2028	474,353	0.21%
555,000	Key Bank NA	1.600	8/22/2019	554,323	0.24%
90,000	Kraft Heinz Foods Co.	3.000	6/1/2026	87,578	0.04%
430,000	Kraft Heinz Foods Co.	4.000	6/15/2023	450,526	0.20%
183,000	Life Technologies Corp.	6.000	3/1/2020	186,867	0.08%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	516,705	0.23%
520,000	Mariner Finance Issuance Trust, Series 2017-BA, Class A	2.920	12/20/2029	520,876	0.23%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	371,013	0.16%
600,000	Martin Marietta Materials, Inc., 3-month LIBOR + 0.650%	3.173	5/22/2020	600,021	0.27%

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175,000	Marvell Technology Group Ltd.	4.200	6/22/2023	182,241	0.08%
40,000	Masco Corp.	3.500	4/1/2021	40,595	0.02%
4,000	Masco Corp.	7.125	3/15/2020	4,115	0.00%
334,037	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	357,323	0.16%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,294,100	0.57%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	435,925	0.19%
310,000	MEDNAX, Inc.	6.250	1/15/2027	304,963	0.13%
218,657	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	223,356	0.10%
45,000	Methanex Corp.	3.250	12/15/2019	45,047	0.02%
505,000	Metropolitan Life Global Funding I	2.400	6/17/2022	507,774	0.22%
140,000	Microchip Technologies, Inc.	3.922	6/1/2021	142,512	0.06%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	450,833	0.20%
104,009	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	103,914	0.05%
410,000	Mitsubishi UFJ Lease & Finance Co. Ltd.	2.652	9/19/2022	410,022	0.18%
845,000	Molson Coors Brewing Co.	2.250	3/15/2020	842,912	0.37%
365,000	Moody's Corp.	4.250	2/1/2029	400,089	0.18%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.218	7/15/2046	255,551	0.11%
223,737	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14, Class A3	3.669	2/15/2047	227,602	0.10%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	134,987	0.06%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	959,285	0.42%
1,135,000	National Bank of Canada	2.200	11/2/2020	1,132,980	0.50%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	184,428	0.08%
690,000	National Rural Utilities Cooperative Finance Corp., MTN	1.500	11/1/2019	687,606	0.30%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	632,852	0.28%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,042,284	0.46%
885,000	NetApp, Inc.	2.000	9/27/2019	883,669	0.39%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,093,864	0.48%
915,000	New York Life Global Funding	2.950	1/28/2021	925,376	0.41%
120,000	NextGear Floorplan Master Owner Trust, Series 2016-2A, Class A2	2.190	9/15/2021	119,850	0.05%
510,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	510,191	0.23%
150,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	150,324	0.07%
125,000	NextGear Floorplan Master Owner Trust, Series 2018-1A, Class A2	3.220	2/15/2023	126,730	0.06%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	318,415	0.14%
1,065,000	Nissan Motor Acceptance Corp.	2.150	7/13/2020	1,060,593	0.47%
730,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	746,517	0.33%
540,000	Nordea Bank Abp	1.625	9/30/2019	538,720	0.24%
1,055,000	Nordea Bank Abp	2.125	5/29/2020	1,053,112	0.47%
143,285	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	3.380	7/25/2025	143,458	0.06%
315,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	317,691	0.14%
325,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	3.875	6/18/2026	334,019	0.15%
290,000	Office Properties Income Trust	4.250	5/15/2024	289,014	0.13%
615,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	641,676	0.28%
188,031	OneMain Financial Issuance Trust, Series 2016-1A, Class A	3.660	2/20/2029	188,829	0.08%
555,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	562,181	0.25%
185,000	ORIX Corp.	3.250	12/4/2024	190,876	0.08%
150,000	PACCAR Financial Corp., MTN	1.200	8/12/2019	149,794	0.07%
765,000	PartnerRe Finance B LLC	3.700	7/2/2029	778,003	0.34%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	730,873	0.32%
135,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.450	1/29/2026	144,808	0.06%
240,000	Petroleos Mexicanos	6.375	2/4/2021	246,240	0.11%
155,000	Petroleos Mexicanos	6.875	8/4/2026	156,541	0.07%
525,000	Pfizer, Inc.	3.200	9/15/2023	545,726	0.24%
530,988	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	557,181	0.25%
1,115,000	PNM Resources, Inc.	3.250	3/9/2021	1,125,751	0.50%
370,000	PSEG Power LLC	3.850	6/1/2023	385,522	0.17%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	238,028	0.11%
94,000	Quest Diagnostics, Inc.	4.750	1/30/2020	95,118	0.04%

