

Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,396	0.04%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	848,959	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,694,752	0.16%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.236	10/15/2037	3,921,928	0.38%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,727,391	0.17%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,876,304	0.18%
871,054	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	876,043	0.08%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	433,827	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,307,726	0.13%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,594,714	0.15%
3,866,134	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,094,904	0.39%
43,465	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	43,474	0.00%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	1,984,651	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,795,862	0.94%
352,041	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	365,515	0.04%
2,250,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	2,253,602	0.22%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.250	4/15/2026	2,585,123	0.25%
9,455	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	1.040	5/15/2023	9,299	0.00%
8,512	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.610	8/15/2023	8,334	0.00%
76,527	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	84,300	0.01%
605,124	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	685,440	0.07%
842,681	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	960,642	0.09%
350,118	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	369,148	0.04%
794,541	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.704	6/15/2048	848,294	0.08%
781,194	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.861	12/15/2036	832,572	0.08%
175,715	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.196	6/15/2043	184,586	0.02%
744,171	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	850,486	0.08%
2,261,866	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.634	6/25/2042	2,293,909	0.22%
4,199,221	Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.594	8/25/2042	4,255,542	0.41%
3,869	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	1.000	9/25/2022	3,823	0.00%
10,995	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	0.760	4/25/2024	10,742	0.00%
6,306	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.108	8/25/2042	6,750	0.00%
146,306	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	151,149	0.01%
416,309	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.154	7/25/2037	407,141	0.04%
763,135	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.482	8/25/2038	801,959	0.08%
1,627,827	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.534	6/25/2042	1,644,234	0.16%
2,662,305	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.084	7/25/2043	2,601,107	0.25%
4,867,651	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.484	2/25/2045	4,899,496	0.47%
8,007,438	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.600	6/25/2050	8,089,330	0.78%
5,781,492	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	6,127,733	0.59%
745,286	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.014	11/25/2022	745,988	0.07%

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158,113	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	158,752	0.02%
4,326,640	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.556	1/25/2027	4,379,516	0.42%
112,440	FHLMC, 12-month LIBOR + 1.666%	1.934	11/1/2038	113,182	0.01%
302,134	FHLMC, 6-month LIBOR + 1.712%	1.961	6/1/2037	302,319	0.03%
166,465	FHLMC, 12-month LIBOR + 1.736%	2.029	3/1/2038	168,067	0.02%
203,477	FHLMC, 1-year CMT + 1.940%	2.065	9/1/2038	204,389	0.02%
175,670	FHLMC, 12-month LIBOR + 1.734%	2.107	4/1/2037	183,428	0.02%
153,421	FHLMC, 12-month LIBOR + 1.831%	2.128	11/1/2038	155,765	0.01%
1,003,205	FHLMC, 12-month LIBOR + 1.895%	2.145	9/1/2041	1,061,171	0.10%
502,426	FHLMC, 1-year CMT + 2.220%	2.220	7/1/2033	504,678	0.05%
2,232,326	FHLMC, 12-month LIBOR + 1.842%	2.245	1/1/2046	2,317,476	0.22%
52,859	FHLMC, 12-month LIBOR + 1.742%	2.246	12/1/2037	53,217	0.01%
470,427	FHLMC, 12-month LIBOR + 1.899%	2.274	4/1/2037	474,046	0.05%
177,192	FHLMC, 12-month LIBOR + 1.935%	2.281	12/1/2034	179,286	0.02%
396,021	FHLMC, 1-year CMT + 2.165%	2.290	4/1/2036	396,545	0.04%
113,431	FHLMC, 1-year CMT + 2.209%	2.321	9/1/2038	114,026	0.01%
1,738,088	FHLMC, 1-year CMT + 2.248%	2.336	3/1/2037	1,854,731	0.18%
376,254	FHLMC, 1-year CMT + 2.245%	2.367	3/1/2036	401,809	0.04%
361,531	FHLMC, 1-year CMT + 2.247%	2.372	9/1/2038	384,926	0.04%
519,668	FHLMC, 12-month LIBOR + 1.764%	2.373	9/1/2035	542,226	0.05%
127,053	FHLMC, 1-year CMT + 2.250%	2.375	2/1/2035	135,409	0.01%
995,385	FHLMC, 1-year CMT + 2.255%	2.375	2/1/2036	1,058,561	0.10%
518,735	FHLMC, 1-year CMT + 2.285%	2.409	2/1/2036	548,192	0.05%
50,601	FHLMC, 12-month LIBOR + 2.180%	2.555	3/1/2037	50,938	0.00%
26,456	FHLMC	3.000	10/1/2026	27,929	0.00%
50,031	FHLMC	4.000	12/1/2024	53,089	0.01%
135,179	FHLMC	4.000	1/1/2042	148,584	0.01%
67,904	FHLMC	4.500	1/1/2025	71,379	0.01%
11,798	FHLMC	4.500	5/1/2034	12,763	0.00%
14,800	FHLMC	5.500	10/1/2023	15,192	0.00%
149,484	FHLMC	6.500	12/1/2034	171,864	0.02%
67	FHLMC	7.500	6/1/2026	72	0.00%
7,597,574	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.580	1/25/2027	7,645,714	0.73%
13,210,195	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.791	2/25/2027	13,340,233	1.28%
17,374,791	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.950	2/25/2027	17,272,732	1.66%
31,041,037	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.891	3/25/2030	31,092,999	2.99%
31,041,037	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.050	3/25/2030	31,390,757	3.02%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.741	8/25/2029	8,527,640	0.82%
12,935,065	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,094,945	1.35%
5,974,483	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	0.230	1/25/2028	5,969,158	0.57%
2,736,416	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	2,745,656	0.26%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,313,435	0.80%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,256,927	0.79%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,002,582	0.77%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,864,021	0.28%
1,146,882	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,160,178	0.11%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,358,365	0.80%
216,132	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.421	11/25/2021	216,147	0.02%
425,566	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.741	1/25/2023	425,952	0.04%
2,337,818	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.481	10/25/2025	2,345,564	0.23%
11,179,655	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.591	10/25/2026	11,255,778	1.08%
4,722,694	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.561	5/25/2030	4,764,241	0.46%
4,357,914	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.630	5/25/2030	4,386,539	0.42%

