

Loomis Sayles Limited Term Government and Agency Fund
Investments as of July 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,560,654	0.20%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	857,980	0.11%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,322,359	0.17%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,580,135	0.21%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,457,523	0.58%
828,289	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	829,900	0.11%
2,000,000	CPS Auto Receivables Trust, Series 2019-C, Class A	2.550	9/15/2022	1,998,558	0.26%
237,383	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	237,307	0.03%
1,397,747	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,437,165	0.19%
811,045	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	822,653	0.11%
1,745,000	Exeter Automobile Receivables Trust, Series 2019-3A, Class A	2.590	9/15/2022	1,744,021	0.23%
37,491	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year Treasury - 0.200%	2.070	5/15/2023	36,500	0.00%
27,628	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year Treasury - 0.650%	1.400	8/15/2023	26,965	0.00%
122,212	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	129,894	0.02%
1,483	Federal Home Loan Mortgage Corp., REMIC, Series 2874, Class BC	5.000	10/15/2019	1,468	0.00%
59,194	Federal Home Loan Mortgage Corp., REMIC, Series 2931, Class DE	4.000	2/15/2020	58,713	0.01%
1,056,955	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	1,187,214	0.15%
1,546,545	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,696,970	0.22%
756,022	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	825,368	0.11%
1,162,008	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W	2.808	6/15/2048	1,069,086	0.14%
1,336,375	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT	4.050	12/15/2036	1,402,814	0.18%
732,179	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	4.425	6/15/2043	756,192	0.10%
1,145,870	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,280,971	0.17%
19,585	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year Treasury - 0.050%	1.890	9/25/2022	19,332	0.00%
27,844	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year Treasury - 0.500%	1.550	4/25/2024	27,122	0.00%
8,479	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.648	8/25/2042	8,662	0.00%
431,501	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	445,685	0.06%
531,567	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.464	7/25/2037	522,480	0.07%
1,189,103	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.439	8/25/2038	1,227,428	0.16%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.266	7/25/2043	5,299,167	0.69%
7,647	Federal National Mortgage Association, REMIC, Series G93-19, Class FD, 10-year Treasury - 0.650%	1.420	4/25/2023	7,569	0.00%
1,483,342	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	3.372	11/25/2022	1,485,056	0.19%
638,058	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	636,115	0.08%
57,514	FHLMC	3.000	10/1/2026	58,755	0.01%
120,146	FHLMC	4.000	12/1/2024	124,816	0.02%
316,246	FHLMC	4.000	1/1/2042	335,537	0.04%
350,618	FHLMC, 1-year CMT + 1.870%	4.397	9/1/2038	364,958	0.05%
408,296	FHLMC, 6-month LIBOR + 1.706%	4.400	6/1/2037	414,954	0.05%
204,287	FHLMC, 12-month LIBOR + 1.625%	4.443	11/1/2038	213,489	0.03%
193,853	FHLMC	4.500	1/1/2025	200,886	0.03%

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13,190	FHLMC	4.500	5/1/2034	13,834	0.00%
919,364	FHLMC, 1-year CMT + 2.220%	4.512	7/1/2033	962,119	0.12%
73,772	FHLMC, 12-month LIBOR + 1.725%	4.516	12/1/2037	75,687	0.01%
1,241,691	FHLMC, 12-month LIBOR + 1.771%	4.521	9/1/2035	1,301,038	0.17%
636,384	FHLMC, 1-year CMT + 2.248%	4.545	9/1/2038	668,490	0.09%
243,980	FHLMC, 12-month LIBOR + 1.716%	4.636	4/1/2037	256,312	0.03%
548,487	FHLMC, 1-year CMT + 2.165%	4.672	4/1/2036	566,986	0.07%
156,532	FHLMC, 1-year CMT + 2.211%	4.683	9/1/2038	165,043	0.02%
300,437	FHLMC, 12-month LIBOR + 1.806%	4.691	11/1/2038	317,043	0.04%
2,552,832	FHLMC, 1-year CMT + 2.250%	4.707	3/1/2037	2,686,833	0.35%
307,825	FHLMC, 12-month LIBOR + 1.806%	4.761	3/1/2038	327,877	0.04%
1,827,134	FHLMC, 12-month LIBOR + 1.896%	4.771	9/1/2041	1,914,122	0.25%
267,029	FHLMC, 12-month LIBOR + 1.936%	4.789	12/1/2034	282,684	0.04%
996,821	FHLMC, 1-year CMT + 2.286%	4.790	2/1/2036	1,051,482	0.14%
1,594,976	FHLMC, 1-year CMT + 2.276%	4.856	2/1/2036	1,679,547	0.22%
1,128,092	FHLMC, 12-month LIBOR + 1.778%	4.895	4/1/2037	1,189,244	0.15%
596,779	FHLMC, 1-year CMT + 2.245%	4.926	3/1/2036	628,798	0.08%
260,022	FHLMC, 1-year CMT + 2.250%	5.000	2/1/2035	273,835	0.04%
211,716	FHLMC, 12-month LIBOR + 2.180%	5.305	3/1/2037	224,803	0.03%
80,991	FHLMC	5.500	10/1/2023	83,730	0.01%
41,644	FHLMC, COFI + 1.250%	5.773	6/1/2020	41,797	0.01%
73,012	FHLMC, COFI + 1.250%	5.891	8/1/2020	73,473	0.01%
64,201	FHLMC, COFI + 1.250%	5.922	10/1/2020	64,687	0.01%
85,867	FHLMC, COFI + 1.250%	5.953	11/1/2020	86,538	0.01%
760	FHLMC	6.000	11/1/2019	760	0.00%
227,937	FHLMC	6.500	12/1/2034	262,733	0.03%
163	FHLMC	7.500	6/1/2026	176	0.00%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,417,627	1.87%
4,958,981	FHLMC Multifamily Structured Pass Through Certificates, Series K006, Class A2	4.251	1/25/2020	4,972,623	0.65%
4,200,109	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	4,284,972	0.56%
4,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	4,058,781	0.53%
6,401,978	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,482,572	0.84%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,728,911	0.35%
2,406,258	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,428,626	0.32%
285,952	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	2.728	11/25/2021	285,683	0.04%
1,909,502	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.048	1/25/2023	1,912,788	0.25%