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115,000	Ralph Lauren Corp.	3.750	9/15/2025	121,981	0.05%
545,000	Realty Income Corp.	3.250	6/15/2029	555,130	0.25%
720,000	Reliance Standard Life Global Funding	3.850	9/19/2023	747,459	0.33%
450,000	Rolls-Royce PLC	2.375	10/14/2020	449,226	0.20%
320,000	Ryder System, Inc., MTN	3.750	6/9/2023	333,003	0.15%
275,000	Ryder System, Inc., MTN	3.875	12/1/2023	288,361	0.13%
112,000	S&P Global, Inc.	3.300	8/14/2020	113,171	0.05%
302,833	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	309,077	0.14%
190,000	Sabra Health Care LP/Sabra Capital Corp.	4.800	6/1/2024	195,225	0.09%
370,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	2.900	10/15/2024	373,596	0.17%
6,744	Santander Drive Auto Receivables Trust, Series 2017-1, Class B	2.100	6/15/2021	6,742	0.00%
49,608	Santander Drive Auto Receivables Trust, Series 2017-2, Class B	2.210	10/15/2021	49,596	0.02%
460,000	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	469,551	0.21%
690,000	Santander Holdings USA, Inc.	3.500	6/7/2024	700,829	0.31%
635,000	Santander Holdings USA, Inc.	3.700	3/28/2022	650,404	0.29%
235,000	Santander Holdings USA, Inc.	4.450	12/3/2021	244,441	0.11%
505,000	Santander UK Group Holdings PLC, (fixed rate to 11/15/2023, variable rate thereafter)	4.796	11/15/2024	536,562	0.24%
350,000	Santander UK PLC	2.125	11/3/2020	348,271	0.15%
715,000	Santander UK PLC	2.500	1/5/2021	715,487	0.32%
905,000	Santander UK PLC	2.875	6/18/2024	910,377	0.40%
387,253	SCF Equipment Leasing LLC, Series 2018-1A, Class A2	3.630	10/20/2024	390,470	0.17%
205,000	Seagate HDD Cayman	4.875	3/1/2024	210,423	0.09%
965,000	Sempra Energy	1.625	10/7/2019	962,331	0.42%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	868,496	0.38%
775,000	Shire Acquisitions Investments Ireland DAC	1.900	9/23/2019	773,799	0.34%
71,220	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	71,919	0.03%
780,000	Sinopec Group Overseas Development 2016 Ltd.	1.750	9/29/2019	778,908	0.34%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	207,656	0.09%
140,000	Smithfield Foods, Inc.	3.350	2/1/2022	139,651	0.06%
255,000	SoFi Consumer Loan Program Trust, Series 2018-1A, Class A2	3.140	2/25/2027	257,375	0.11%
730,000	SoFi Consumer Loan Program Trust, Series 2018-2, Class A2	3.350	4/26/2027	737,313	0.33%
950,731	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	961,648	0.42%
40,446	SoFi Professional Loan Program LLC, Series 2015-A, Class A2	2.420	3/25/2030	40,421	0.02%
195,760	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	196,933	0.09%
180,000	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	180,348	0.08%
100,331	South Carolina Student Loan Corp., Series 2010-1, Class A2, 3-month LIBOR + 1.000%	3.580	7/25/2025	100,469	0.04%
273,000	Southern Co. (The)	2.750	6/15/2020	273,847	0.12%
720,000	Southern Power Co., Series E	2.500	12/15/2021	721,067	0.32%
105,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	110,160	0.05%
530,000	Standard Chartered PLC, (fixed rate to 5/21/2024, variable rate thereafter)	3.785	5/21/2025	541,090	0.24%
196,839	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.614	11/15/2027	196,303	0.09%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	308,294	0.14%
145,000	Steelcase, Inc.	5.125	1/18/2029	158,186	0.07%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	238,057	0.11%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	545,670	0.24%
1,140,000	Synchrony Bank	3.650	5/24/2021	1,158,909	0.51%
470,000	Synchrony Credit Card Master Note Trust, Series 2016-3, Class A	1.580	9/15/2022	469,050	0.21%
150,000	Synchrony Financial	3.700	8/4/2026	148,889	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	78,054	0.03%
320,000	Sysco Corp.	3.550	3/15/2025	335,370	0.15%
128,333	TAL Advantage V LLC, Series 2014-1A, Class A	3.510	2/22/2039	130,194	0.06%
53,472	TAL Advantage V LLC, Series 2014-2A, Class A2	3.330	5/20/2039	53,852	0.02%
135,417	TAL Advantage V LLC, Series 2014-3A, Class A	3.270	11/21/2039	136,501	0.06%
265,000	Timken Co. (The)	4.500	12/15/2028	275,115	0.12%
1,065,000	Toronto Dominion Bank (The), Series MTN	3.250	6/11/2021	1,086,099	0.48%
88,400	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	88,784	0.04%
870,000	Toyota Motor Credit Corp., MTN	2.150	9/8/2022	871,001	0.38%

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45,000	Trimble, Inc.	4.150	6/15/2023	46,573	0.02%
430,000	TTX Co.	2.600	6/15/2020	430,282	0.19%
840,000	U.S. Bank NA	2.000	1/24/2020	838,972	0.37%
9,100,000	U.S. Treasury Note	1.125	2/28/2021	8,997,270	3.97%
4,430,000	U.S. Treasury Note	2.000	5/31/2024	4,482,087	1.98%
4,895,000	U.S. Treasury Note	2.125	3/31/2024	4,976,838	2.20%
2,135,000	U.S. Treasury Note	2.500	3/31/2023	2,194,546	0.97%
4,360,000	U.S. Treasury Note	2.500	5/15/2024	4,509,705	1.99%
10,015,000	U.S. Treasury Note	2.625	2/15/2029	10,561,130	4.66%
2,055,000	U.S. Treasury Note	2.875	10/31/2023	2,151,408	0.95%
3,965,000	U.S. Treasury Note	2.875	11/30/2023	4,154,886	1.84%
1,230,000	U.S. Treasury Note	2.875	5/15/2028	1,320,761	0.58%
1,150,000	UBS AG	2.200	6/8/2020	1,148,425	0.51%
505,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	504,493	0.22%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	583,267	0.26%
665,000	UniCredit SpA	3.750	4/12/2022	672,840	0.30%
215,000	Union Pacific Corp.	3.646	2/15/2024	225,757	0.10%
860,000	United Technologies Corp.	3.650	8/16/2023	900,671	0.40%
170,000	Unum Group	4.000	6/15/2029	174,507	0.08%
63,000	Unum Group	5.625	9/15/2020	65,375	0.03%
144,000	Verizon Communications, Inc.	3.376	2/15/2025	150,305	0.07%
2,180,000	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	2,186,582	0.97%
1,065,000	Vistra Operations Co. LLC	3.550	7/15/2024	1,071,265	0.47%
140,000	Vodafone Group PLC	4.125	5/30/2025	148,852	0.07%
615,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	647,405	0.29%
175,000	Wabtec Corp., 3-month LIBOR + 1.300%	3.710	9/15/2021	174,499	0.08%
415,000	Wabtec Corp.	4.950	9/15/2028	444,971	0.20%
745,000	WEA Finance LLC	3.500	6/15/2029	752,354	0.33%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,059,098	0.47%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	210,838	0.09%
1,295,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,320,266	0.58%
38,664	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR10, Class 2A4	4.947	5/1/2035	40,200	0.02%
495,000	Western Union Co. (The)	4.250	6/9/2023	520,427	0.23%
135,000	Westlake Automobile Receivables Trust, Series 2018-1A, Class B	2.670	5/17/2021	134,916	0.06%
515,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class B	3.260	10/17/2022	520,624	0.23%
830,000	Westlake Automobile Receivables Trust, Series 2019-2A, Class B	2.620	7/15/2024	831,654	0.37%
195,000	Westpac Banking Corp.	2.800	1/11/2022	197,427	0.09%
152,101	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	154,669	0.07%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	348,644	0.15%
343,038	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	353,149	0.16%
345,000	Wheels SPV 2 LLC, Series 2019-1A, Class A2	2.300	5/22/2028	344,951	0.15%
1,030,000	Wisconsin Public Service Corp.	3.350	11/21/2021	1,057,063	0.47%
555,000	World Financial Network Credit Card Master Trust, Series 2016-C, Class A	1.720	8/15/2023	553,708	0.24%
730,000	World Financial Network Credit Card Master Trust, Series 2017-A, Class A	2.120	3/15/2024	728,454	0.32%
110,000	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	109,660	0.05%
835,000	WRKCo., Inc.	3.750	3/15/2025	866,312	0.38%
	Total			222,111,845	98.10%
Short-Term Investments					
6,744,053	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	7/1/2019	6,744,053	2.98%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of June 30, 2019 (Unaudited)