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8,424,411	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.531	6/25/2030	8,465,425	0.81%
4,733,352	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.560	6/25/2030	4,760,338	0.46%
2,976,565	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.451	6/25/2027	2,995,660	0.29%
2,232,423	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.450	6/25/2027	2,239,593	0.22%
1,650,698	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.391	7/25/2030	1,652,490	0.16%
1,388,682	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.370	7/25/2030	1,396,959	0.13%
1,683,849	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.391	8/25/2030	1,688,016	0.16%
4,488,751	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.380	8/25/2030	4,519,149	0.43%
1,961,282	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.381	8/25/2027	1,963,710	0.19%
1,751,368	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.370	8/25/2027	1,759,242	0.17%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,333,410	1.09%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,288,150	0.80%
801,556	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	810,819	0.08%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.431	4/25/2030	2,856,762	0.27%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.420	4/25/2030	3,167,381	0.30%
2,176,597	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.481	10/25/2045	2,182,419	0.21%
6,155	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.561	3/25/2044	7,131	0.00%
345,385	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.298	10/25/2044	352,428	0.03%
297,003	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	297,937	0.03%
525,076	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	526,488	0.05%
22,100	FNMA, 6-month LIBOR + 1.460%	1.661	2/1/2037	22,587	0.00%
114,528	FNMA, 12-month LIBOR + 1.479%	1.729	8/1/2035	114,450	0.01%
388,606	FNMA, 6-month LIBOR + 1.545%	1.778	7/1/2035	403,568	0.04%
328,673	FNMA, 12-month LIBOR + 1.669%	1.887	7/1/2038	333,653	0.03%
230,024	FNMA, 12-month LIBOR + 1.639%	1.889	8/1/2038	232,185	0.02%
199,762	FNMA, 12-month LIBOR + 1.587%	1.928	4/1/2037	201,485	0.02%
1,010,212	FNMA, 12-month LIBOR + 1.582%	1.932	4/1/2037	1,061,867	0.10%
623,451	FNMA, 12-month LIBOR + 1.579%	1.945	7/1/2035	648,058	0.06%
473,968	FNMA, 12-month LIBOR + 1.703%	1.953	8/1/2034	479,569	0.05%
171,784	FNMA, 12-month LIBOR + 1.667%	2.034	11/1/2036	181,039	0.02%
921,238	FNMA, 12-month LIBOR + 1.733%	2.063	9/1/2037	975,086	0.09%
67,010	FNMA, 12-month LIBOR + 1.802%	2.072	7/1/2041	67,282	0.01%
186,695	FNMA, 12-month LIBOR + 1.608%	2.108	10/1/2033	194,020	0.02%
44,286	FNMA, 12-month LIBOR + 1.754%	2.129	1/1/2037	44,958	0.00%
375,756	FNMA, 12-month LIBOR + 1.760%	2.135	2/1/2037	380,325	0.04%
769,746	FNMA, 12-month LIBOR + 1.781%	2.158	3/1/2037	815,802	0.08%
575,085	FNMA, 12-month LIBOR + 1.595%	2.161	9/1/2037	598,189	0.06%
126,353	FNMA, 12-month LIBOR + 1.800%	2.175	3/1/2034	133,413	0.01%
119,620	FNMA, 12-month LIBOR + 1.800%	2.175	12/1/2041	120,434	0.01%
138,400	FNMA, 12-month LIBOR + 1.731%	2.181	11/1/2035	146,214	0.01%
981,701	FNMA, 12-month LIBOR + 1.820%	2.195	2/1/2047	1,054,167	0.10%
70,269	FNMA, 1-year CMT + 2.145%	2.202	9/1/2036	71,624	0.01%
204,319	FNMA, 1-year CMT + 2.149%	2.231	9/1/2034	216,016	0.02%
310,051	FNMA, 1-year CMT + 2.159%	2.249	6/1/2036	320,828	0.03%
1,031,962	FNMA, 1-year CMT + 2.172%	2.261	12/1/2040	1,100,599	0.11%
95,862	FNMA, 1-year CMT + 2.141%	2.266	4/1/2033	96,059	0.01%
628,198	FNMA, 1-year CMT + 2.274%	2.274	6/1/2037	674,729	0.06%
1,198,398	FNMA, 1-year CMT + 2.174%	2.289	11/1/2033	1,276,047	0.12%
1,187,569	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,252,490	0.12%
376,670	FNMA, 1-year CMT + 2.287%	2.303	6/1/2033	376,228	0.04%
399,013	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	414,667	0.04%
200,750	FNMA, 1-year CMT + 2.205%	2.323	4/1/2034	201,887	0.02%
2,251,509	FNMA, 1-year CMT + 2.212%	2.325	10/1/2034	2,395,357	0.23%
1,220,846	FNMA, 1-year CMT + 2.225%	2.346	4/1/2034	1,297,131	0.12%
182,852	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	183,342	0.02%
58,787	FNMA, 1-year CMT + 2.440%	2.440	8/1/2033	59,117	0.01%
451,830	FNMA, 6-month LIBOR + 2.193%	2.443	7/1/2037	476,052	0.05%
216,785	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	218,336	0.02%
265,413	FNMA, 1-year CMT + 2.223%	2.473	8/1/2035	265,780	0.03%