4,919,173	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.788	10/25/2025	4,933,133	0.64%
1,096,237	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	2.558	9/25/2022	1,094,128	0.14%
2,598,876	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	2.598	2/25/2023	2,594,829	0.34%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	10,995,517	1.43%
6,245,320	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	2.788	10/25/2045	6,194,176	0.80%
8,254	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	4.252	3/25/2044	8,749	0.00%
537,379	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	3.709	10/25/2044	542,528	0.07%
1,143,866	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	1,148,981	0.15%
132,036	FNMA	3.000	3/1/2042	134,545	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,559,519	0.72%
784,365	FNMA, 6-month LIBOR + 1.543%	4.236	7/1/2035	810,874	0.11%
185,883	FNMA, 12-month LIBOR + 1.565%	4.316	8/1/2035	194,782	0.03%
1,372,944	FNMA, 12-month LIBOR + 1.595%	4.367	9/1/2037	1,435,166	0.19%
617,440	FNMA, 12-month LIBOR + 1.640%	4.390	7/1/2038	646,851	0.08%
370,792	FNMA, 12-month LIBOR + 1.657%	4.407	8/1/2038	384,535	0.05%
75,753	FNMA, 6-month LIBOR + 1.543%	4.418	2/1/2037	78,458	0.01%
294,736	FNMA, 1-year CMT + 2.145%	4.426	9/1/2036	309,618	0.04%

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676,203	FNMA, 12-month LIBOR + 1.712%	4.462	8/1/2034	707,868	0.09%
1,571,681	FNMA, 12-month LIBOR + 1.563%	4.463	4/1/2037	1,641,222	0.21%
494,391	FNMA, 1-year CMT + 2.223%	4.473	8/1/2035	523,896	0.07%
1,227,862	FNMA, 12-month LIBOR + 1.601%	4.477	7/1/2035	1,280,556	0.17%
1,482,516	FNMA, 1-year CMT + 2.177%	4.489	11/1/2033	1,558,851	0.20%
323,227	FNMA, 12-month LIBOR + 1.656%	4.501	10/1/2033	337,379	0.04%
189,352	FNMA, 12-month LIBOR + 1.732%	4.548	11/1/2035	197,817	0.03%
324,612	FNMA, 12-month LIBOR + 1.692%	4.583	11/1/2036	340,473	0.04%
326,483	FNMA, 1-year CMT + 2.185%	4.617	12/1/2034	340,290	0.04%
208,303	FNMA, 12-month LIBOR + 1.803%	4.619	7/1/2041	217,673	0.03%
726,130	FNMA, 1-year CMT + 2.178%	4.620	6/1/2036	765,500	0.10%
3,373,959	FNMA, 1-year CMT + 2.185%	4.622	10/1/2034	3,551,533	0.46%
646,328	FNMA, 12-month LIBOR + 1.635%	4.623	4/1/2037	678,995	0.09%
1,847,764	FNMA, 1-year CMT + 2.186%	4.628	12/1/2040	1,945,471	0.25%
342,490	FNMA, 1-year CMT + 2.287%	4.635	10/1/2033	358,684	0.05%
1,144,362	FNMA, 1-year CMT + 2.273%	4.648	6/1/2037	1,211,830	0.16%
2,188,017	FNMA, 12-month LIBOR + 1.800%	4.662	10/1/2041	2,282,660	0.30%
577,658	FNMA, 12-month LIBOR + 2.287%	4.682	6/1/2033	606,766	0.08%
408,991	FNMA, 1-year CMT + 2.138%	4.701	9/1/2034	430,382	0.06%
1,294,762	FNMA, 12-month LIBOR + 1.746%	4.701	9/1/2037	1,366,775	0.18%
206,983	FNMA, 1-year CMT + 2.192%	4.726	4/1/2033	214,478	0.03%
85,453	FNMA, 1-year CMT + 2.434%	4.751	8/1/2033	89,979	0.01%
2,473,530	FNMA, 1-year CMT + 2.219%	4.753	4/1/2034	2,606,857	0.34%
367,383	FNMA, 12-month LIBOR + 1.800%	4.800	12/1/2041	385,848	0.05%
1,755,693	FNMA, 12-month LIBOR + 1.779%	4.804	3/1/2037	1,854,814	0.24%
74,493	FNMA, 12-month LIBOR + 1.806%	4.821	1/1/2037	78,583	0.01%
533,741	FNMA, 1-year CMT + 2.245%	4.841	4/1/2034	560,605	0.07%
683,515	FNMA, 1-year CMT + 2.185%	4.848	1/1/2036	719,719	0.09%
486,894	FNMA, 12-month LIBOR + 1.765%	4.890	2/1/2037	508,950	0.07%
200,763	FNMA, 12-month LIBOR + 1.800%	4.925	3/1/2034	211,273	0.03%
1,141,718	FNMA, 12-month LIBOR + 1.820%	4.945	2/1/2047	1,215,384	0.16%
1,040,213	FNMA, 6-month LIBOR + 2.263%	4.968	7/1/2037	1,104,132	0.14%
574,454	FNMA	5.000	7/1/2037	627,117	0.08%
709,758	FNMA	5.000	2/1/2038	778,219	0.10%
211,385	FNMA, 1-year CMT + 2.500%	5.031	8/1/2036	224,636	0.03%
469,425	FNMA, 1-year CMT + 2.494%	5.066	5/1/2035	499,427	0.06%
512,690	FNMA, 12-month LIBOR + 2.473%	5.348	6/1/2035	549,534	0.07%
197,311	FNMA	5.500	11/1/2023	203,884	0.03%
147,854	FNMA	5.500	1/1/2024	154,740	0.02%
238,273	FNMA	5.500	3/1/2033	260,481	0.03%
49,177	FNMA	6.000	5/1/2021	50,048	0.01%
4,872	FNMA	6.000	9/1/2021	4,884	0.00%
96,630	FNMA	6.000	9/1/2022	99,033	0.01%
186,927	FNMA	6.000	12/1/2022	192,582	0.03%
191,328	FNMA	6.000	12/1/2022	199,978	0.03%
2,640	FNMA	6.500	7/1/2032	2,928	0.00%
2,077	FNMA	6.500	1/1/2033	2,363	0.00%
3,049	FNMA	6.500	10/1/2033	3,402	0.00%
3,791	FNMA	6.500	10/1/2033	4,205	0.00%
2,607	FNMA	6.500	10/1/2033	2,892	0.00%
126,933	FNMA	6.500	10/1/2034	140,789	0.02%
2,282	FNMA	6.500	12/1/2034	2,657	0.00%
4,867	FNMA	6.500	2/1/2036	5,574	0.00%
28,595	FNMA	6.500	11/1/2037	32,744	0.00%
17,726	FNMA	7.500	12/1/2030	19,454	0.00%
16,261	FNMA	7.500	7/1/2031	18,449	0.00%
34,265	FNMA	7.500	9/1/2032	36,375	0.00%
2,090,000	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	2,120,848	0.28%
357,072	GNMA	4.190	12/20/2061	359,429	0.05%
3,130,950	GNMA, 1-month LIBOR + 1.715%	4.211	2/20/2061	3,256,697	0.42%
454,961	GNMA	4.231	2/20/2062	456,142	0.06%
71,445	GNMA	4.266	8/20/2061	72,543	0.01%
833,622	GNMA	4.276	12/20/2061	837,571	0.11%
340,481	GNMA	4.314	3/20/2062	341,782	0.04%
1,167,462	GNMA	4.344	3/20/2063	1,181,045	0.15%
2,369,029	GNMA, 1-month LIBOR + 1.890%	4.373	2/20/2063	2,466,572	0.32%
973,058	GNMA	4.384	2/20/2063	984,046	0.13%
76,167	GNMA	4.401	2/20/2062	77,564	0.01%
970,102	GNMA	4.416	6/20/2062	972,956	0.13%
2,516,851	GNMA	4.416	6/20/2063	2,557,344	0.33%
3,361,492	GNMA	4.486	10/20/2065	3,633,392	0.47%
2,679,911	GNMA	4.487	12/20/2062	2,706,491	0.35%
312,098	GNMA	4.531	2/20/2062	312,726	0.04%
4,313,641	GNMA	4.561	11/20/2062	4,346,614	0.56%
794,529	GNMA	4.581	4/20/2063	803,074	0.10%

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79,605	GNMA	4.588	3/20/2062	79,832	0.01%
472,306	GNMA	4.600	7/20/2063	501,630	0.07%
1,872,062	GNMA	4.603	2/20/2066	2,005,670	0.26%
1,923,721	GNMA	4.624	3/20/2064	2,053,221	0.27%
2,906,252	GNMA, 1-month LIBOR + 2.157%	4.637	3/20/2063	3,026,468	0.39%
390,892	GNMA	4.649	1/20/2064	418,787	0.05%