Total Investments	228,855,898	101.08%
Other assets less liabilities	(2,439,135)	(1.08%)
Net Assets	226,416,763	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
5 Year U.S. Treasury Note	9/30/2019	174	\$ 20,313,408	\$ 20,559,187	\$ 245,779

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

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
305,000	AbbVie, Inc.	3.600	5/14/2025	310,715	0.14%
530,000	ABN AMRO Bank NV	1.800	9/20/2019	528,691	0.24%
48,977	ACC Trust, Series 2018-1, Class A	3.700	12/21/2020	49,039	0.02%
95,000	Activision Blizzard, Inc.	2.300	9/15/2021	94,360	0.04%
410,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	4.450	4/3/2026	418,214	0.19%
210,000	AIB Group PLC	4.750	10/12/2023	217,499	0.10%
85,000	AIG Global Funding	2.150	7/2/2020	84,742	0.04%
720,000	Air Lease Corp.	3.875	7/3/2023	735,864	0.34%
210,000	Aircastle Ltd.	4.125	5/1/2024	212,633	0.10%
720,000	Alliant Energy Finance LLC	4.250	6/15/2028	755,248	0.34%
325,000	Altria Group, Inc.	4.400	2/14/2026	337,508	0.15%
315,000	American Express Co.	2.200	10/30/2020	313,295	0.14%
665,000	American Express Co.	3.125	5/20/2026	667,365	0.30%
495,000	American Express Co.	3.700	8/3/2023	513,543	0.23%
620,000	American Express Credit Account Master Trust, Series 2019-1, Class A	2.870	10/15/2024	631,662	0.29%
645,000	American Financial Group, Inc.	3.500	8/15/2026	642,797	0.29%
425,000	American Honda Finance Corp., MTN	2.000	2/14/2020	423,558	0.19%
245,000	American Honda Finance Corp., MTN	3.625	10/10/2023	255,641	0.12%
72,000	AmeriCredit Automobile Receivables Trust, Series 2016-2, Class C	2.870	11/8/2021	72,152	0.03%
160,000	AmeriCredit Automobile Receivables Trust, Series 2016-3, Class C	2.240	4/8/2022	159,600	0.07%
555,000	Americredit Automobile Receivables Trust, Series 2016-4, Class B	1.830	12/8/2021	552,271	0.25%
110,000	AmeriCredit Automobile Receivables Trust, Series 2017-1, Class B	2.300	2/18/2022	109,749	0.05%
510,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class B	3.580	10/18/2024	524,065	0.24%
415,000	Ameriprise Financial, Inc.	3.000	3/22/2022	418,687	0.19%
915,000	ANZ New Zealand International Ltd.	2.200	7/17/2020	912,065	0.42%
310,000	ANZ New Zealand International Ltd.	3.400	3/19/2024	317,021	0.14%
150,000	Apache Corp.	4.375	10/15/2028	152,954	0.07%
875,000	Ares Capital Corp.	3.625	1/19/2022	879,399	0.40%
180,000	Assurant, Inc.	4.200	9/27/2023	185,396	0.08%
315,000	AT&T, Inc., 3-month LIBOR + 1.180%	3.777	6/12/2024	316,494	0.14%
360,000	AT&T, Inc.	4.350	3/1/2029	375,916	0.17%
380,000	Athene Global Funding	2.750	4/20/2020	380,333	0.17%
110,000	Athene Holding Ltd.	4.125	1/12/2028	107,861	0.05%
345,000	AutoNation, Inc.	3.500	11/15/2024	338,529	0.15%
290,000	AutoNation, Inc.	4.500	10/1/2025	296,292	0.14%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	311,568	0.14%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	233,754	0.11%
70,000	Avis Budget Rental Car Funding AESOP LLC, Series 2014-1A, Class A	2.460	7/20/2020	69,981	0.03%
360,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	362,993	0.17%
365,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	3.070	9/20/2023	369,514	0.17%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	102,041	0.05%
640,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	655,324	0.30%
375,000	Avolon Holdings Funding Ltd.	3.625	5/1/2022	375,371	0.17%
835,000	Bacardi Ltd.	4.700	5/15/2028	867,222	0.40%
980,000	Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.	2.773	12/15/2022	982,421	0.45%
715,000	Bank of America Corp., (fixed rate to 3/15/2024, variable rate thereafter), MTN	3.458	3/15/2025	727,387	0.33%
1,055,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	3.559	4/23/2027	1,074,117	0.49%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	406,451	0.19%
950,000	Bank of Nova Scotia	2.150	7/14/2020	946,875	0.43%
285,000	Bank of the West Auto Trust, Series 2017-1, Class A3	2.110	1/15/2023	283,955	0.13%
450,000	Banque Federative du Credit Mutuel S.A.	2.200	7/20/2020	448,179	0.20%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	460,300	0.21%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	501,142	0.23%
565,000	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	575,273	0.26%
415,000	Barclays Dryrock Issuance Trust, Series 2014-3, Class A	2.410	7/15/2022	414,793	0.19%