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135,493	FNMA, 1-year CMT + 2.500%	2.597	8/1/2036	145,761	0.01%
157,947	FNMA, 1-year CMT + 2.480%	2.605	5/1/2035	167,597	0.02%
67,267	FNMA, 12-month LIBOR + 2.473%	2.723	6/1/2035	68,141	0.01%
85,619	FNMA	3.000	3/1/2042	92,454	0.01%
5,200,000	FNMA	3.580	1/1/2026	5,732,273	0.55%
359,084	FNMA	5.000	7/1/2037	408,741	0.04%
407,697	FNMA	5.000	2/1/2038	464,130	0.04%
67,392	FNMA	5.500	11/1/2023	69,531	0.01%
50,967	FNMA	5.500	1/1/2024	52,802	0.01%
211,858	FNMA	5.500	3/1/2033	241,557	0.02%
18,894	FNMA	6.000	9/1/2022	19,182	0.00%
48,589	FNMA	6.000	12/1/2022	49,640	0.00%
12,078	FNMA	6.000	12/1/2022	12,169	0.00%
2,195	FNMA	6.500	7/1/2032	2,468	0.00%
1,278	FNMA	6.500	1/1/2033	1,448	0.00%
3,243	FNMA	6.500	10/1/2033	3,666	0.00%
2,471	FNMA	6.500	10/1/2033	2,808	0.00%
2,246	FNMA	6.500	10/1/2033	2,562	0.00%
116,226	FNMA	6.500	10/1/2034	130,677	0.01%
1,791	FNMA	6.500	12/1/2034	2,091	0.00%
2,570	FNMA	6.500	2/1/2036	2,890	0.00%
16,505	FNMA	6.500	11/1/2037	19,371	0.00%
11,474	FNMA	7.500	12/1/2030	12,868	0.00%
10,477	FNMA	7.500	7/1/2031	12,080	0.00%
19,485	FNMA	7.500	9/1/2032	20,189	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	598,533	0.06%
20,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	0.300	3/25/2028	20,561,725	1.98%
1,448,036	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.371	10/25/2027	1,450,573	0.14%
1,738,581	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.360	10/25/2027	1,745,722	0.17%
5,185,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	0.300	12/25/2030	5,189,536	0.50%
3,320,154	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	0.250	8/25/2024	3,320,154	0.32%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	477,163	0.05%
720,714	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	726,623	0.07%
901,710	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	910,416	0.09%
1,010,658	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,020,369	0.10%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	505,196	0.05%
1,781,656	GNMA, 1-month LIBOR + 1.745%	1.861	2/20/2061	1,861,925	0.18%
1,443,430	GNMA, 1-month LIBOR + 1.890%	1.976	2/20/2063	1,504,115	0.14%
1,487,398	GNMA, 1-month LIBOR + 2.187%	2.268	3/20/2063	1,544,154	0.15%
644,744	GNMA, 1-month LIBOR + 2.233%	2.319	5/20/2065	691,183	0.07%
688,565	GNMA, 1-month LIBOR + 2.246%	2.332	6/20/2065	743,066	0.07%
786,944	GNMA, 1-month LIBOR + 2.341%	2.427	2/20/2063	826,598	0.08%
48,169	GNMA	3.640	3/20/2063	48,165	0.00%
25,823	GNMA	3.687	2/20/2063	26,114	0.00%
90,559	GNMA	3.848	6/20/2063	92,241	0.01%
54,123	GNMA	4.005	12/20/2062	56,829	0.01%
24,101	GNMA	4.140	12/20/2061	26,054	0.00%
85,291	GNMA	4.284	4/20/2063	89,040	0.01%
13,853	GNMA	4.327	8/20/2061	15,188	0.00%
2,819,588	GNMA	4.434	10/20/2065	3,101,048	0.30%
272,988	GNMA	4.528	7/20/2063	292,110	0.03%
1,511,633	GNMA	4.601	2/20/2066	1,627,600	0.16%
8,155	GNMA	4.605	2/20/2062	8,437	0.00%
1,825,649	GNMA	4.613	3/20/2064	1,935,943	0.19%
4,704	GNMA	4.616	8/20/2062	5,114	0.00%
244,793	GNMA	4.622	1/20/2064	260,588	0.03%
22,395	GNMA	4.630	12/20/2061	22,600	0.00%
3,482	GNMA	4.630	2/20/2062	3,578	0.00%
1,761,658	GNMA	4.670	11/20/2063	1,875,964	0.18%
1,163	GNMA	4.700	6/20/2061	1,327	0.00%
26,056	GNMA	4.700	8/20/2061	28,416	0.00%
19,845	GNMA	4.700	8/20/2061	20,198	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
8,153	GNMA	4.700	6/20/2062	8,322	0.00%
11,047	GNMA	4.700	11/20/2062	11,010	0.00%
836,234	GNMA	4.700	5/20/2064	883,430	0.08%
2,694	GNMA	4.919	4/20/2061	2,833	0.00%
7,162	GNMA	6.000	12/15/2031	8,386	0.00%
30,496	GNMA	6.500	5/15/2031	35,687	0.00%
33,362	GNMA	7.000	10/15/2028	36,661	0.00%
3,032,901	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.853	2/20/2067	3,072,485	0.30%
3,175,656	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.530	8/20/2069	3,172,993	0.30%
4,743,269	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.703	1/20/2070	4,794,796	0.46%
107,704	Government National Mortgage Association, Series 2003-72, Class Z	5.297	11/16/2045	117,589	0.01%
1,298,116	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.288	2/20/2035	1,297,288	0.12%
961,734	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.608	10/20/2037	962,550	0.09%
373,237	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.238	11/20/2059	374,381	0.04%
899,014	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.433	10/20/2060	899,210	0.09%
738,599	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.453	10/20/2060	739,134	0.07%
418,545	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.483	12/20/2060	419,161	0.04%
45,404	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.653	9/20/2061	45,630	0.00%
566,326	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.553	2/20/2061	568,024	0.05%
40,043	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.703	2/20/2061	40,254	0.00%
32,250	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	33,739	0.00%
31,185	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	30,558	0.00%
2,865,064	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.338	9/20/2038	2,868,776	0.28%
143	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.553	5/20/2062	142	0.00%
506,802	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.623	8/20/2062	508,987	0.05%
1,628,295	Government National Mortgage Association, Series 2012-H20, Class PT	0.873	7/20/2062	1,625,700	0.16%
122,835	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.603	10/20/2062	122,295	0.01%
42,124	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.603	12/20/2062	41,891	0.00%
1,770,539	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.453	3/20/2063	1,771,538	0.17%
1,446,464	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.503	3/20/2063	1,448,884	0.14%
230,040	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.573	5/20/2063	230,734	0.02%
5,621,318	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.730	4/20/2063	5,600,234	0.54%
3,970,936	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.589	7/20/2064	3,997,565	0.38%
3,077,230	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.603	7/20/2064	3,095,679	0.30%
2,336,180	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.573	2/20/2065	2,349,317	0.23%
20,379	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.403	4/20/2061	20,169	0.00%
14,777	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	14,864	0.00%
289,160	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.583	4/20/2065	290,668	0.03%
4,483,653	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,602,608	0.44%
5,001	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.353	4/20/2065	4,946	0.00%
2,878,712	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.333	5/20/2065	2,873,256	0.28%
115,518	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.403	7/20/2065	114,915	0.01%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,442	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.803	10/20/2065	5,419	0.00%
6,554	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.783	8/20/2061	6,563	0.00%
4,375,166	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.023	2/20/2066	4,445,010	0.43%
10,041	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.703	4/20/2066	9,942	0.00%
8,322	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.503	9/20/2063	8,240	0.00%
1,336,474	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.653	9/20/2066	1,344,852	0.13%
81,218	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.303	10/20/2064	81,158	0.01%
6,154,672	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.327	6/20/2068	6,088,058	0.58%
143,502	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.453	9/20/2068	143,614	0.01%
8,793,690	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.523	9/20/2068	8,813,296	0.85%
8,169,592	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	8,821,678	0.85%
2,676,974	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.496	4/20/2048	2,688,765	0.26%
4,991,324	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.546	5/20/2046	4,984,636	0.48%
5,246,894	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.603	6/20/2069	5,282,530	0.51%
10,816,842	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.738	4/20/2070	10,951,262	1.05%
11,618,899	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.488	5/20/2070	11,623,326	1.12%
5,254,235	Government National Mortgage Association, Series 2020-H01, Class FT, 1-year CMT + 0.500%	0.610	1/20/2070	5,273,172	0.51%
107,823	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	109,001	0.01%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	415,003	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,370,214	0.23%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	592,170	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	818,794	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,067,262	0.10%
703,263	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	713,735	0.07%
2,812,534	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	2,875,929	0.28%
865,860	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	875,310	0.08%
2,473,662	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	2,484,425	0.24%
5,290,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	5,294,137	0.51%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,823,969	0.18%
1,118,458	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	1,124,063	0.11%
464,178	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	464,480	0.04%
1,178,367	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,187,508	0.11%
1,450,000	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	1,450,848	0.14%
34,248	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.034	1/25/2039	34,419	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.566	11/15/2027	2,033,268	0.20%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	780,320	0.07%
583,525	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	590,257	0.06%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	454,851	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	676,897	0.06%
15,870,000	U.S. Treasury Note	0.125	6/30/2022	15,876,199	1.52%
5,695,000	U.S. Treasury Note	0.125	6/30/2023	5,690,773	0.55%
42,480,000	U.S. Treasury Note	0.125	8/31/2023	42,411,966	4.07%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
4,845,000	U.S. Treasury Note	0.250	6/15/2024	4,829,859	0.46%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,411,047	1.77%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,635,103	1.31%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,865,271	1.24%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,378,073	1.28%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	47,111,921	4.53%
7,255,000	U.S. Treasury Note	0.375	11/30/2025	7,166,013	0.69%
56,000,000	U.S. Treasury Note	0.375	12/31/2025	55,262,813	5.31%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	24,334,974	2.34%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,594,609	0.44%
11,585,000	U.S. Treasury Note	0.500	2/28/2026	11,480,011	1.10%
25,725,000	U.S. Treasury Note	0.750	3/31/2026	25,757,156	2.47%
4,865,000	U.S. Treasury Note	0.750	8/31/2026	4,859,299	0.47%
7,030,000	U.S. Treasury Note	1.250	7/31/2023	7,172,248	0.69%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,056,493	1.16%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,242,382	0.70%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,530,354	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	71,352,287	6.85%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	10,830,729	1.04%
1,340,489	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,394,139	0.13%
1,259,028	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	1,261,998	0.12%
427,197	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	431,725	0.04%
	Total			993,548,225	95.44%
Short-Term Investments					
16,192,407	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	9/1/2021	16,192,407	1.55%
7,675,000	U.S. Treasury Bills	0.040(t)	10/7/2021	7,674,674	0.74%
31,730,000	U.S. Treasury Bills	0.033(t)	9/7/2021	31,729,854	3.05%
	Total			55,596,935	5.34%
	Total Investments			1,049,145,160	100.78%
	Other assets less liabilities			(8,082,850)	(0.78%)
	Net Assets			1,041,062,310	100.00%

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

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

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

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

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

Loomis Sayles Limited Term Government and Agency Fund
Investments as of July 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
38,274	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	38,317	0.00%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,453	0.04%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	851,297	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,700,564	0.16%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.233	10/15/2037	3,921,879	0.38%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,728,791	0.17%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,879,069	0.18%
897,123	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	902,603	0.09%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	434,676	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,307,732	0.13%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,600,387	0.15%
3,927,162	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,169,547	0.40%
136,636	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	136,859	0.01%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	1,990,289	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,803,063	0.94%
370,844	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	385,981	0.04%
2,250,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	2,254,119	0.22%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.240	4/15/2026	2,584,218	0.25%
10,387	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	1.100	5/15/2023	10,212	0.00%
9,040	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.860	8/15/2023	8,846	0.00%
77,905	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	86,062	0.01%
621,755	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	710,656	0.07%
853,575	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	977,399	0.09%
445,111	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	498,786	0.05%
779,708	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.784	6/15/2048	835,822	0.08%
798,367	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.864	12/15/2036	852,260	0.08%
193,001	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.193	6/15/2043	201,496	0.02%
755,850	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	867,569	0.08%
2,644,406	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.639	6/25/2042	2,682,898	0.26%
4,403,525	Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.599	8/25/2042	4,464,421	0.43%
4,274	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	1.060	9/25/2022	4,222	0.00%
11,568	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	1.000	4/25/2024	11,295	0.00%
6,360	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.178	8/25/2042	6,811	0.00%
157,225	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	162,723	0.02%
423,388	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.147	7/25/2037	413,869	0.04%
782,566	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.486	8/25/2038	823,849	0.08%
1,686,912	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.539	6/25/2042	1,704,434	0.16%
2,753,243	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.089	7/25/2043	2,687,431	0.26%
5,041,535	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.489	2/25/2045	5,075,704	0.49%
8,333,759	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.592	6/25/2050	8,464,132	0.81%
6,175,465	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	6,563,300	0.63%