139,564	GNMA	4.667	8/20/2062	140,621	0.02%
1,848,641	GNMA	4.674	11/20/2063	1,975,888	0.26%
1,357,120	GNMA	4.686	5/20/2064	1,456,903	0.19%
23,924	GNMA	4.697	3/20/2061	24,346	0.00%
23,634	GNMA	4.700	6/20/2061	23,768	0.00%
6,393	GNMA	4.700	6/20/2061	6,563	0.00%
1,283	GNMA	4.700	7/20/2061	1,296	0.00%
23,691	GNMA	4.700	8/20/2061	25,559	0.00%
32,391	GNMA	4.710	8/20/2061	33,280	0.00%
842,532	GNMA, 1-month LIBOR + 2.264%	4.747	5/20/2065	892,245	0.12%
849,771	GNMA, 1-month LIBOR + 2.282%	4.770	6/20/2065	904,128	0.12%
1,592,927	GNMA, 1-month LIBOR + 2.363%	4.847	2/20/2063	1,662,542	0.22%
86,582	GNMA	4.889	4/20/2061	87,583	0.01%
11,234	GNMA	6.000	12/15/2031	12,846	0.00%
47,439	GNMA	6.500	5/15/2031	54,206	0.01%
56,207	GNMA	7.000	10/15/2028	61,828	0.01%
131,614	Government National Mortgage Association, Series 2003-72, Class Z	5.287	11/16/2045	140,267	0.02%
104,194	Government National Mortgage Association, Series 2003-88, Class Z	4.499	3/16/2046	108,661	0.01%
1,051,061	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.761	10/20/2060	1,046,887	0.14%
1,005,006	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.781	10/20/2060	1,001,290	0.13%
795,461	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.881	2/20/2061	794,727	0.10%
456,923	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	457,168	0.06%
949,655	Government National Mortgage Association, Series 2012-124, Class HT	7.291	7/20/2032	946,778	0.12%
78,563	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.917	5/20/2062	78,162	0.01%
881,719	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	2.951	8/20/2062	882,016	0.11%
732,480	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	2.931	10/20/2062	731,475	0.09%
296,901	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	2.931	12/20/2062	295,455	0.04%
3,546,076	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.781	3/20/2063	3,536,002	0.46%
2,387,657	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.831	3/20/2063	2,383,230	0.31%
8,661,470	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	2.930	4/20/2063	8,684,280	1.13%
5,343,810	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.967	7/20/2064	5,365,371	0.70%
3,720,926	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.931	7/20/2064	3,722,137	0.48%
3,181,745	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.901	2/20/2065	3,179,709	0.41%
53,931	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.731	4/20/2061	53,517	0.01%
936,529	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	929,273	0.12%
5,530,013	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	5,412,403	0.70%
143,534	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.681	4/20/2065	143,390	0.02%
4,562,350	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.661	5/20/2065	4,535,876	0.59%
1,254,887	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.731	7/20/2065	1,253,273	0.16%
132,647	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.167	10/20/2065	132,192	0.02%
56,011	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.111	8/20/2061	55,806	0.01%
5,636,948	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.387	2/20/2066	5,695,645	0.74%
2,402,388	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.031	4/20/2066	2,405,580	0.31%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of July 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,432,532	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	2.831	9/20/2063	3,431,365	0.45%
3,311,103	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	2.681	10/20/2067	3,307,188	0.43%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,639,533	0.34%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,064,742	0.14%
825,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2018-1, Class A, 1-month LIBOR + 0.630%	2.896	9/25/2023	826,526	0.11%
218,715	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	2.719	12/7/2020	218,381	0.03%
333,096	NCUA Guaranteed Notes, Series 2010-R1, Class 1A, 1-month LIBOR + 0.450%	2.810	10/7/2020	333,554	0.04%
876,674	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	2.920	12/8/2020	877,269	0.11%
57,257	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	2.920	12/8/2020	57,355	0.01%
1,495,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	1,494,673	0.19%
685,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	685,535	0.09%
3,120,797	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	3,144,040	0.41%
92,227	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.216	1/25/2039	92,738	0.01%
3,302,719	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.545	11/15/2027	3,295,824	0.43%
780,484	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	779,759	0.10%
1,955,000	U.S. Department of Housing and Urban Development	1.880	8/1/2019	1,955,000	0.25%
8,395,000	U.S. Treasury Note	1.125	6/30/2021	8,271,371	1.07%
24,445,000	U.S. Treasury Note	1.125	7/31/2021	24,070,686	3.13%
14,405,000	U.S. Treasury Note	1.125	8/31/2021	14,177,671	1.84%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	20,460,647	2.66%
9,635,000	U.S. Treasury Note	1.375	1/31/2021	9,549,565	1.24%
5,000,000	U.S. Treasury Note	1.375	9/30/2023	4,903,711	0.64%
6,795,000	U.S. Treasury Note	1.625	8/31/2022	6,747,488	0.88%
1,960,000	U.S. Treasury Note	1.750	7/31/2021	1,954,641	0.25%
26,050,000	U.S. Treasury Note	1.750	11/30/2021	25,970,629	3.37%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,437,198	1.10%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,564,625	1.63%
16,165,000	U.S. Treasury Note	1.875	4/30/2022	16,168,157	2.10%
9,900,000	U.S. Treasury Note	2.000	2/28/2021	9,904,254	1.29%
17,015,000	U.S. Treasury Note	2.000	12/31/2021	17,066,843	2.22%
4,795,000	U.S. Treasury Note	2.000	4/30/2024	4,825,531	0.63%
925,000	U.S. Treasury Note	2.000	11/15/2026	928,469	0.12%
13,945,000	U.S. Treasury Note	2.125	9/30/2021	14,012,546	1.82%