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
860,000	Barclays PLC, (fixed rate to 5/07/2024, variable rate thereafter), MTN	3.932	5/7/2025	854,697	0.39%
1,110,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	1,131,014	0.52%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	231,900	0.11%
270,774	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	276,417	0.13%
1,015,000	BB&T Corp., MTN	3.050	6/20/2022	1,028,949	0.47%
750,000	Becton, Dickinson and Co.	2.133	6/6/2019	749,968	0.34%
415,000	Best Buy Co., Inc.	4.450	10/1/2028	427,371	0.20%
290,000	BMW U.S. Capital LLC	1.850	9/15/2021	285,316	0.13%
490,000	BNZ International Funding Ltd.	2.400	2/21/2020	489,002	0.22%
330,000	Brighthouse Financial, Inc., Series WI	3.700	6/22/2027	307,440	0.14%
375,000	Bristol-Myers Squibb Co.	3.400	7/26/2029	383,786	0.18%
205,000	British Telecommunications PLC	4.500	12/4/2023	217,124	0.10%
565,000	Brixmor Operating Partnership LP	3.650	6/15/2024	570,453	0.26%
755,000	Broadcom, Inc.	4.750	4/15/2029	744,725	0.34%
120,000	Brown-Forman Corp.	3.500	4/15/2025	125,476	0.06%
185,000	Buckeye Partners LP	3.950	12/1/2026	170,139	0.08%
525,000	Bunge Ltd. Finance Corp.	4.350	3/15/2024	539,703	0.25%
520,000	California Republic Auto Receivables Trust, Series 2017-1, Class A4	2.280	6/15/2022	519,037	0.24%
675,000	Canadian Imperial Bank of Commerce	3.100	4/2/2024	681,745	0.31%
145,098	Capital Auto Receivables Asset Trust, Series 2017-1, Class A3	2.020	8/20/2021	144,700	0.07%
360,000	Capital One Financial Corp.	3.300	10/30/2024	362,680	0.17%
160,000	Capital One Financial Corp.	3.750	3/9/2027	159,990	0.07%
805,000	Capital One Multi-Asset Execution Trust, Series 2017-A4, Class A4	1.990	7/17/2023	802,293	0.37%
640,000	Cardinal Health, Inc.	1.948	6/14/2019	639,827	0.29%
830,935	CarMax Auto Owner Trust, Series 2017-2, Class A3	1.930	3/15/2022	827,755	0.38%
265,000	Caterpillar Financial Services Corp.	2.650	5/17/2021	266,163	0.12%
300,000	Caterpillar Financial Services Corp., MTN	3.150	9/7/2021	304,193	0.14%
500,000	Caterpillar Financial Services Corp., MTN	3.650	12/7/2023	520,431	0.24%
335,000	Cboe Global Markets, Inc.	1.950	6/28/2019	334,822	0.15%
425,000	CBS Corp.	2.900	6/1/2023	424,424	0.19%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	519,696	0.24%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	369,862	0.17%
300,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.908	7/23/2025	316,630	0.14%
79,189	Chrysler Capital Auto Receivables Trust, Series 2016-BA, Class A3	1.640	7/15/2021	79,032	0.04%
37,713	CIG Auto Receivables Trust, Series 2017-1A, Class A	2.710	5/15/2023	37,652	0.02%
630,000	Cigna Corp.	3.750	7/15/2023	646,440	0.30%
260,000	Citibank Credit Card Issuance Trust, Series 2014-A1, Class A1	2.880	1/23/2023	262,023	0.12%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	1,024,487	0.47%
215,000	Citigroup, Inc.	2.900	12/8/2021	215,722	0.10%
1,000,000	Citigroup, Inc., (fixed rate to 1/24/2022, variable rate thereafter)	3.142	1/24/2023	1,006,823	0.46%
310,000	Citizens Bank NA	2.250	3/2/2020	309,084	0.14%
225,000	CNO Financial Group, Inc.	5.250	5/30/2029	227,250	0.10%
81,466	Colony American Finance Ltd., Series 2015-1, Class A	2.896	10/15/2047	81,299	0.04%
250,000	Comerica Bank	2.500	6/2/2020	249,755	0.11%
225,000	Comerica, Inc.	3.700	7/31/2023	233,711	0.11%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	274,399	0.13%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	539,099	0.25%
28,688	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	28,660	0.01%
68,558	Commercial Mortgage Pass Through Certificates, Series 2014-CR15, Class A2	2.928	2/10/2047	68,480	0.03%
202,281	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	207,414	0.09%
478,193	Commercial Mortgage Pass Through Certificates, Series 2014-LC17, Class A3	3.723	10/10/2047	491,576	0.22%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	295,323	0.13%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	288,314	0.13%

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	548,618	0.25%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	118,714	0.05%
1,035,000	Consolidated Edison, Inc., Series A	2.000	3/15/2020	1,030,110	0.47%
660,000	Cooperatieve Rabobank U.A. (NY)	2.750	1/10/2023	660,630	0.30%
151,225	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	151,987	0.07%
13,136	Countrywide Alternative Loan Trust, Series 2006-J5, Class 4A1	4.979	7/25/2021	12,382	0.01%
6,875	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,879	0.00%
320,000	Cox Communications, Inc.	3.150	8/15/2024	321,719	0.15%
88,559	CPS Auto Receivables Trust, Series 2017-C, Class B	2.300	7/15/2021	88,416	0.04%
775,000	CPS Auto Receivables Trust, Series 2018-D, Class B	3.610	11/15/2022	785,183	0.36%
375,486	Credit Acceptance Auto Loan Trust, Series 2016-2A, Class B	3.180	5/15/2024	375,488	0.17%
72,952	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	72,864	0.03%
925,000	Credit Agricole S.A.	3.750	4/24/2023	944,725	0.43%
640,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	671,439	0.31%
84,913	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	88,080	0.04%
206,000	CSX Corp.	3.700	10/30/2020	209,054	0.10%
1,100,000	Daimler Finance North America LLC	3.350	2/22/2023	1,115,718	0.51%
940,000	Danske Bank AS	3.875	9/12/2023	943,070	0.43%
40,014	Delta Air Lines Pass Through Trust, Series 2009-1, Class A	7.750	6/17/2021	40,904	0.02%
215,000	Deutsche Bank AG	3.150	1/22/2021	212,361	0.10%
400,000	Deutsche Telekom International Finance BV	1.500	9/19/2019	398,376	0.18%
242,581	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	247,390	0.11%
725,000	Discover Financial Services	4.500	1/30/2026	757,476	0.35%
450,000	Dow Chemical Co. (The)	3.625	5/15/2026	454,211	0.21%
255,000	DowDuPont, Inc.	3.766	11/15/2020	259,141	0.12%
16,742	Drive Auto Receivables Trust, Series 2016-BA, Class C	3.190	7/15/2022	16,744	0.01%
155,897	Drive Auto Receivables Trust, Series 2017-3, Class C	2.800	7/15/2022	155,922	0.07%
117,985	Drive Auto Receivables Trust, Series 2017-AA, Class C	2.980	1/18/2022	118,048	0.05%
47,188	Drive Auto Receivables Trust, Series 2017-BA, Class C	2.610	8/16/2021	47,182	0.02%
1,005,000	Drive Auto Receivables Trust, Series 2018-5, Class B	3.680	7/15/2023	1,020,998	0.47%
203,576	DT Auto Owner Trust, Series 2015-3A, Class D	4.530	10/17/2022	204,575	0.09%
217,168	DT Auto Owner Trust, Series 2016-2A, Class D	5.430	11/15/2022	219,572	0.10%
46,403	DT Auto Owner Trust, Series 2016-4A, Class C	2.740	10/17/2022	46,398	0.02%
34,132	DT Auto Owner Trust, Series 2017-1A, Class C	2.700	11/15/2022	34,115	0.02%
39,349	DT Auto Owner Trust, Series 2017-3A, Class B	2.400	5/17/2021	39,341	0.02%
60,000	DT Auto Owner Trust, Series 2018-2A, Class C	3.670	3/15/2024	60,868	0.03%
285,000	DT Auto Owner Trust, Series 2019-1A, Class C	3.610	11/15/2024	289,837	0.13%
270,000	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	272,390	0.12%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,156,916	0.53%
103,990	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	103,510	0.05%
9,000	Eastman Chemical Co.	4.500	1/15/2021	9,237	0.00%
170,000	Eastman Chemical Co.	4.500	12/1/2028	178,317	0.08%
25,000	Energy Transfer Operating LP	4.250	3/15/2023	25,683	0.01%
35,000	Energy Transfer Operating LP	4.750	1/15/2026	36,377	0.02%
520,000	Enstar Group Ltd.	4.950	6/1/2029	518,265	0.24%
451,000	Exelon Corp.	2.450	4/15/2021	448,028	0.20%
179,000	Exelon Generation Co. LLC	2.950	1/15/2020	179,172	0.08%
116,000	Exelon Generation Co. LLC	4.250	6/15/2022	120,806	0.06%
283,961	Exeter Automobile Receivables Trust, Series 2017-2A, Class B	2.820	5/16/2022	283,945	0.13%
190,000	Exeter Automobile Receivables Trust, Series 2018-1A, Class B	2.750	4/15/2022	189,880	0.09%
400,000	Exeter Automobile Receivables Trust, Series 2018-2A, Class B	3.270	5/16/2022	401,227	0.18%
150,000	Exeter Automobile Receivables Trust, Series 2019-2A, Class B	3.060	5/15/2023	151,152	0.07%
680,000	Expedia Group, Inc.	3.800	2/15/2028	679,808	0.31%
485,000	Experian Finance PLC	4.250	2/1/2029	513,402	0.23%
45,000	Express Scripts Holding Co.	3.000	7/15/2023	45,119	0.02%
95,000	Express Scripts Holding Co.	4.500	2/25/2026	100,749	0.05%