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747,006	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.013	11/25/2022	747,839	0.07%
158,595	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	159,360	0.02%
4,482,412	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.560	1/25/2027	4,538,012	0.43%
303,311	FHLMC, 6-month LIBOR + 1.712%	1.961	6/1/2037	303,482	0.03%
173,163	FHLMC, 12-month LIBOR + 1.748%	2.044	3/1/2038	175,034	0.02%
204,370	FHLMC, 1-year CMT + 1.940%	2.065	9/1/2038	205,286	0.02%
176,463	FHLMC, 12-month LIBOR + 1.733%	2.107	4/1/2037	184,275	0.02%
154,161	FHLMC, 12-month LIBOR + 1.831%	2.128	11/1/2038	156,511	0.01%
1,006,423	FHLMC, 12-month LIBOR + 1.895%	2.145	9/1/2041	1,064,429	0.10%
116,676	FHLMC, 12-month LIBOR + 1.663%	2.191	11/1/2038	117,543	0.01%
53,406	FHLMC, 12-month LIBOR + 1.742%	2.246	12/1/2037	53,776	0.01%
473,798	FHLMC, 12-month LIBOR + 1.899%	2.274	4/1/2037	477,439	0.05%
178,337	FHLMC, 12-month LIBOR + 1.935%	2.281	12/1/2034	180,444	0.02%
398,340	FHLMC, 1-year CMT + 2.165%	2.290	4/1/2036	398,836	0.04%
2,325,161	FHLMC, 12-month LIBOR + 1.842%	2.319	1/1/2046	2,413,764	0.23%
114,140	FHLMC, 1-year CMT + 2.209%	2.332	9/1/2038	114,734	0.01%
1,759,603	FHLMC, 1-year CMT + 2.249%	2.343	3/1/2037	1,877,301	0.18%
522,167	FHLMC, 12-month LIBOR + 1.764%	2.373	9/1/2035	545,036	0.05%
386,077	FHLMC, 1-year CMT + 2.245%	2.374	3/1/2036	412,238	0.04%
127,731	FHLMC, 1-year CMT + 2.250%	2.375	2/1/2035	136,176	0.01%
1,006,244	FHLMC, 1-year CMT + 2.255%	2.381	2/1/2036	1,069,946	0.10%
508,916	FHLMC, 1-year CMT + 2.220%	2.409	7/1/2033	511,761	0.05%
521,695	FHLMC, 1-year CMT + 2.285%	2.409	2/1/2036	551,425	0.05%
364,940	FHLMC, 1-year CMT + 2.247%	2.502	9/1/2038	387,946	0.04%
51,026	FHLMC, 12-month LIBOR + 2.180%	2.555	3/1/2037	51,363	0.00%
27,287	FHLMC	3.000	10/1/2026	28,760	0.00%
51,665	FHLMC	4.000	12/1/2024	54,886	0.01%
138,848	FHLMC	4.000	1/1/2042	152,233	0.01%
69,815	FHLMC	4.500	1/1/2025	73,408	0.01%
11,856	FHLMC	4.500	5/1/2034	12,782	0.00%
16,276	FHLMC	5.500	10/1/2023	16,712	0.00%
154,120	FHLMC	6.500	12/1/2034	177,049	0.02%
68	FHLMC	7.500	6/1/2026	74	0.00%
7,598,554	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.559	1/25/2027	7,646,336	0.73%
13,587,501	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.801	2/25/2027	13,723,417	1.31%
17,871,046	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.927	2/25/2027	17,805,388	1.71%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.901	3/25/2030	31,478,108	3.02%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.027	3/25/2030	31,782,946	3.04%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.751	8/25/2029	8,527,786	0.82%
13,152,113	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,384,570	1.38%
5,974,585	FHLMC Multifamily Structured Pass Through Certificates, Series K-F 100, Class AS, 30-day Average SOFR + 0.180%	0.207	1/25/2028	5,969,217	0.57%
3,445,870	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	3,465,436	0.33%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,350,263	0.80%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,280,167	0.79%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,022,568	0.77%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,873,643	0.28%
1,178,290	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,193,309	0.11%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,388,405	0.80%
216,368	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.431	11/25/2021	216,393	0.02%
444,104	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.751	1/25/2023	444,537	0.04%
2,576,596	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.491	10/25/2025	2,585,306	0.25%
11,270,235	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.601	10/25/2026	11,348,335	1.09%
4,722,910	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.571	5/25/2030	4,764,911	0.46%

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4,358,112	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.607	5/25/2030	4,387,051	0.42%
8,635,171	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.541	6/25/2030	8,677,652	0.83%
4,851,770	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.537	6/25/2030	4,879,722	0.47%
3,110,907	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.461	6/25/2027	3,131,203	0.30%
2,333,180	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.427	6/25/2027	2,340,800	0.22%
1,686,096	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.401	7/25/2030	1,687,946	0.16%
1,418,462	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.347	7/25/2030	1,427,001	0.14%
1,731,675	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.401	8/25/2030	1,736,007	0.17%
4,616,244	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.357	8/25/2030	4,647,814	0.44%
1,961,311	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.391	8/25/2027	1,963,773	0.19%
1,751,395	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.347	8/25/2027	1,759,384	0.17%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,382,470	1.09%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,320,262	0.80%
803,863	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	813,802	0.08%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.441	4/25/2030	2,856,782	0.27%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.397	4/25/2030	3,167,689	0.30%
2,203,053	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.491	10/25/2045	2,208,999	0.21%
6,231	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.708	3/25/2044	7,184	0.00%
353,072	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.307	10/25/2044	360,259	0.03%
340,039	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	341,324	0.03%
571,272	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	572,792	0.05%
22,212	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	22,708	0.00%
401,130	FNMA, 6-month LIBOR + 1.545%	1.796	7/1/2035	416,643	0.04%
383,547	FNMA, 12-month LIBOR + 1.637%	1.887	7/1/2038	389,445	0.04%
200,632	FNMA, 12-month LIBOR + 1.587%	1.928	4/1/2037	202,356	0.02%
230,914	FNMA, 12-month LIBOR + 1.639%	2.003	8/1/2038	233,031	0.02%
1,031,886	FNMA, 12-month LIBOR + 1.583%	2.009	4/1/2037	1,084,901	0.10%
630,647	FNMA, 12-month LIBOR + 1.578%	2.022	7/1/2035	655,626	0.06%
187,851	FNMA, 12-month LIBOR + 1.608%	2.109	10/1/2033	195,243	0.02%
925,904	FNMA, 12-month LIBOR + 1.733%	2.117	9/1/2037	979,895	0.09%
44,480	FNMA, 12-month LIBOR + 1.754%	2.129	1/1/2037	45,156	0.00%
377,841	FNMA, 12-month LIBOR + 1.760%	2.135	2/1/2037	382,419	0.04%
115,296	FNMA, 12-month LIBOR + 1.479%	2.145	8/1/2035	115,164	0.01%
901,139	FNMA, 12-month LIBOR + 1.783%	2.158	3/1/2037	955,122	0.09%
174,621	FNMA, 12-month LIBOR + 1.668%	2.163	11/1/2036	184,043	0.02%
132,201	FNMA, 12-month LIBOR + 1.800%	2.175	3/1/2034	139,613	0.01%
120,053	FNMA, 12-month LIBOR + 1.800%	2.175	12/1/2041	120,867	0.01%
983,956	FNMA, 12-month LIBOR + 1.820%	2.195	2/1/2047	1,056,470	0.10%
70,604	FNMA, 1-year CMT + 2.145%	2.202	9/1/2036	71,981	0.01%
139,206	FNMA, 12-month LIBOR + 1.731%	2.206	11/1/2035	147,085	0.01%
578,127	FNMA, 12-month LIBOR + 1.595%	2.228	9/1/2037	601,928	0.06%
96,438	FNMA, 1-year CMT + 2.141%	2.266	4/1/2033	96,633	0.01%
631,094	FNMA, 1-year CMT + 2.274%	2.274	6/1/2037	677,903	0.06%
1,192,031	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,257,507	0.12%
379,389	FNMA, 1-year CMT + 2.287%	2.303	6/1/2033	378,876	0.04%
401,137	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	416,906	0.04%
311,977	FNMA, 1-year CMT + 2.159%	2.316	6/1/2036	322,822	0.03%
1,061,336	FNMA, 1-year CMT + 2.168%	2.323	12/1/2040	1,127,400	0.11%
208,098	FNMA, 1-year CMT + 2.150%	2.343	9/1/2034	220,039	0.02%
203,125	FNMA, 1-year CMT + 2.205%	2.344	4/1/2034	204,262	0.02%
2,268,401	FNMA, 1-year CMT + 2.212%	2.358	10/1/2034	2,409,558	0.23%
1,245,166	FNMA, 1-year CMT + 2.225%	2.359	4/1/2034	1,322,249	0.13%
183,995	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	184,508	0.02%
67,321	FNMA, 12-month LIBOR + 1.802%	2.421	7/1/2041	67,565	0.01%
1,206,817	FNMA, 1-year CMT + 2.174%	2.429	11/1/2033	1,276,399	0.12%
453,985	FNMA, 6-month LIBOR + 2.193%	2.443	7/1/2037	478,403	0.05%
476,566	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	481,932	0.05%
218,466	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	220,081	0.02%