6,000,000	U.S. Treasury Note	2.125	5/15/2022	6,043,359	0.79%
8,305,000	U.S. Treasury Note	2.125	11/30/2023	8,396,809	1.09%
6,550,000	U.S. Treasury Note	2.250	2/15/2021	6,576,865	0.85%
16,475,000	U.S. Treasury Note	2.250	1/31/2024	16,753,016	2.18%
9,950,000	U.S. Treasury Note	2.250	11/15/2027	10,152,109	1.32%
8,000,000	U.S. Treasury Note	2.375	12/31/2020	8,042,187	1.04%
3,865,000	U.S. Treasury Note	2.500	12/31/2020	3,892,327	0.51%
7,835,000	U.S. Treasury Note	2.875	11/15/2021	8,008,533	1.04%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	70,318,387	9.14%
6,030,000	U.S. Treasury Note	2.875	11/30/2023	6,284,862	0.82%
2,282,076	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	2,279,857	0.30%
	Total			632,435,143	82.17%
Short-Term Investments					
39,965,000	Federal Home Loan Bank Discount Notes	2.040(t)	8/5/2019	39,955,675	5.19%
450,000	Federal Home Loan Bank Discount Notes	2.140(t)	8/2/2019	449,974	0.06%
5,800,000	Federal Home Loan Bank Discount Notes	2.150(t)	8/29/2019	5,790,527	0.75%
32,245,000	Federal National Mortgage Association Discount Notes	1.900(t)	8/2/2019	32,243,119	4.19%
24,751,712	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	8/1/2019	24,751,712	3.22%
11,860,000	U.S. Treasury Bills	1.996-2.073(t)	9/19/2019	11,828,102	1.54%
7,240,000	U.S. Treasury Bills	2.047-2.380(t)	10/3/2019	7,214,225	0.94%
3,910,000	U.S. Treasury Bills	2.301(t)	11/21/2019	3,885,223	0.50%
11,625,000	U.S. Treasury Bills	2.377(t)	10/24/2019	11,569,999	1.50%
13,145,000	U.S. Treasury Bills	2.396(t)	10/17/2019	13,087,639	1.70%
5,585,000	U.S. Treasury Bills	2.468(t)	2/27/2020	5,520,026	0.72%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of July 31, 2019 (Unaudited)

Total	156,296,221	20.31%
Total Investments	788,731,364	102.48%
Other assets less liabilities	(19,112,642)	(2.48%)
Net Assets	769,618,722	100.00%

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

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

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,566,474	0.21%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	860,311	0.11%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,326,202	0.18%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,584,379	0.21%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,471,251	0.59%
874,051	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	878,904	0.12%
487,667	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	487,370	0.06%
1,397,747	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,444,810	0.19%
864,617	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	876,919	0.12%
38,568	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year Treasury - 0.200%	2.280	5/15/2023	37,531	0.00%
28,410	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year Treasury - 0.650%	1.720	8/15/2023	27,717	0.00%
123,388	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	131,768	0.02%
2,801	Federal Home Loan Mortgage Corp., REMIC, Series 2874, Class BC	5.000	10/15/2019	2,774	0.00%
75,068	Federal Home Loan Mortgage Corp., REMIC, Series 2931, Class DE	4.000	2/15/2020	74,478	0.01%
1,087,508	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	1,226,723	0.16%
1,588,659	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,749,018	0.23%
925,852	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	1,010,654	0.13%
1,182,122	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W	2.808	6/15/2048	1,080,471	0.14%
1,353,891	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT	4.032	12/15/2036	1,425,291	0.19%
732,179	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	4.494	6/15/2043	750,106	0.10%
1,172,420	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,316,888	0.17%
20,711	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year Treasury - 0.050%	1.950	9/25/2022	20,441	0.00%
28,650	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year Treasury - 0.500%	1.870	4/25/2024	27,895	0.00%
8,536	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.648	8/25/2042	8,736	0.00%
444,242	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	459,889	0.06%
564,495	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.757	7/25/2037	554,854	0.07%
1,211,628	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.438	8/25/2038	1,253,447	0.17%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.404	7/25/2043	5,319,892	0.70%
8,522	Federal National Mortgage Association, REMIC, Series G93-19, Class FD, 10-year Treasury - 0.650%	1.470	4/25/2023	8,436	0.00%
1,535,208	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	3.372	11/25/2022	1,535,858	0.20%
676,888	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	676,595	0.09%
58,912	FHLMC	3.000	10/1/2026	60,325	0.01%
122,696	FHLMC	4.000	12/1/2024	127,418	0.02%
322,307	FHLMC	4.000	1/1/2042	340,136	0.05%
351,643	FHLMC, 1-year CMT + 1.870%	4.397	9/1/2038	366,450	0.05%
409,224	FHLMC, 6-month LIBOR + 1.706%	4.400	6/1/2037	416,130	0.06%
924,624	FHLMC, 1-year CMT + 2.220%	4.427	7/1/2033	967,516	0.13%
213,519	FHLMC, 12-month LIBOR + 1.623%	4.438	11/1/2038	223,130	0.03%
200,177	FHLMC	4.500	1/1/2025	206,647	0.03%
13,243	FHLMC	4.500	5/1/2034	13,846	0.00%
75,956	FHLMC, 12-month LIBOR + 1.720%	4.513	12/1/2037	78,469	0.01%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,246,337	FHLMC, 12-month LIBOR + 1.771%	4.521	9/1/2035	1,306,989	0.17%
642,699	FHLMC, 1-year CMT + 2.248%	4.534	9/1/2038	675,486	0.09%
2,671,679	FHLMC, 1-year CMT + 2.250%	4.630	3/1/2037	2,815,930	0.37%
244,624	FHLMC, 12-month LIBOR + 1.716%	4.636	4/1/2037	257,223	0.03%
157,906	FHLMC, 1-year CMT + 2.211%	4.659	9/1/2038	166,671	0.02%
549,736	FHLMC, 1-year CMT + 2.165%	4.672	4/1/2036	568,975	0.08%
301,219	FHLMC, 12-month LIBOR + 1.806%	4.691	11/1/2038	317,802	0.04%
310,758	FHLMC, 12-month LIBOR + 1.807%	4.762	3/1/2038	331,278	0.04%