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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>
65,000	Express Scripts Holding Co.	4.750	11/15/2021	68,127	0.03%
525,000	Ferguson Finance PLC	4.500	10/24/2028	539,193	0.25%
2,964	FHLMC	3.000	10/1/2026	3,020	0.00%
43,187	FHLMC, 1-year CMT + 2.253%	4.557	1/1/2035	45,430	0.02%
97,352	FHLMC, 1-year CMT + 2.500%	4.914	5/1/2036	102,995	0.05%
272	FHLMC	6.500	1/1/2024	301	0.00%
59	FHLMC	8.000	7/1/2025	63	0.00%
648,018	FHLMC Multifamily Structured Pass Through Certificates, Series K013, Class A2	3.974	1/25/2021	661,190	0.30%
509,476	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	528,402	0.24%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	712,601	0.33%
198,487	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	197,973	0.09%
8,580	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	8,556	0.00%
130,000	Fidelity National Information Services, Inc.	3.750	5/21/2029	132,785	0.06%
780,000	Fifth Third Bank	1.625	9/27/2019	777,654	0.36%
214,189	First Investors Auto Owner Trust, Series 2017-1A, Class A2	2.200	3/15/2022	213,702	0.10%
315,000	First Investors Auto Owner Trust, Series 2017-2A, Class A2	2.270	7/15/2022	314,395	0.14%
397,234	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	399,061	0.18%
82,514	Flagship Credit Auto Trust, Series 2015-2, Class B	3.080	12/15/2021	82,532	0.04%
195,000	Flagship Credit Auto Trust, Series 2016-2, Class B	3.840	9/15/2022	195,995	0.09%
68,166	Flagship Credit Auto Trust, Series 2016-3, Class B	2.430	6/15/2021	68,124	0.03%
136,502	Flagship Credit Auto Trust, Series 2016-4, Class B	2.410	10/15/2021	136,327	0.06%
800,000	Flagship Credit Auto Trust, Series 2018-4, Class B	3.880	10/16/2023	821,407	0.38%
915,000	Flex Ltd.	4.875	6/15/2029	905,185	0.41%
76	FNMA	6.000	9/1/2021	76	0.00%
230,000	Ford Credit Auto Owner Trust, Series 2014-2, Class A	2.310	4/15/2026	229,710	0.10%
705,000	Ford Credit Auto Owner Trust, Series 2016-2, Class A	2.030	12/15/2027	700,504	0.32%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	607,687	0.28%
635,000	Ford Credit Floorplan Master Owner Trust, Series 2019-1, Class A	2.840	3/15/2024	644,199	0.29%
670,000	Ford Motor Credit Co. LLC	2.979	8/3/2022	654,760	0.30%
200,000	Ford Motor Credit Co. LLC	3.810	1/9/2024	194,333	0.09%
605,000	Fortis, Inc.	2.100	10/4/2021	596,630	0.27%
107,000	Fortune Brands Home & Security, Inc.	3.000	6/15/2020	107,154	0.05%
280,000	Fortune Brands Home & Security, Inc.	4.000	9/21/2023	291,366	0.13%
344,438	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M2, 1-month LIBOR + 1.850%	4.280	10/25/2027	348,923	0.16%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,095,333	0.50%
360,000	General Motors Financial Co., Inc.	3.550	7/8/2022	361,748	0.17%
805,000	General Motors Financial Co., Inc.	3.950	4/13/2024	800,965	0.37%
390,000	General Motors Financial Co., Inc.	5.250	3/1/2026	408,433	0.19%
450,000	Genpact Luxembourg S.a.r.l.	3.700	4/1/2022	448,091	0.20%
310,000	Glencore Funding LLC Co.	4.125	3/12/2024	316,200	0.14%
265,000	GLS Auto Receivables Trust, Series 2018-3A, Class B	3.780	8/15/2023	269,167	0.12%
765,000	GLS Auto Receivables Trust, Series 2019-2A, Class A	3.060	4/17/2023	768,359	0.35%
197,935	GM Financial Consumer Automobile Receivables Trust, Series 2017-1A, Class A3	1.780	10/18/2021	197,229	0.09%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2017-3A, Class A3	1.970	5/16/2022	498,175	0.23%
210,976	GNMA	4.180	2/20/2063	212,956	0.10%
189,491	GNMA	4.228	2/20/2063	192,025	0.09%
69,228	GNMA	4.373	5/20/2062	69,695	0.03%
95,750	GNMA	4.393	10/20/2062	96,911	0.04%
59,604	GNMA	4.404	6/20/2066	64,142	0.03%
229,471	GNMA	4.416	10/20/2066	249,336	0.11%
107,493	GNMA	4.422	9/20/2066	116,200	0.05%
57,210	GNMA	4.440	5/20/2062	57,850	0.03%
58,782	GNMA	4.443	11/20/2066	63,372	0.03%
134,754	GNMA	4.450	4/20/2063	136,592	0.06%
67,640	GNMA	4.464	8/20/2066	72,991	0.03%
141,783	GNMA	4.496	11/20/2064	143,518	0.07%
299,252	GNMA	4.513	4/20/2063	303,036	0.14%
118,860	GNMA	4.516	11/20/2066	129,084	0.06%