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266,683	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	267,276	0.03%
59,131	FNMA, 1-year CMT + 2.440%	2.557	8/1/2033	59,445	0.01%
160,699	FNMA, 1-year CMT + 2.500%	2.597	8/1/2036	172,884	0.02%
159,066	FNMA, 1-year CMT + 2.480%	2.605	5/1/2035	168,811	0.02%
67,599	FNMA, 12-month LIBOR + 2.473%	2.723	6/1/2035	68,462	0.01%
86,032	FNMA	3.000	3/1/2042	93,246	0.01%
5,200,000	FNMA	3.580	1/1/2026	5,756,563	0.55%
367,278	FNMA	5.000	7/1/2037	417,153	0.04%
418,181	FNMA	5.000	2/1/2038	475,011	0.05%
71,018	FNMA	5.500	11/1/2023	73,380	0.01%
56,187	FNMA	5.500	1/1/2024	58,362	0.01%
212,986	FNMA	5.500	3/1/2033	242,875	0.02%
20,933	FNMA	6.000	9/1/2022	21,287	0.00%
52,524	FNMA	6.000	12/1/2022	53,756	0.01%
15,767	FNMA	6.000	12/1/2022	15,888	0.00%
2,220	FNMA	6.500	7/1/2032	2,496	0.00%
1,307	FNMA	6.500	1/1/2033	1,483	0.00%
3,259	FNMA	6.500	10/1/2033	3,692	0.00%
2,485	FNMA	6.500	10/1/2033	2,830	0.00%
2,256	FNMA	6.500	10/1/2033	2,580	0.00%
116,685	FNMA	6.500	10/1/2034	131,177	0.01%
1,799	FNMA	6.500	12/1/2034	2,105	0.00%
2,582	FNMA	6.500	2/1/2036	2,902	0.00%
16,573	FNMA	6.500	11/1/2037	19,499	0.00%
11,557	FNMA	7.500	12/1/2030	12,979	0.00%
10,550	FNMA	7.500	7/1/2031	12,196	0.00%
19,824	FNMA	7.500	9/1/2032	20,555	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	598,987	0.06%
20,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	0.300	3/25/2028	20,560,716	1.97%
1,520,415	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.381	10/25/2027	1,523,120	0.15%
1,825,482	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.337	10/25/2027	1,833,095	0.18%
5,185,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	0.277	12/25/2030	5,185,000	0.50%
3,320,396	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	0.250	8/25/2024	3,320,329	0.32%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	477,393	0.05%
783,911	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	790,782	0.08%
985,414	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	995,426	0.10%
1,091,887	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,103,159	0.11%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	505,097	0.05%
1,786,561	GNMA, 1-month LIBOR + 1.745%	1.870	2/20/2061	1,877,457	0.18%
1,472,335	GNMA, 1-month LIBOR + 1.890%	2.001	2/20/2063	1,541,201	0.15%
1,523,059	GNMA, 1-month LIBOR + 2.182%	2.284	3/20/2063	1,588,062	0.15%
689,641	GNMA, 1-month LIBOR + 2.246%	2.358	6/20/2065	749,707	0.07%
644,902	GNMA, 1-month LIBOR + 2.233%	2.360	5/20/2065	696,668	0.07%
811,549	GNMA, 1-month LIBOR + 2.341%	2.459	2/20/2063	855,690	0.08%
48,079	GNMA	3.640	3/20/2063	48,216	0.00%
32,715	GNMA	3.677	2/20/2063	33,079	0.00%
90,752	GNMA	3.852	6/20/2063	92,569	0.01%
54,230	GNMA	4.004	12/20/2062	56,977	0.01%
24,018	GNMA	4.140	12/20/2061	26,026	0.00%
84,987	GNMA	4.284	4/20/2063	88,961	0.01%
13,807	GNMA	4.327	8/20/2061	15,176	0.00%
2,809,208	GNMA	4.434	10/20/2065	3,115,698	0.30%
272,037	GNMA	4.528	7/20/2063	292,903	0.03%
1,535,035	GNMA	4.601	2/20/2066	1,664,559	0.16%
8,222	GNMA	4.606	2/20/2062	8,523	0.00%
1,818,658	GNMA	4.613	3/20/2064	1,939,893	0.19%
4,702	GNMA	4.616	8/20/2062	5,122	0.00%
252,034	GNMA	4.625	1/20/2064	270,084	0.03%
22,309	GNMA	4.630	12/20/2061	22,561	0.00%
3,487	GNMA	4.630	2/20/2062	3,590	0.00%
1,755,346	GNMA	4.670	11/20/2063	1,879,863	0.18%
1,159	GNMA	4.700	6/20/2061	1,326	0.00%

Loomis Sayles Limited Term Government and Agency 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>
25,954	GNMA	4.700	8/20/2061	28,378	0.00%
19,894	GNMA	4.700	8/20/2061	20,251	0.00%
8,169	GNMA	4.700	6/20/2062	8,355	0.00%
11,004	GNMA	4.700	11/20/2062	10,992	0.00%
858,017	GNMA	4.700	5/20/2064	910,434	0.09%
2,689	GNMA	4.919	4/20/2061	2,832	0.00%
7,214	GNMA	6.000	12/15/2031	8,453	0.00%
30,872	GNMA	6.500	5/15/2031	36,234	0.00%
33,701	GNMA	7.000	10/15/2028	37,079	0.00%
3,142,273	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.839	2/20/2067	3,183,832	0.30%
3,233,903	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.490	8/20/2069	3,231,198	0.31%
4,821,814	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.689	1/20/2070	4,875,070	0.47%
108,337	Government National Mortgage Association, Series 2003-72, Class Z	5.296	11/16/2045	118,442	0.01%
1,326,414	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.284	2/20/2035	1,325,532	0.13%
979,428	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.604	10/20/2037	980,662	0.09%
387,435	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.234	11/20/2059	388,629	0.04%
915,651	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.419	10/20/2060	915,880	0.09%
761,904	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.439	10/20/2060	762,469	0.07%
421,004	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.469	12/20/2060	421,645	0.04%
45,944	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.639	9/20/2061	46,177	0.00%
592,351	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.539	2/20/2061	594,125	0.06%
40,752	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.689	2/20/2061	40,972	0.00%
32,202	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	33,890	0.00%
31,620	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	30,990	0.00%
2,901,908	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.334	9/20/2038	2,905,949	0.28%
322	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.539	5/20/2062	320	0.00%
523,065	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.609	8/20/2062	525,323	0.05%
1,655,584	Government National Mortgage Association, Series 2012-H20, Class PT	0.906	7/20/2062	1,653,028	0.16%
122,947	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.589	10/20/2062	122,426	0.01%
42,518	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.589	12/20/2062	42,284	0.00%
1,828,588	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.439	3/20/2063	1,829,686	0.18%
1,470,915	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.489	3/20/2063	1,473,447	0.14%
239,623	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.559	5/20/2063	240,346	0.02%
5,784,291	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.690	4/20/2063	5,762,724	0.55%
4,019,339	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.607	7/20/2064	4,046,707	0.39%
3,119,352	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.589	7/20/2064	3,138,340	0.30%
2,359,945	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.559	2/20/2065	2,373,406	0.23%
21,520	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.389	4/20/2061	21,409	0.00%
16,949	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	17,046	0.00%
292,747	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.569	4/20/2065	294,301	0.03%
4,608,896	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,735,911	0.45%
5,139	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.339	4/20/2065	5,082	0.00%
2,943,963	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.319	5/20/2065	2,938,392	0.28%