1,833,888	FHLMC, 12-month LIBOR + 1.896%	4.771	9/1/2041	1,927,103	0.25%
268,444	FHLMC, 12-month LIBOR + 1.936%	4.790	12/1/2034	283,879	0.04%
1,001,962	FHLMC, 1-year CMT + 2.286%	4.790	2/1/2036	1,057,877	0.14%
1,645,255	FHLMC, 1-year CMT + 2.275%	4.844	2/1/2036	1,734,849	0.23%
1,130,919	FHLMC, 12-month LIBOR + 1.778%	4.895	4/1/2037	1,193,193	0.16%
598,626	FHLMC, 1-year CMT + 2.245%	4.926	3/1/2036	631,628	0.08%
261,101	FHLMC, 1-year CMT + 2.250%	5.000	2/1/2035	275,312	0.04%
212,299	FHLMC, 12-month LIBOR + 2.180%	5.305	3/1/2037	225,711	0.03%
84,689	FHLMC	5.500	10/1/2023	87,768	0.01%
46,198	FHLMC, COFI + 1.250%	5.774	6/1/2020	46,425	0.01%
79,218	FHLMC, COFI + 1.250%	5.893	8/1/2020	79,853	0.01%
67,537	FHLMC, COFI + 1.250%	5.922	10/1/2020	68,138	0.01%
97,334	FHLMC, COFI + 1.250%	5.953	11/1/2020	98,247	0.01%
1,068	FHLMC	6.000	11/1/2019	1,069	0.00%
230,553	FHLMC	6.500	12/1/2034	267,271	0.04%
165	FHLMC	7.500	6/1/2026	178	0.00%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,461,939	1.91%
5,881,879	FHLMC Multifamily Structured Pass Through Certificates, Series K006, Class A2	4.251	1/25/2020	5,903,831	0.78%
4,207,860	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	4,309,210	0.57%
4,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	4,079,759	0.54%
6,414,804	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,522,253	0.86%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,726,837	0.36%
3,282,769	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	3,276,949	0.43%
2,432,083	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,458,296	0.33%
286,173	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	2.761	11/25/2021	285,861	0.04%
2,121,890	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.081	1/25/2023	2,123,213	0.28%
4,919,284	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.821	10/25/2025	4,903,921	0.65%
1,096,237	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	2.591	9/25/2022	1,093,911	0.14%
2,598,876	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	2.631	2/25/2023	2,593,607	0.34%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,015,369	1.46%
130,810	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	130,586	0.02%
6,280,732	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	2.821	10/25/2045	6,209,422	0.82%
8,291	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	4.252	3/25/2044	8,825	0.00%
545,956	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	3.704	10/25/2044	551,256	0.07%
1,256,623	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	1,263,571	0.17%
132,524	FNMA	3.000	3/1/2042	135,298	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,578,370	0.74%
810,224	FNMA, 6-month LIBOR + 1.543%	4.255	7/1/2035	837,826	0.11%
186,634	FNMA, 12-month LIBOR + 1.566%	4.316	8/1/2035	195,540	0.03%
1,471,493	FNMA, 12-month LIBOR + 1.607%	4.370	9/1/2037	1,536,796	0.20%
340,304	FNMA, 1-year CMT + 2.145%	4.389	9/1/2036	358,084	0.05%
619,044	FNMA, 12-month LIBOR + 1.640%	4.390	7/1/2038	648,939	0.09%
1,147,883	FNMA, 1-year CMT + 2.273%	4.398	6/1/2037	1,214,158	0.16%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
371,735	FNMA, 12-month LIBOR + 1.657%	4.407	8/1/2038	385,238	0.05%
75,978	FNMA, 6-month LIBOR + 1.543%	4.418	2/1/2037	78,700	0.01%
1,613,475	FNMA, 12-month LIBOR + 1.561%	4.459	4/1/2037	1,683,224	0.22%
678,722	FNMA, 12-month LIBOR + 1.712%	4.462	8/1/2034	710,497	0.09%
582,368	FNMA, 1-year CMT + 2.287%	4.473	6/1/2033	611,445	0.08%
564,468	FNMA, 1-year CMT + 2.223%	4.473	8/1/2035	597,950	0.08%
1,492,325	FNMA, 1-year CMT + 2.177%	4.478	11/1/2033	1,568,472	0.21%
1,275,140	FNMA, 12-month LIBOR + 1.603%	4.478	7/1/2035	1,330,807	0.18%
324,546	FNMA, 12-month LIBOR + 1.656%	4.501	10/1/2033	339,033	0.04%
203,742	FNMA, 12-month LIBOR + 1.734%	4.548	11/1/2035	213,023	0.03%
334,453	FNMA, 12-month LIBOR + 1.691%	4.570	11/1/2036	350,740	0.05%
3,455,947	FNMA, 1-year CMT + 2.188%	4.572	10/1/2034	3,640,878	0.48%
1,889,811	FNMA, 1-year CMT + 2.188%	4.583	12/1/2040	1,989,858	0.26%
327,842	FNMA, 1-year CMT + 2.185%	4.617	12/1/2034	342,005	0.05%
209,954	FNMA, 12-month LIBOR + 1.803%	4.619	7/1/2041	218,979	0.03%
729,551	FNMA, 1-year CMT + 2.178%	4.621	6/1/2036	768,280	0.10%
648,195	FNMA, 12-month LIBOR + 1.635%	4.623	4/1/2037	681,431	0.09%
397,226	FNMA, 1-year CMT + 2.287%	4.637	10/1/2033	415,636	0.06%
85,797	FNMA, 1-year CMT + 2.434%	4.641	8/1/2033	90,248	0.01%
2,193,561	FNMA, 12-month LIBOR + 1.800%	4.662	10/1/2041	2,294,966	0.30%
410,826	FNMA, 1-year CMT + 2.138%	4.693	9/1/2034	432,117	0.06%
1,299,408	FNMA, 12-month LIBOR + 1.746%	4.701	9/1/2037	1,372,028	0.18%
207,991	FNMA, 1-year CMT + 2.193%	4.726	4/1/2033	215,788	0.03%
2,508,454	FNMA, 1-year CMT + 2.219%	4.741	4/1/2034	2,645,997	0.35%
368,264	FNMA, 12-month LIBOR + 1.800%	4.800	12/1/2041	387,131	0.05%
1,761,160	FNMA, 12-month LIBOR + 1.779%	4.804	3/1/2037	1,861,970	0.25%
74,716	FNMA, 12-month LIBOR + 1.807%	4.821	1/1/2037	78,891	0.01%
565,649	FNMA, 1-year CMT + 2.243%	4.841	4/1/2034	595,000	0.08%
685,662	FNMA, 1-year CMT + 2.185%	4.848	1/1/2036	722,795	0.10%
488,384	FNMA, 12-month LIBOR + 1.765%	4.890	2/1/2037	511,073	0.07%
202,048	FNMA, 12-month LIBOR + 1.800%	4.925	3/1/2034	212,874	0.03%
1,143,222	FNMA, 12-month LIBOR + 1.820%	4.945	2/1/2047	1,217,913	0.16%
212,198	FNMA, 1-year CMT + 2.500%	4.983	8/1/2036	225,756	0.03%
1,066,803	FNMA, 6-month LIBOR + 2.268%	4.987	7/1/2037	1,132,108	0.15%
587,522	FNMA	5.000	7/1/2037	638,620	0.08%
718,472	FNMA	5.000	2/1/2038	784,504	0.10%
471,337	FNMA, 1-year CMT + 2.494%	5.060	5/1/2035	501,992	0.07%
514,699	FNMA, 12-month LIBOR + 2.473%	5.348	6/1/2035	552,213	0.07%
201,787	FNMA	5.500	11/1/2023	208,977	0.03%
150,710	FNMA	5.500	1/1/2024	158,096	0.02%
239,222	FNMA	5.500	3/1/2033	259,907	0.03%
53,374	FNMA	6.000	5/1/2021	54,430	0.01%
5,270	FNMA	6.000	9/1/2021	5,284	0.00%