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121,897	GNMA	4.524	10/20/2066	132,238	0.06%
193,846	GNMA	4.533	9/20/2066	211,415	0.10%
1,047,024	GNMA	4.533	4/20/2067	1,146,039	0.52%
91,713	GNMA	4.539	10/20/2066	100,235	0.05%
485,545	GNMA	4.559	7/20/2067	534,073	0.24%
133,269	GNMA	4.564	2/20/2063	134,599	0.06%
135,109	GNMA	4.565	3/20/2063	136,681	0.06%
861,507	GNMA	4.590	1/20/2067	946,875	0.43%
49,084	GNMA	4.626	7/20/2062	49,331	0.02%
463,212	GNMA	4.688	5/20/2064	498,333	0.23%
663	GNMA	4.700	8/20/2061	715	0.00%
895	GNMA	6.500	12/15/2023	980	0.00%
36	GNMA	8.500	9/15/2022	37	0.00%
520,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/31/2021, variable rate thereafter)	2.876	10/31/2022	519,339	0.24%
758,834	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	3.159	2/20/2060	761,567	0.35%
353,191	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	3.029	3/20/2060	353,659	0.16%
180,906	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.982	7/20/2064	181,620	0.08%
125,968	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.993	7/20/2064	125,994	0.06%
57,446	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	57,026	0.03%
347,824	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	339,849	0.16%
516,414	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.413	2/20/2066	521,938	0.24%
714,266	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.093	4/20/2066	715,241	0.33%
2,234,321	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	2,362,871	1.08%
1,599,590	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	2.909	10/20/2068	1,597,011	0.73%
340,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	348,160	0.16%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	349,790	0.16%
315,000	Harley-Davidson Financial Services, Inc.	3.350	2/15/2023	315,026	0.14%
220,000	Harley-Davidson Financial Services, Inc.	4.050	2/4/2022	226,624	0.10%
610,000	Hewlett Packard Enterprise Co.	2.100	10/4/2019	608,765	0.28%
120,000	Hewlett Packard Enterprise Co.	4.900	10/15/2025	127,939	0.06%
1,055,000	HSBC Holdings PLC, (fixed rate to 5/22/2029, variable rate thereafter)	3.973	5/22/2030	1,067,182	0.49%
520,000	HSBC Holdings PLC, (fixed rate to 9/12/2025, variable rate thereafter)	4.292	9/12/2026	540,936	0.25%
185,000	HSBC USA, Inc.	2.375	11/13/2019	184,784	0.08%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	184,785	0.08%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	359,975	0.16%
310,000	Humana, Inc.	2.500	12/15/2020	308,778	0.14%
585,000	Hyundai Capital America	2.750	9/18/2020	584,275	0.27%
175,000	Hyundai Capital America	3.450	3/12/2021	176,726	0.08%
700,000	ING Groep NV	4.625	1/6/2026	744,392	0.34%
510,000	Ingersoll-Rand Luxembourg Finance S.A.	3.800	3/21/2029	520,812	0.24%
530,000	International Business Machines Corp.	2.850	5/13/2022	534,070	0.24%
1,055,000	International Business Machines Corp.	3.300	5/15/2026	1,067,648	0.49%
130,000	Interpublic Group of Cos., Inc. (The)	3.500	10/1/2020	131,347	0.06%
89,000	Jabil, Inc.	5.625	12/15/2020	92,224	0.04%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	164,007	0.07%
174,000	John Deere Capital Corp., Series 0014, MTN	2.450	9/11/2020	173,981	0.08%
236,682	John Deere Owner Trust, Series 2017-B, Class A3	1.820	10/15/2021	235,674	0.11%
535,000	JPMorgan Chase & Co., (fixed rate to 4/1/2022, variable rate thereafter)	3.207	4/1/2023	541,260	0.25%
570,000	JPMorgan Chase & Co., (fixed rate to 5/06/2029, variable rate thereafter), MTN	3.702	5/6/2030	582,904	0.27%
585,000	JPMorgan Chase Bank NA	1.650	9/23/2019	583,605	0.27%
110,083	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	112,818	0.05%
184,219	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class A1	2.086	3/15/2050	183,096	0.08%
455,000	Kennametal, Inc.	4.625	6/15/2028	472,656	0.22%
555,000	Key Bank NA	1.600	8/22/2019	553,840	0.25%
465,000	Kinder Morgan Energy Partners LP	4.150	2/1/2024	483,672	0.22%