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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>
120,253	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.389	7/20/2065	119,627	0.01%
5,655	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.789	10/20/2065	5,631	0.00%
6,610	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.769	8/20/2061	6,619	0.00%
4,430,548	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.009	2/20/2066	4,502,500	0.43%
12,906	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.689	4/20/2066	12,781	0.00%
8,359	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.489	9/20/2063	8,279	0.00%
1,354,350	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.639	9/20/2066	1,362,951	0.13%
84,735	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.289	10/20/2064	84,670	0.01%
6,277,686	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.327	6/20/2068	6,208,965	0.59%
145,647	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.439	9/20/2068	145,767	0.01%
8,890,041	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.509	9/20/2068	8,910,231	0.85%
8,430,519	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	9,140,516	0.88%
2,757,699	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.500	4/20/2048	2,770,517	0.27%
5,129,164	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.550	5/20/2046	5,124,620	0.49%
5,331,512	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.589	6/20/2069	5,368,369	0.51%
11,017,594	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.734	4/20/2070	11,170,309	1.07%
11,950,656	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.484	5/20/2070	11,977,856	1.15%
5,391,994	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.610	1/20/2070	5,412,743	0.52%
119,228	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	120,604	0.01%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	415,433	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,373,901	0.23%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	592,671	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	819,339	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,069,796	0.10%
733,680	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	748,559	0.07%
2,935,395	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	2,997,487	0.29%
901,923	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	913,287	0.09%
2,566,133	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	2,575,445	0.25%
5,290,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	5,288,117	0.51%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,825,274	0.17%
1,232,601	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	1,239,797	0.12%
583,055	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	583,569	0.06%
1,233,384	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,238,867	0.12%
35,373	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.039	1/25/2039	35,505	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.563	11/15/2027	2,164,446	0.21%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	782,298	0.07%
401,441	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	401,742	0.04%
646,723	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	654,845	0.06%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	455,247	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	677,193	0.06%
15,870,000	U.S. Treasury Note	0.125	6/30/2022	15,877,439	1.52%

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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>
5,695,000	U.S. Treasury Note	0.125	6/30/2023	5,690,773	0.54%
45,860,000	U.S. Treasury Note	0.125	7/31/2023	45,800,884	4.39%
4,845,000	U.S. Treasury Note	0.250	6/15/2024	4,834,402	0.46%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,445,287	1.77%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,662,675	1.31%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,893,351	1.23%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,408,365	1.28%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	47,202,695	4.52%
7,255,000	U.S. Treasury Note	0.375	11/30/2025	7,185,567	0.69%
56,000,000	U.S. Treasury Note	0.375	12/31/2025	55,413,750	5.31%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	24,405,365	2.34%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,602,336	0.44%
11,585,000	U.S. Treasury Note	0.500	2/28/2026	11,510,784	1.10%
4,400,000	U.S. Treasury Note	0.625	7/31/2026	4,384,531	0.42%
25,725,000	U.S. Treasury Note	0.750	3/31/2026	25,840,562	2.48%
7,030,000	U.S. Treasury Note	1.250	7/31/2023	7,179,388	0.69%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,088,305	1.16%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,256,698	0.69%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,539,487	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	71,523,725	6.85%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	10,872,338	1.04%
1,393,049	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,451,007	0.14%
1,427,832	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	1,431,218	0.14%
469,878	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	475,102	0.05%
	Total			1,007,960,560	96.57%
Short-Term Investments					
8,755,000	Federal Home Loan Bank Discount Notes	0.020(t)	8/11/2021	8,754,934	0.84%
5,507,630	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	8/2/2021	5,507,630	0.53%
19,105,000	U.S. Treasury Bills	0.030(t)	8/10/2021	19,104,867	1.83%
	Total			33,367,431	3.20%
	Total Investments			1,041,327,991	99.77%
	Other assets less liabilities			2,373,008	0.23%
	Net Assets			1,043,700,999	100.00%

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

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

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

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

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

Loomis Sayles Limited Term Government and Agency 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>
Bonds and Notes					
80,457	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	80,627	0.01%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,422	0.04%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	853,457	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,678,612	0.16%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.213	10/15/2037	3,931,416	0.38%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,733,145	0.17%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,861,109	0.18%
925,177	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	929,923	0.09%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	434,718	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,306,919	0.13%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,600,145	0.15%
3,953,148	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,193,893	0.40%
173,737	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	174,119	0.02%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	1,992,484	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,793,212	0.94%
389,815	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	406,092	0.04%
2,250,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	2,252,677	0.22%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.220	4/15/2026	2,579,797	0.25%
11,376	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	1.050	5/15/2023	11,180	0.00%
9,635	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.990	8/15/2023	9,424	0.00%
79,405	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	87,639	0.01%
644,030	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	733,307	0.07%
905,767	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,032,681	0.10%
445,607	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	496,467	0.05%
792,159	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.752	6/15/2048	849,409	0.08%
820,794	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.823	12/15/2036	873,517	0.08%
209,131	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.173	6/15/2043	216,773	0.02%
768,230	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	878,792	0.08%
2,753,084	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.642	6/25/2042	2,793,438	0.27%
4,416,839	Federal National Mortgage Association, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.602	8/25/2042	4,478,164	0.43%
4,706	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	1.190	9/25/2022	4,648	0.00%
12,137	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	1.140	4/25/2024	11,845	0.00%
6,406	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.175	8/25/2042	6,863	0.00%
166,300	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	172,408	0.02%
433,492	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.152	7/25/2037	425,806	0.04%
798,820	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.471	8/25/2038	836,754	0.08%
1,756,670	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.542	6/25/2042	1,775,000	0.17%
3,068,696	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.092	7/25/2043	2,997,663	0.29%
5,215,313	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.492	2/25/2045	5,250,750	0.50%
8,535,700	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.610	6/25/2050	8,633,732	0.83%
6,343,656	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	6,741,352	0.65%

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876,192	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.028	11/25/2022	877,377	0.08%
170,499	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	171,413	0.02%
4,488,418	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.552	1/25/2027	4,545,062	0.44%
305,063	FHLMC, 6-month LIBOR + 1.711%	1.961	6/1/2037	305,303	0.03%
179,807	FHLMC, 12-month LIBOR + 1.753%	2.052	3/1/2038	181,962	0.02%
205,261	FHLMC, 1-year CMT + 1.941%	2.065	9/1/2038	206,246	0.02%
177,067	FHLMC, 12-month LIBOR + 1.733%	2.106	4/1/2037	184,946	0.02%
1,072,298	FHLMC, 12-month LIBOR + 1.894%	2.147	9/1/2041	1,133,705	0.11%
156,054	FHLMC, 12-month LIBOR + 1.829%	2.186	11/1/2038	158,524	0.02%
53,717	FHLMC, 12-month LIBOR + 1.742%	2.246	12/1/2037	54,107	0.01%
476,076	FHLMC, 12-month LIBOR + 1.899%	2.274	4/1/2037	479,856	0.05%
118,482	FHLMC, 12-month LIBOR + 1.662%	2.285	11/1/2038	119,425	0.01%
399,798	FHLMC, 1-year CMT + 2.165%	2.290	4/1/2036	400,391	0.04%
2,394,879	FHLMC, 12-month LIBOR + 1.842%	2.355	1/1/2046	2,486,342	0.24%
114,774	FHLMC, 1-year CMT + 2.209%	2.367	9/1/2038	115,412	0.01%
525,522	FHLMC, 12-month LIBOR + 1.764%	2.373	9/1/2035	548,748	0.05%
394,849	FHLMC, 1-year CMT + 2.245%	2.374	3/1/2036	421,636	0.04%
128,861	FHLMC, 1-year CMT + 2.250%	2.375	2/1/2035	137,394	0.01%
1,021,090	FHLMC, 1-year CMT + 2.255%	2.395	2/1/2036	1,085,074	0.10%
536,890	FHLMC, 1-year CMT + 2.285%	2.410	2/1/2036	567,642	0.05%
1,774,650	FHLMC, 1-year CMT + 2.249%	2.466	3/1/2037	1,887,172	0.18%
367,352	FHLMC, 1-year CMT + 2.247%	2.521	9/1/2038	390,513	0.04%
51,237	FHLMC, 12-month LIBOR + 2.180%	2.555	3/1/2037	51,589	0.01%
513,863	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	516,830	0.05%
179,631	FHLMC, 12-month LIBOR + 1.935%	2.631	12/1/2034	181,926	0.02%
28,491	FHLMC	3.000	10/1/2026	29,989	0.00%
53,554	FHLMC	4.000	12/1/2024	56,893	0.01%
148,576	FHLMC	4.000	1/1/2042	162,403	0.02%
71,708	FHLMC	4.500	1/1/2025	75,390	0.01%
11,915	FHLMC	4.500	5/1/2034	12,826	0.00%
18,341	FHLMC	5.500	10/1/2023	18,866	0.00%
156,614	FHLMC	6.500	12/1/2034	179,393	0.02%
74	FHLMC	7.500	6/1/2026	80	0.00%
7,599,563	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.540	1/25/2027	7,648,065	0.73%
13,589,087	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.786	2/25/2027	13,726,404	1.32%
17,873,132	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.910	2/25/2027	17,843,212	1.71%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.886	3/25/2030	31,478,642	3.02%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.010	3/25/2030	31,786,604	3.04%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.736	8/25/2029	8,527,810	0.82%
13,170,141	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,364,065	1.38%
5,974,690	FHLMC Multifamily Structured Pass Through Certificates, Series K-F 100, Class AS, 30-day Average SOFR + 0.180%	0.190	1/25/2028	5,963,411	0.57%
1,030,202	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	1,030,045	0.10%
5,753,433	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	5,793,575	0.56%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,359,020	0.80%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,292,121	0.79%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,023,528	0.77%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,856,421	0.27%
1,212,082	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,228,482	0.12%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,323,465	0.80%
216,610	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.416	11/25/2021	216,644	0.02%
445,689	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.736	1/25/2023	446,151	0.04%
2,577,992	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.476	10/25/2025	2,586,854	0.25%
11,870,508	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.586	10/25/2026	11,953,668	1.15%