99,600	FNMA	6.000	9/1/2022	102,299	0.01%
197,062	FNMA	6.000	12/1/2022	203,795	0.03%
196,371	FNMA	6.000	12/1/2022	205,878	0.03%
2,655	FNMA	6.500	7/1/2032	2,945	0.00%
2,109	FNMA	6.500	1/1/2033	2,437	0.00%
3,060	FNMA	6.500	10/1/2033	3,432	0.00%
3,818	FNMA	6.500	10/1/2033	4,235	0.00%
2,623	FNMA	6.500	10/1/2033	2,922	0.00%
127,330	FNMA	6.500	10/1/2034	141,233	0.02%
2,291	FNMA	6.500	12/1/2034	2,677	0.00%
4,885	FNMA	6.500	2/1/2036	5,618	0.00%
28,674	FNMA	6.500	11/1/2037	33,270	0.00%
17,811	FNMA	7.500	12/1/2030	19,631	0.00%
16,474	FNMA	7.500	7/1/2031	18,780	0.00%
34,410	FNMA	7.500	9/1/2032	36,627	0.00%
2,090,000	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	2,129,045	0.28%
507,175	GNMA	4.201	12/20/2061	509,992	0.07%
3,134,581	GNMA, 1-month LIBOR + 1.715%	4.214	2/20/2061	3,264,153	0.43%
1,140,181	GNMA	4.298	12/20/2061	1,144,998	0.15%
83,716	GNMA	4.308	8/20/2061	85,001	0.01%
628,248	GNMA	4.342	2/20/2062	629,911	0.08%
1,201,807	GNMA	4.356	3/20/2063	1,218,799	0.16%
2,384,203	GNMA, 1-month LIBOR + 1.890%	4.385	2/20/2063	2,484,743	0.33%
1,095,511	GNMA	4.398	2/20/2063	1,108,850	0.15%
75,990	GNMA	4.402	2/20/2062	77,622	0.01%
442,392	GNMA	4.404	3/20/2062	444,218	0.06%
2,520,759	GNMA	4.417	6/20/2063	2,568,909	0.34%
1,158,577	GNMA	4.446	6/20/2062	1,162,836	0.15%
3,349,051	GNMA	4.486	10/20/2065	3,638,254	0.48%
2,834,360	GNMA	4.498	12/20/2062	2,868,049	0.38%
233,313	GNMA	4.537	3/20/2062	233,604	0.03%
886,124	GNMA	4.538	4/20/2063	896,370	0.12%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
460,256	GNMA	4.555	2/20/2062	461,278	0.06%
4,908,041	GNMA	4.572	11/20/2062	4,950,485	0.65%
471,180	GNMA	4.599	7/20/2063	502,806	0.07%
1,877,274	GNMA	4.603	2/20/2066	2,021,431	0.27%
1,916,337	GNMA	4.624	3/20/2064	2,055,623	0.27%
2,962,292	GNMA, 1-month LIBOR + 2.154%	4.645	3/20/2063	3,086,832	0.41%
392,196	GNMA	4.649	1/20/2064	422,298	0.06%
1,841,468	GNMA	4.674	11/20/2063	1,979,169	0.26%
1,351,904	GNMA	4.686	5/20/2064	1,458,850	0.19%
175,460	GNMA	4.689	8/20/2062	176,810	0.02%
23,831	GNMA	4.697	3/20/2061	24,330	0.00%
23,542	GNMA	4.700	6/20/2061	23,728	0.00%
6,371	GNMA	4.700	6/20/2061	6,566	0.00%
1,278	GNMA	4.700	7/20/2061	1,294	0.00%
23,598	GNMA	4.700	8/20/2061	25,582	0.00%
32,264	GNMA	4.710	8/20/2061	33,279	0.00%
842,230	GNMA, 1-month LIBOR + 2.264%	4.759	5/20/2065	892,705	0.12%
865,276	GNMA, 1-month LIBOR + 2.287%	4.783	6/20/2065	921,440	0.12%
1,628,811	GNMA, 1-month LIBOR + 2.364%	4.859	2/20/2063	1,701,146	0.22%
100,621	GNMA	4.926	4/20/2061	101,864	0.01%
11,334	GNMA	6.000	12/15/2031	12,926	0.00%
48,032	GNMA	6.500	5/15/2031	55,275	0.01%
56,592	GNMA	7.000	10/15/2028	62,573	0.01%
132,213	Government National Mortgage Association, Series 2003-72, Class Z	5.287	11/16/2045	141,306	0.02%
104,557	Government National Mortgage Association, Series 2003-88, Class Z	4.500	3/16/2046	109,265	0.01%
1,056,667	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.797	10/20/2060	1,052,533	0.14%
1,020,573	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.817	10/20/2060	1,016,849	0.13%
804,117	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.917	2/20/2061	803,467	0.11%
481,085	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	481,846	0.06%
972,263	Government National Mortgage Association, Series 2012-124, Class HT	7.241	7/20/2032	969,470	0.13%
118,230	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.957	5/20/2062	117,634	0.02%
902,484	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	2.987	8/20/2062	902,868	0.12%
848,366	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	2.967	10/20/2062	847,225	0.11%
370,130	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	2.967	12/20/2062	368,350	0.05%
3,637,952	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.817	3/20/2063	3,628,042	0.48%
2,422,662	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.867	3/20/2063	2,418,389	0.32%
8,665,530	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.080	4/20/2063	8,732,456	1.15%
5,413,813	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.993	7/20/2064	5,436,604	0.72%
3,718,218	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.967	7/20/2064	3,719,895	0.49%
3,206,093	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.937	2/20/2065	3,204,410	0.42%
53,811	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.767	4/20/2061	53,396	0.01%
1,414,516	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	1,406,561	0.19%
5,633,496	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	5,532,398	0.73%
148,417	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.717	4/20/2065	148,253	0.02%
4,613,960	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.697	5/20/2065	4,587,251	0.61%
1,369,531	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.767	7/20/2065	1,367,812	0.18%
152,636	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.167	10/20/2065	152,116	0.02%
65,064	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.147	8/20/2061	64,849	0.01%
5,635,728	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.387	2/20/2066	5,698,541	0.75%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
2,547,969	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.067	4/20/2066	2,551,716	0.34%
3,614,839	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	2.867	9/20/2063	3,613,644	0.48%
3,647,157	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	2.717	10/20/2067	3,642,808	0.48%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,647,626	0.35%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,067,541	0.14%
825,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2018-1, Class A, 1-month LIBOR + 0.630%	3.034	9/25/2023	826,627	0.11%
219,490	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	2.769	12/7/2020	219,119	0.03%
348,959	NCUA Guaranteed Notes, Series 2010-R1, Class 1A, 1-month LIBOR + 0.450%	2.869	10/7/2020	349,492	0.05%