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90,000	Kraft Heinz Foods Co.	3.000	6/1/2026	84,915	0.04%
430,000	Kraft Heinz Foods Co.	4.000	6/15/2023	444,692	0.20%
175,000	Lazard Group LLC	4.375	3/11/2029	181,382	0.08%
183,000	Life Technologies Corp.	6.000	3/1/2020	187,054	0.09%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	507,819	0.23%
440,000	Macquarie Group Ltd., (fixed rate to 1/15/2029, variable rate thereafter)	5.033	1/15/2030	476,196	0.22%
520,000	Mariner Finance Issuance Trust, Series 2017-BA, Class A	2.920	12/20/2029	519,542	0.24%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	367,912	0.17%
600,000	Martin Marietta Materials, Inc., 3-month LIBOR + 0.650%	3.173	5/22/2020	600,118	0.27%
175,000	Marvell Technology Group Ltd.	4.200	6/22/2023	180,428	0.08%
40,000	Masco Corp.	3.500	4/1/2021	40,475	0.02%
4,000	Masco Corp.	7.125	3/15/2020	4,119	0.00%
340,611	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	361,406	0.16%
1,280,000	McDonald's Corp., MTN	2.625	1/15/2022	1,282,508	0.59%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	432,100	0.20%
650,000	McKesson Corp.	4.750	5/30/2029	694,219	0.32%
310,000	MEDNAX, Inc.	6.250	1/15/2027	313,100	0.14%
220,476	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	226,725	0.10%
45,000	Methanex Corp.	3.250	12/15/2019	45,031	0.02%
140,000	Microchip Technology, Inc.	3.922	6/1/2021	141,754	0.06%
440,000	Midwest Connector Capital Co. LLC	3.625	4/1/2022	448,461	0.20%
107,093	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	106,484	0.05%
410,000	Mitsubishi UFJ Lease & Finance Co. Ltd.	2.652	9/19/2022	407,170	0.19%
845,000	Molson Coors Brewing Co.	2.250	3/15/2020	841,908	0.38%
365,000	Moody's Corp.	4.250	2/1/2029	390,306	0.18%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.082	7/15/2046	254,349	0.12%
223,737	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C14, Class A3	3.669	2/15/2047	227,195	0.10%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	133,747	0.06%
335,000	Motorola Solutions, Inc.	4.600	5/23/2029	342,268	0.16%
930,000	National Australia Bank Ltd.	3.700	11/4/2021	952,770	0.44%
1,135,000	National Bank of Canada	2.200	11/2/2020	1,130,085	0.52%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	183,300	0.08%
690,000	National Rural Utilities Cooperative Finance Corp., MTN	1.500	11/1/2019	686,136	0.31%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	624,298	0.28%
1,020,000	NatWest Markets PLC	3.625	9/29/2022	1,030,382	0.47%
885,000	NetApp, Inc.	2.000	9/27/2019	883,002	0.40%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,084,128	0.49%
915,000	New York Life Global Funding	2.950	1/28/2021	923,540	0.42%
120,000	NextGear Floorplan Master Owner Trust, Series 2016-2A, Class A2	2.190	9/15/2021	119,782	0.05%
510,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	508,946	0.23%
150,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	150,101	0.07%
125,000	NextGear Floorplan Master Owner Trust, Series 2018-1A, Class A2	3.220	2/15/2023	126,393	0.06%
310,000	NextGear Floorplan Master Owner Trust, Series 2018-2A, Class A2	3.690	10/15/2023	318,033	0.15%
165,000	Niagara Mohawk Power Corp.	4.278	12/15/2028	179,563	0.08%
1,065,000	Nissan Motor Acceptance Corp.	2.150	7/13/2020	1,056,437	0.48%
730,000	Nissan Motor Acceptance Corp.	3.450	3/15/2023	741,157	0.34%
540,000	Nordea Bank Abp	1.625	9/30/2019	538,153	0.25%
1,055,000	Nordea Bank Abp	2.125	5/29/2020	1,050,896	0.48%
143,285	North Carolina State Education Assistance Authority, Series 2011-2, Class A2, 3-month LIBOR + 0.800%	3.380	7/25/2025	143,689	0.07%
315,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	314,185	0.14%
290,000	Office Properties Income Trust	4.250	5/15/2024	288,738	0.13%
615,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	635,710	0.29%
220,025	OneMain Financial Issuance Trust, Series 2016-1A, Class A	3.660	2/20/2029	220,944	0.10%
555,000	OneMain Financial Issuance Trust, Series 2018-1A, Class A	3.300	3/14/2029	565,031	0.26%
185,000	ORIX Corp.	3.250	12/4/2024	188,526	0.09%

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150,000	PACCAR Financial Corp., MTN	1.200	8/12/2019	149,573	0.07%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	724,548	0.33%
265,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.450	1/29/2026	277,764	0.13%
240,000	Petroleos Mexicanos	6.375	2/4/2021	249,480	0.11%
155,000	Petroleos Mexicanos	6.875	8/4/2026	161,130	0.07%
525,000	Pfizer, Inc.	3.200	9/15/2023	539,657	0.25%
735,000	Philip Morris International, Inc.	3.375	8/15/2029	739,576	0.34%
520,000	Pine Street Trust I	4.572	2/15/2029	534,325	0.24%
601,975	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	637,154	0.29%
650,000	PNC Financial Services Group, Inc. (The)	3.450	4/23/2029	661,003	0.30%
1,115,000	PNM Resources, Inc.	3.250	3/9/2021	1,121,380	0.51%
370,000	PSEG Power LLC	3.850	6/1/2023	381,963	0.17%
94,000	Quest Diagnostics, Inc.	4.750	1/30/2020	95,235	0.04%
115,000	Ralph Lauren Corp.	3.750	9/15/2025	120,174	0.05%
150,000	Reinsurance Group of America, Inc.	3.900	5/15/2029	152,408	0.07%
720,000	Reliance Standard Life Global Funding	3.850	9/19/2023	741,487	0.34%
450,000	Rolls-Royce PLC	2.375	10/14/2020	448,371	0.20%
740,000	Royal Bank of Scotland Group PLC, (fixed rate to 5/8/2029, variable rate thereafter)	4.445	5/8/2030	745,038	0.34%
150,000	Ryder System, Inc., MTN	3.650	3/18/2024	154,954	0.07%
320,000	Ryder System, Inc., MTN	3.750	6/9/2023	329,992	0.15%
275,000	Ryder System, Inc., MTN	3.875	12/1/2023	286,497	0.13%
112,000	S&P Global, Inc.	3.300	8/14/2020	112,868	0.05%
304,750	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	310,529	0.14%
190,000	Sabra Health Care LP/Sabra Capital Corp.	4.800	6/1/2024	191,188	0.09%
370,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class C	2.900	10/15/2024	372,741	0.17%
28,228	Santander Drive Auto Receivables Trust, Series 2017-1, Class B	2.100	6/15/2021	28,216	0.01%
84,451	Santander Drive Auto Receivables Trust, Series 2017-2, Class B	2.210	10/15/2021	84,408	0.04%
460,000	Santander Drive Auto Receivables Trust, Series 2018-5, Class C	3.810	12/16/2024	470,720	0.21%
635,000	Santander Holdings USA, Inc.	3.700	3/28/2022	646,827	0.30%
235,000	Santander Holdings USA, Inc.	4.450	12/3/2021	242,840	0.11%
505,000	Santander UK Group Holdings PLC, (fixed rate to 11/15/2023, variable rate thereafter)	4.796	11/15/2024	528,296	0.24%
350,000	Santander UK PLC	2.125	11/3/2020	346,486	0.16%
715,000	Santander UK PLC	2.500	1/5/2021	711,936	0.33%
454,597	SCF Equipment Trust LLC, Series 2018-1A, Class A2	3.630	10/20/2024	457,807	0.21%
205,000	Seagate HDD Cayman	4.875	3/1/2024	206,133	0.09%
965,000	Sempra Energy	1.625	10/7/2019	961,272	0.44%
850,000	Seven & i Holdings Co. Ltd.	3.350	9/17/2021	864,902	0.39%
775,000	Shire Acquisitions Investments Ireland DAC	1.900	9/23/2019	772,693	0.35%
73,909	Sierra Timeshare Conduit Receivables Funding LLC, Series 2017-1A, Class A	2.910	3/20/2034	74,335	0.03%
780,000	Sinopec Group Overseas Development 2016 Ltd.	1.750	9/29/2019	778,097	0.36%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	206,506	0.09%
140,000	Smithfield Foods, Inc.	3.350	2/1/2022	137,903	0.06%
255,000	SoFi Consumer Loan Program Trust, Series 2018-1A, Class A2	3.140	2/25/2027	256,839	0.12%
730,000	SoFi Consumer Loan Program Trust, Series 2018-2, Class A2	3.350	4/26/2027	736,651	0.34%
1,011,106	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	1,022,031	0.47%
42,427	SoFi Professional Loan Program LLC, Series 2015-A, Class A2	2.420	3/25/2030	42,340	0.02%
202,704	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	203,038	0.09%
180,000	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	180,258	0.08%
100,331	South Carolina Student Loan Corp., Series 2010-1, Class A2, 3-month LIBOR + 1.000%	3.580	7/25/2025	100,328	0.05%
273,000	Southern Co. (The)	2.750	6/15/2020	273,144	0.12%
720,000	Southern Power Co., Series E	2.500	12/15/2021	717,608	0.33%
105,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	108,514	0.05%
1,070,000	Standard Chartered PLC, (fixed rate to 5/21/2024, variable rate thereafter)	3.785	5/21/2025	1,068,733	0.49%
197,300	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.660	11/15/2027	196,681	0.09%
305,000	State Street Corp., (fixed rate to 5/15/2022, variable rate thereafter)	2.653	5/15/2023	305,955	0.14%
240,000	Steelcase, Inc.	5.125	1/18/2029	258,139	0.12%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	236,273	0.11%