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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>
4,723,134	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.556	5/25/2030	4,765,158	0.46%
4,358,320	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.590	5/25/2030	4,387,550	0.42%
8,635,171	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.526	6/25/2030	8,677,649	0.83%
4,851,770	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.520	6/25/2030	4,880,751	0.47%
3,168,118	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.446	6/25/2027	3,189,002	0.31%
2,376,088	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.410	6/25/2027	2,384,057	0.23%
1,727,096	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.386	7/25/2030	1,732,077	0.17%
1,452,954	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.330	7/25/2030	1,461,798	0.14%
1,773,489	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.386	8/25/2030	1,770,868	0.17%
4,727,710	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.340	8/25/2030	4,760,412	0.46%
2,554,193	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.376	8/25/2027	2,558,090	0.25%
2,280,821	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.330	8/25/2027	2,291,372	0.22%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,325,562	1.09%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,265,559	0.79%
854,192	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	863,581	0.08%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.426	4/25/2030	2,856,801	0.27%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.380	4/25/2030	3,168,043	0.30%
2,253,401	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.476	10/25/2045	2,259,447	0.22%
6,323	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.701	3/25/2044	7,280	0.00%
359,197	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.316	10/25/2044	367,040	0.04%
382,373	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	383,961	0.04%
623,494	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	625,374	0.06%
22,316	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	22,821	0.00%
413,304	FNMA, 6-month LIBOR + 1.546%	1.796	7/1/2035	429,407	0.04%
201,499	FNMA, 12-month LIBOR + 1.587%	1.928	4/1/2037	203,272	0.02%
1,085,015	FNMA, 12-month LIBOR + 1.588%	2.096	4/1/2037	1,141,529	0.11%
644,293	FNMA, 12-month LIBOR + 1.579%	2.098	7/1/2035	670,022	0.06%
44,675	FNMA, 12-month LIBOR + 1.754%	2.129	1/1/2037	45,364	0.00%
379,888	FNMA, 12-month LIBOR + 1.760%	2.135	2/1/2037	384,596	0.04%
213,582	FNMA, 12-month LIBOR + 1.609%	2.150	10/1/2033	222,065	0.02%
905,261	FNMA, 12-month LIBOR + 1.783%	2.158	3/1/2037	959,504	0.09%
133,403	FNMA, 12-month LIBOR + 1.800%	2.175	3/1/2034	140,925	0.01%
120,425	FNMA, 12-month LIBOR + 1.800%	2.175	12/1/2041	121,272	0.01%
986,205	FNMA, 12-month LIBOR + 1.820%	2.195	2/1/2047	1,058,784	0.10%
180,874	FNMA, 12-month LIBOR + 1.671%	2.224	11/1/2036	190,770	0.02%
97,015	FNMA, 1-year CMT + 2.141%	2.266	4/1/2033	97,241	0.01%
115,946	FNMA, 12-month LIBOR + 1.479%	2.271	8/1/2035	115,967	0.01%
591,110	FNMA, 12-month LIBOR + 1.597%	2.274	9/1/2037	615,457	0.06%
140,077	FNMA, 12-month LIBOR + 1.731%	2.275	11/1/2035	148,033	0.01%
930,545	FNMA, 12-month LIBOR + 1.733%	2.298	9/1/2037	984,872	0.09%
1,196,426	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,262,549	0.12%
403,256	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	419,209	0.04%
341,159	FNMA, 1-year CMT + 2.128%	2.316	6/1/2036	353,162	0.03%
239,980	FNMA, 1-year CMT + 2.207%	2.344	4/1/2034	241,713	0.02%
231,309	FNMA, 1-year CMT + 2.147%	2.361	9/1/2034	245,193	0.02%
185,136	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	185,710	0.02%
1,278,133	FNMA, 1-year CMT + 2.223%	2.380	4/1/2034	1,355,800	0.13%
1,081,668	FNMA, 1-year CMT + 2.168%	2.396	12/1/2040	1,144,250	0.11%
67,649	FNMA, 12-month LIBOR + 1.802%	2.421	7/1/2041	67,972	0.01%
1,215,235	FNMA, 1-year CMT + 2.174%	2.429	11/1/2033	1,285,975	0.12%
456,068	FNMA, 6-month LIBOR + 2.193%	2.443	7/1/2037	480,731	0.05%
2,292,442	FNMA, 1-year CMT + 2.212%	2.447	10/1/2034	2,429,271	0.23%
479,065	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	484,938	0.05%
219,825	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	221,542	0.02%
70,944	FNMA, 1-year CMT + 2.145%	2.465	9/1/2036	72,321	0.01%
340,530	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	342,100	0.03%
231,793	FNMA, 12-month LIBOR + 1.639%	2.582	8/1/2038	234,022	0.02%

Loomis Sayles Limited Term Government and Agency 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>
160,182	FNMA, 1-year CMT + 2.480%	2.605	5/1/2035	170,059	0.02%
382,103	FNMA, 1-year CMT + 2.287%	2.630	6/1/2033	381,560	0.04%
385,743	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	391,430	0.04%
634,342	FNMA, 1-year CMT + 2.274%	2.649	6/1/2037	677,342	0.07%
161,576	FNMA, 1-year CMT + 2.500%	2.682	8/1/2036	173,839	0.02%
155,066	FNMA, 12-month LIBOR + 2.473%	2.723	6/1/2035	157,076	0.02%
59,476	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	59,852	0.01%
86,433	FNMA	3.000	3/1/2042	92,538	0.01%
5,200,000	FNMA	3.580	1/1/2026	5,737,293	0.55%
380,042	FNMA	5.000	7/1/2037	432,711	0.04%
435,224	FNMA	5.000	2/1/2038	496,832	0.05%
74,626	FNMA	5.500	11/1/2023	77,216	0.01%
58,368	FNMA	5.500	1/1/2024	60,724	0.01%
214,109	FNMA	5.500	3/1/2033	243,797	0.02%
22,961	FNMA	6.000	9/1/2022	23,386	0.00%
59,045	FNMA	6.000	12/1/2022	60,554	0.01%
20,886	FNMA	6.000	12/1/2022	21,080	0.00%
2,238	FNMA	6.500	7/1/2032	2,506	0.00%
1,339	FNMA	6.500	1/1/2033	1,518	0.00%
3,275	FNMA	6.500	10/1/2033	3,700	0.00%
2,570	FNMA	6.500	10/1/2033	2,923	0.00%
2,267	FNMA	6.500	10/1/2033	2,585	0.00%
117,140	FNMA	6.500	10/1/2034	131,152	0.01%
1,807	FNMA	6.500	12/1/2034	2,108	0.00%
2,887	FNMA	6.500	2/1/2036	3,279	0.00%
16,623	FNMA	6.500	11/1/2037	19,474	0.00%
11,640	FNMA	7.500	12/1/2030	13,056	0.00%
10,646	FNMA	7.500	7/1/2031	12,277	0.00%
20,064	FNMA	7.500	9/1/2032	20,814	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	599,526	0.06%
20,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	0.268	3/25/2028	20,600,000	1.97%
1,544,364	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.366	10/25/2027	1,547,129	0.15%
1,854,236	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.320	10/25/2027	1,859,899	0.18%
5,185,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	0.260	12/25/2030	5,185,000	0.50%
3,674,617	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	0.219	8/25/2024	3,674,588	0.35%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	477,545	0.05%
849,281	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	857,953	0.08%
1,076,182	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,088,601	0.10%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,185,134	0.11%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	507,088	0.05%
1,809,033	GNMA, 1-month LIBOR + 1.749%	1.863	2/20/2061	1,903,719	0.18%
1,501,991	GNMA, 1-month LIBOR + 1.890%	1.997	2/20/2063	1,569,955	0.15%
1,585,217	GNMA, 1-month LIBOR + 2.173%	2.280	3/20/2063	1,652,831	0.16%
697,112	GNMA, 1-month LIBOR + 2.247%	2.354	6/20/2065	758,721	0.07%
683,428	GNMA, 1-month LIBOR + 2.249%	2.361	5/20/2065	739,515	0.07%
848,310	GNMA, 1-month LIBOR + 2.348%	2.456	2/20/2063	893,962	0.09%
47,989	GNMA	3.640	3/20/2063	48,263	0.00%
32,615	GNMA	3.677	2/20/2063	33,070	0.00%
54,375	GNMA	4.004	12/20/2062	57,051	0.01%
136,945	GNMA	4.036	6/20/2063	141,965	0.01%
23,936	GNMA	4.140	12/20/2061	25,857	0.00%
84,685	GNMA	4.284	4/20/2063	88,880	0.01%
13,762	GNMA	4.327	8/20/2061	15,127	0.00%
2,798,867	GNMA	4.434	10/20/2065	3,104,597	0.30%
271,090	GNMA	4.528	7/20/2063	292,451	0.03%
5,028	GNMA	4.597	8/20/2062	5,485	0.00%
1,561,364	GNMA	4.600	2/20/2066	1,695,408	0.16%
8,287	GNMA	4.608	2/20/2062	8,558	0.00%
1,811,693	GNMA	4.613	3/20/2064	1,937,033	0.19%
258,684	GNMA	4.627	1/20/2064	277,479	0.03%
22,223	GNMA	4.630	12/20/2061	22,374	0.00%
3,491	GNMA	4.630	2/20/2062	3,583	0.00%