891,659	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	2.979	12/8/2020	893,644	0.12%
57,974	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	2.979	12/8/2020	58,167	0.01%
1,495,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	1,495,559	0.20%
685,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	686,480	0.09%
3,300,198	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	3,338,096	0.44%
95,464	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.354	1/25/2039	95,739	0.01%
3,310,471	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.614	11/15/2027	3,301,463	0.44%
807,974	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	811,487	0.11%
1,955,000	U.S. Department of Housing and Urban Development	1.880	8/1/2019	1,954,550	0.26%
14,405,000	U.S. Treasury Note	1.125	8/31/2021	14,213,684	1.88%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	20,542,463	2.72%
9,635,000	U.S. Treasury Note	1.375	1/31/2021	9,567,254	1.27%
5,000,000	U.S. Treasury Note	1.375	9/30/2023	4,925,000	0.65%
1,920,000	U.S. Treasury Note	1.625	6/30/2021	1,915,575	0.25%
6,795,000	U.S. Treasury Note	1.625	8/31/2022	6,773,235	0.90%
26,050,000	U.S. Treasury Note	1.750	11/30/2021	26,058,141	3.45%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,470,575	1.12%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,613,863	1.67%
7,895,000	U.S. Treasury Note	1.875	4/30/2022	7,926,765	1.05%
9,900,000	U.S. Treasury Note	2.000	2/28/2021	9,929,777	1.31%
17,015,000	U.S. Treasury Note	2.000	12/31/2021	17,129,320	2.26%
4,795,000	U.S. Treasury Note	2.000	4/30/2024	4,847,258	0.64%
925,000	U.S. Treasury Note	2.000	11/15/2026	932,046	0.12%
13,945,000	U.S. Treasury Note	2.125	9/30/2021	14,062,661	1.86%
8,305,000	U.S. Treasury Note	2.125	11/30/2023	8,437,685	1.12%
6,550,000	U.S. Treasury Note	2.250	2/15/2021	6,594,520	0.87%
16,475,000	U.S. Treasury Note	2.250	1/31/2024	16,832,173	2.23%
9,950,000	U.S. Treasury Note	2.250	11/15/2027	10,186,313	1.35%
8,000,000	U.S. Treasury Note	2.375	12/31/2020	8,063,125	1.07%
3,865,000	U.S. Treasury Note	2.500	12/31/2020	3,902,442	0.52%
7,835,000	U.S. Treasury Note	2.875	11/15/2021	8,041,281	1.06%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	70,687,637	9.35%
6,030,000	U.S. Treasury Note	2.875	11/30/2023	6,318,780	0.84%
2,315,000	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	2,321,361	0.31%
	Total			594,963,406	78.67%
Short-Term Investments					
1,045,000	Federal Home Loan Bank Discount Notes	2.000-2.200(f)	7/5/2019	1,044,745	0.14%
105,615,000	Federal Home Loan Bank Discount Notes	2.155-2.160(f)	7/1/2019	105,615,000	13.96%
8,975,828	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	7/1/2019	8,975,828	1.19%
7,240,000	U.S. Treasury Bills	2.047-2.380(f)	10/3/2019	7,200,442	0.95%
3,910,000	U.S. Treasury Bills	2.301(f)	11/21/2019	3,878,005	0.51%
11,625,000	U.S. Treasury Bills	2.377(f)	10/24/2019	11,551,147	1.53%
13,145,000	U.S. Treasury Bills	2.396(f)	10/17/2019	13,064,257	1.73%
8,265,000	U.S. Treasury Bills	2.468(f)	2/27/2020	8,157,246	1.08%
	Total			159,486,670	21.09%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2019 (Unaudited)

Total Investments	754,450,076	99.76%
Other assets less liabilities	1,834,408	0.24%
Net Assets	756,284,484	100.00%

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

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

Loomis Sayles Limited Term Government and Agency Fund
Investments as of May 31, 2019 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,562,887	0.21%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1, Class A	3.450	3/20/2023	857,146	0.11%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,320,037	0.17%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,574,972	0.21%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,448,552	0.59%
877,106	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	881,522	0.12%
762,682	Credit Acceptance Auto Loan Trust, Series 2016-3A, Class A	2.150	4/15/2024	761,764	0.10%
1,397,747	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,442,702	0.19%
913,245	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	931,350	0.12%
40,412	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year Treasury - 0.200%	2.280	5/15/2023	39,311	0.01%
29,389	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year Treasury - 0.650%	1.930	8/15/2023	28,663	0.00%
125,252	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	133,030	0.02%
5,466	Federal Home Loan Mortgage Corp., REMIC, Series 2874, Class BC	5.000	10/15/2019	5,412	0.00%
92,936	Federal Home Loan Mortgage Corp., REMIC, Series 2931, Class DE	4.000	2/15/2020	92,641	0.01%
1,096,848	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	1,229,347	0.16%
1,617,125	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,773,118	0.23%
927,203	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	1,006,720	0.13%
1,199,281	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W	2.850	6/15/2048	1,094,638	0.14%
1,379,255	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT	4.032	12/15/2036	1,446,745	0.19%
732,179	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW, 1-month LIBOR + 2.100%	4.540	6/15/2043	745,900	0.10%
1,179,264	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,315,203	0.17%
21,580	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year Treasury - 0.050%	2.230	9/25/2022	21,296	0.00%
29,481	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year Treasury - 0.500%	2.050	4/25/2024	28,694	0.00%
8,589	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.648	8/25/2042	8,733	0.00%
460,092	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	474,954	0.06%
566,509	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.306	7/25/2037	556,841	0.07%