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,000,000	SunTrust Bank	3.200	4/1/2024	1,018,809	0.47%
560,000	Suzano Austria GmbH	5.000	1/15/2030	546,700	0.25%
515,000	Svenska Handelsbanken AB	3.900	11/20/2023	541,256	0.25%
1,140,000	Synchrony Bank	3.650	5/24/2021	1,154,938	0.53%
470,000	Synchrony Credit Card Master Note Trust, Series 2016-3, Class A	1.580	9/15/2022	468,647	0.21%
150,000	Synchrony Financial	3.700	8/4/2026	144,371	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	76,575	0.03%
320,000	Sysco Corp.	3.550	3/15/2025	330,038	0.15%
130,625	TAL Advantage V LLC, Series 2014-1A, Class A	3.510	2/22/2039	131,970	0.06%
55,000	TAL Advantage V LLC, Series 2014-2A, Class A2	3.330	5/20/2039	55,226	0.03%
137,500	TAL Advantage V LLC, Series 2014-3A, Class A	3.270	11/21/2039	138,119	0.06%
265,000	Timken Co. (The)	4.500	12/15/2028	273,197	0.12%
1,065,000	Toronto Dominion Bank (The), Series MTN	3.250	6/11/2021	1,082,777	0.49%
92,272	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	92,321	0.04%
870,000	Toyota Motor Credit Corp., MTN	2.150	9/8/2022	861,555	0.39%
45,000	Trimble, Inc.	4.150	6/15/2023	46,276	0.02%
430,000	TTX Co.	2.600	6/15/2020	429,758	0.20%
840,000	U.S. Bank NA	2.000	1/24/2020	837,154	0.38%
6,575,000	U.S. Treasury Note	1.125	2/28/2021	6,475,861	2.96%
4,895,000	U.S. Treasury Note	2.125	3/31/2024	4,935,537	2.25%
4,135,000	U.S. Treasury Note	2.500	3/31/2023	4,223,676	1.93%
2,135,000	U.S. Treasury Note	2.500	5/15/2024	2,190,210	1.00%
10,015,000	U.S. Treasury Note	2.625	2/15/2029	10,435,552	4.76%
2,055,000	U.S. Treasury Note	2.875	10/31/2023	2,135,996	0.98%
3,965,000	U.S. Treasury Note	2.875	11/30/2023	4,125,614	1.88%
1,230,000	U.S. Treasury Note	2.875	5/15/2028	1,305,193	0.60%
1,150,000	UBS AG	2.200	6/8/2020	1,146,734	0.52%
505,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	503,523	0.23%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	580,603	0.27%
665,000	UniCredit SpA	3.750	4/12/2022	663,395	0.30%
215,000	Union Pacific Corp.	3.646	2/15/2024	223,691	0.10%
860,000	United Technologies Corp.	3.650	8/16/2023	891,874	0.41%
63,000	Unum Group	5.625	9/15/2020	65,409	0.03%
105,000	Verisk Analytics, Inc.	4.125	3/15/2029	110,506	0.05%
144,000	Verizon Communications, Inc.	3.376	2/15/2025	147,886	0.07%
140,000	Vodafone Group PLC	4.125	5/30/2025	145,232	0.07%
615,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	637,754	0.29%
175,000	Wabtec Corp., 3-month LIBOR + 1.300%	3.911	9/15/2021	174,999	0.08%
415,000	Wabtec Corp.	4.950	9/15/2028	433,497	0.20%
320,000	Waste Management, Inc.	3.450	6/15/2029	327,094	0.15%
1,030,000	Wells Fargo Bank NA	3.625	10/22/2021	1,052,990	0.48%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	208,615	0.10%
1,295,000	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A2	3.118	1/15/2060	1,314,933	0.60%
39,449	Wells Fargo Mortgage Backed Securities Trust, Series 2005-AR10, Class 2A4	4.904	5/1/2035	41,017	0.02%
495,000	Western Union Co. (The)	4.250	6/9/2023	517,900	0.24%
135,000	Westlake Automobile Receivables Trust, Series 2018-1A, Class B	2.670	5/17/2021	134,834	0.06%
515,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class B	3.260	10/17/2022	519,781	0.24%
195,000	Westpac Banking Corp.	2.800	1/11/2022	196,337	0.09%
155,476	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	157,888	0.07%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	346,426	0.16%
348,589	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	357,782	0.16%
1,030,000	Wisconsin Public Service Corp.	3.350	11/21/2021	1,052,212	0.48%
555,000	World Financial Network Credit Card Master Trust, Series 2016-C, Class A	1.720	8/15/2023	553,150	0.25%
730,000	World Financial Network Credit Card Master Trust, Series 2017-A, Class A	2.120	3/15/2024	727,998	0.33%
110,000	World Omni Auto Receivables Trust, Series 2017-B, Class A3	1.950	2/15/2023	109,623	0.05%
200,000	WRKCo, Inc.	4.200	6/1/2032	202,503	0.09%
835,000	WRKCo., Inc.	3.750	3/15/2025	857,119	0.39%
	Total			213,100,676	97.26%

Loomis Sayles Intermediate Duration Bond Fund

Investments as of May 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
4,966,020	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	6/3/2019	<u>4,966,020</u>	<u>2.27%</u>
	Total Investments			218,066,696	99.53%
	Other assets less liabilities			1,036,145	0.47%
	Net Assets			219,102,841	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	9/30/2019	174	\$ 20,313,408	\$ 20,421,890	\$ 108,482

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