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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>
1,748,541	GNMA	4.670	11/20/2063	1,877,538	0.18%
1,154	GNMA	4.700	6/20/2061	1,317	0.00%
25,853	GNMA	4.700	8/20/2061	28,296	0.00%
19,985	GNMA	4.700	8/20/2061	20,298	0.00%
8,185	GNMA	4.700	6/20/2062	8,340	0.00%
10,961	GNMA	4.700	11/20/2062	10,893	0.00%
878,301	GNMA	4.700	5/20/2064	933,268	0.09%
2,731	GNMA	4.926	4/20/2061	2,873	0.00%
7,817	GNMA	6.000	12/15/2031	9,158	0.00%
31,260	GNMA	6.500	5/15/2031	36,573	0.00%
34,135	GNMA	7.000	10/15/2028	37,588	0.00%
3,218,522	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.857	2/20/2067	3,257,672	0.31%
3,291,287	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.500	8/20/2069	3,288,538	0.32%
4,950,192	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.707	1/20/2070	5,014,050	0.48%
108,967	Government National Mortgage Association, Series 2003-72, Class Z	5.296	11/16/2045	118,984	0.01%
1,357,851	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.293	2/20/2035	1,356,934	0.13%
996,074	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.613	10/20/2037	1,002,461	0.10%
403,737	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.243	11/20/2059	404,878	0.04%
928,098	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.437	10/20/2060	929,195	0.09%
766,931	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.457	10/20/2060	768,276	0.07%
432,498	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.487	12/20/2060	433,593	0.04%
47,238	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.657	9/20/2061	47,519	0.00%
596,022	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.557	2/20/2061	598,377	0.06%
42,130	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.707	2/20/2061	42,389	0.00%
32,202	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	33,801	0.00%
32,268	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	31,625	0.00%
2,942,846	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.343	9/20/2038	2,947,021	0.28%
458	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.557	5/20/2062	455	0.00%
535,340	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.627	8/20/2062	538,158	0.05%
1,664,814	Government National Mortgage Association, Series 2012-H20, Class PT	0.908	7/20/2062	1,662,100	0.16%
122,947	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.607	10/20/2062	122,474	0.01%
42,672	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.607	12/20/2062	42,483	0.00%
1,853,536	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.457	3/20/2063	1,856,090	0.18%
1,507,390	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.507	3/20/2063	1,511,303	0.14%
246,415	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.577	5/20/2063	247,362	0.02%
5,850,744	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.700	4/20/2063	5,828,395	0.56%
4,077,981	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.610	7/20/2064	4,105,276	0.39%
3,131,853	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.607	7/20/2064	3,155,385	0.30%
2,402,643	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.577	2/20/2065	2,416,045	0.23%
21,520	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.407	4/20/2061	21,419	0.00%
20,077	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	20,151	0.00%
292,911	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.587	4/20/2065	294,871	0.03%
4,608,896	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,732,805	0.45%
5,212	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.357	4/20/2065	5,158	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,002,743	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.337	5/20/2065	2,999,778	0.29%
125,408	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.407	7/20/2065	124,823	0.01%
5,662	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.807	10/20/2065	5,643	0.00%
6,606	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.787	8/20/2061	6,624	0.00%
4,504,328	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.027	2/20/2066	4,591,526	0.44%
20,935	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.707	4/20/2066	20,730	0.00%
29,733	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.507	9/20/2063	29,439	0.00%
1,395,255	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.657	9/20/2066	1,405,654	0.13%
91,721	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.307	10/20/2064	91,674	0.01%
6,377,832	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	6,313,082	0.60%
147,878	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.457	9/20/2068	147,584	0.01%
8,993,579	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.527	9/20/2068	9,052,194	0.87%
8,759,688	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	9,420,673	0.90%
2,857,615	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.486	4/20/2048	2,871,109	0.28%
5,262,382	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.536	5/20/2046	5,246,879	0.50%
5,402,884	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.607	6/20/2069	5,449,897	0.52%
11,173,405	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.743	4/20/2070	11,234,926	1.08%
12,195,266	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.493	5/20/2070	12,083,593	1.16%
5,503,969	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.610	1/20/2070	5,501,547	0.53%
131,381	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	133,059	0.01%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	415,725	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,367,318	0.23%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	593,409	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	820,547	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,071,603	0.10%
763,901	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	776,965	0.07%
3,064,950	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	3,123,046	0.30%
945,920	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	955,237	0.09%
2,620,000	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	2,626,676	0.25%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,827,981	0.18%
1,354,080	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	1,363,450	0.13%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	631,047	0.06%
1,292,943	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,298,089	0.12%
36,756	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.042	1/25/2039	36,899	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.543	11/15/2027	2,382,859	0.23%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	780,186	0.07%
546,423	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	546,826	0.05%
714,593	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	724,005	0.07%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	456,293	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	680,270	0.07%
15,870,000	U.S. Treasury Note	0.125	6/30/2022	15,873,720	1.52%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
27,410,000	U.S. Treasury Note	0.125	6/30/2023	27,344,687	2.62%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,319,254	1.75%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,562,119	1.30%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,794,815	1.23%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,301,545	1.27%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	46,915,552	4.49%
7,255,000	U.S. Treasury Note	0.375	11/30/2025	7,124,353	0.68%
56,000,000	U.S. Treasury Note	0.375	12/31/2025	54,939,063	5.26%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	24,190,336	2.32%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,577,180	0.44%
11,585,000	U.S. Treasury Note	0.500	2/28/2026	11,409,415	1.09%
25,725,000	U.S. Treasury Note	0.750	3/31/2026	25,609,438	2.45%
12,885,000	U.S. Treasury Note	0.875	6/30/2026	12,878,960	1.23%
7,030,000	U.S. Treasury Note	1.250	7/31/2023	7,173,895	0.69%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,043,500	1.15%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,250,215	0.69%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,529,310	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	71,529,000	6.85%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	10,822,952	1.04%
5,834	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	5,835	0.00%
1,447,522	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,504,994	0.14%
1,609,733	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	1,614,585	0.15%
514,312	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	520,353	0.05%
	Total			992,245,146	95.04%
Short-Term Investments					
12,477,827	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	12,477,827	1.20%
23,195,000	U.S. Treasury Bills	0.025-0.040(+)	7/6/2021	23,194,883	2.22%
15,260,000	U.S. Treasury Bills	0.040(+)	7/13/2021	15,259,797	1.46%
	Total			50,932,507	4.88%
	Total Investments			1,043,177,653	99.92%
	Other assets less liabilities			824,249	0.08%
	Net Assets			1,044,001,902	100.00%

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

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

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

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

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