1,230,568	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.438	8/25/2038	1,266,906	0.17%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.430	7/25/2043	5,316,789	0.70%
9,753	Federal National Mortgage Association, REMIC, Series G93-19, Class FD, 10-year Treasury - 0.650%	1.750	4/25/2023	9,654	0.00%
1,802,105	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	3.410	11/25/2022	1,802,414	0.24%
875,955	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	870,696	0.12%
60,527	FHLMC	3.000	10/1/2026	61,660	0.01%
129,070	FHLMC	4.000	12/1/2024	133,412	0.02%
325,841	FHLMC	4.000	1/1/2042	339,321	0.05%
468,281	FHLMC, 6-month LIBOR + 1.660%	4.346	6/1/2037	476,410	0.06%
223,906	FHLMC, 12-month LIBOR + 1.621%	4.353	11/1/2038	233,314	0.03%
352,663	FHLMC, 1-year CMT + 1.870%	4.397	9/1/2038	366,963	0.05%
930,555	FHLMC, 1-year CMT + 2.220%	4.427	7/1/2033	972,929	0.13%
552,911	FHLMC, 1-year CMT + 2.165%	4.467	4/1/2036	570,112	0.08%
207,245	FHLMC	4.500	1/1/2025	213,472	0.03%
13,296	FHLMC	4.500	5/1/2034	13,894	0.00%

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76,372	FHLMC, 12-month LIBOR + 1.720%	4.513	12/1/2037	78,876	0.01%
1,261,363	FHLMC, 12-month LIBOR + 1.771%	4.521	9/1/2035	1,321,247	0.17%
660,017	FHLMC, 1-year CMT + 2.248%	4.522	9/1/2038	693,138	0.09%
2,713,915	FHLMC, 1-year CMT + 2.250%	4.599	3/1/2037	2,852,224	0.38%
166,501	FHLMC, 1-year CMT + 2.213%	4.623	9/1/2038	175,564	0.02%
245,563	FHLMC, 12-month LIBOR + 1.716%	4.636	4/1/2037	257,663	0.03%
325,064	FHLMC, 12-month LIBOR + 1.831%	4.696	11/1/2038	342,496	0.05%
335,157	FHLMC, 12-month LIBOR + 1.815%	4.742	3/1/2038	355,628	0.05%
1,846,266	FHLMC, 12-month LIBOR + 1.896%	4.771	9/1/2041	1,934,093	0.26%
1,007,906	FHLMC, 1-year CMT + 2.286%	4.789	2/1/2036	1,062,501	0.14%
270,101	FHLMC, 12-month LIBOR + 1.936%	4.790	12/1/2034	285,627	0.04%
1,685,044	FHLMC, 1-year CMT + 2.274%	4.825	2/1/2036	1,774,123	0.23%
1,144,207	FHLMC, 12-month LIBOR + 1.780%	4.896	4/1/2037	1,204,362	0.16%
623,709	FHLMC, 1-year CMT + 2.245%	4.929	3/1/2036	657,120	0.09%
277,281	FHLMC, 1-year CMT + 2.250%	5.000	2/1/2035	291,936	0.04%
212,729	FHLMC, 12-month LIBOR + 2.180%	5.305	3/1/2037	226,107	0.03%
88,263	FHLMC	5.500	10/1/2023	91,259	0.01%
55,108	FHLMC, COFI + 1.250%	5.773	6/1/2020	55,394	0.01%
88,584	FHLMC, COFI + 1.250%	5.893	8/1/2020	89,381	0.01%
74,221	FHLMC, COFI + 1.250%	5.922	10/1/2020	74,977	0.01%
103,809	FHLMC, COFI + 1.250%	5.953	11/1/2020	104,902	0.01%
1,398	FHLMC	6.000	11/1/2019	1,399	0.00%
232,984	FHLMC	6.500	12/1/2034	268,404	0.04%
171	FHLMC	7.500	6/1/2026	183	0.00%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,326,786	1.90%
5,893,935	FHLMC Multifamily Structured Pass Through Certificates, Series K006, Class A2	4.251	1/25/2020	5,916,403	0.78%
4,215,001	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	4,317,260	0.57%
4,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	4,073,307	0.54%
6,426,767	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,514,725	0.86%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,693,865	0.36%
6,724,598	FHLMC Multifamily Structured Pass Through Certificates, Series K711, Class A2	1.730	7/25/2019	6,707,172	0.89%
2,455,681	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,472,697	0.33%
286,375	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	2.811	11/25/2021	285,975	0.04%
2,124,444	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.131	1/25/2023	2,124,474	0.28%
4,919,382	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.871	10/25/2025	4,899,337	0.65%
1,096,237	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	2.641	9/25/2022	1,093,598	0.14%
2,795,913	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	2.681	2/25/2023	2,789,246	0.37%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	10,916,342	1.44%
371,668	FHLMC Multifamily Structured Pass Through Certificates, Series KP03, Class A2	1.780	7/25/2019	370,642	0.05%
6,504,473	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	2.871	10/25/2045	6,427,657	0.85%
8,329	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	4.289	3/25/2044	8,717	0.00%
553,213	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	3.681	10/25/2044	558,363	0.07%
1,376,133	First Investors Auto Owner Trust, Series 2018-2A, Class A1	3.230	12/15/2022	1,382,461	0.18%
133,053	FNMA	3.000	3/1/2042	134,374	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,544,384	0.73%
843,266	FNMA, 6-month LIBOR + 1.542%	4.255	7/1/2035	871,537	0.12%
187,824	FNMA, 12-month LIBOR + 1.566%	4.317	8/1/2035	196,644	0.03%
385,339	FNMA, 1-year CMT + 2.145%	4.368	9/1/2036	404,980	0.05%
1,492,266	FNMA, 12-month LIBOR + 1.608%	4.370	9/1/2037	1,553,112	0.21%
620,652	FNMA, 12-month LIBOR + 1.640%	4.390	7/1/2038	645,692	0.09%
587,098	FNMA, 1-year CMT +2.287%	4.391	6/1/2033	614,723	0.08%

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1,151,525	FNMA, 1-year CMT + 2.273%	4.398	6/1/2037	1,214,979	0.16%
372,675	FNMA, 12-month LIBOR + 1.657%	4.407	8/1/2038	385,044	0.05%
76,203	FNMA, 6-month LIBOR + 1.543%	4.418	2/1/2037	78,720	0.01%
1,695,406	FNMA, 12-month LIBOR + 1.558%	4.434	4/1/2037	1,767,283	0.23%
681,231	FNMA, 12-month LIBOR + 1.712%	4.462	8/1/2034	712,847	0.09%
566,359	FNMA, 1-year CMT + 2.223%	4.473	8/1/2035	598,566	0.08%
1,334,279	FNMA, 12-month LIBOR + 1.603%	4.476	7/1/2035	1,390,489	0.18%
1,501,213	FNMA, 1-year CMT + 2.177%	4.478	11/1/2033	1,576,195	0.21%
326,686	FNMA, 12-month LIBOR + 1.656%	4.500	10/1/2033	340,905	0.05%
1,927,371	FNMA, 1-year CMT + 2.190%	4.501	12/1/2040	2,021,537	0.27%
3,479,469	FNMA, 1-year CMT + 2.188%	4.529	10/1/2034	3,657,744	0.48%
204,668	FNMA, 12-month LIBOR + 1.734%	4.548	11/1/2035	213,728	0.03%
345,293	FNMA, 12-month LIBOR + 1.685%	4.553	11/1/2036	361,493	0.05%
738,069	FNMA, 1-year CMT + 2.179%	4.589	6/1/2036	775,988	0.10%
329,195	FNMA, 1-year CMT + 2.185%	4.617	12/1/2034	343,163	0.05%
650,054	FNMA, 12-month LIBOR + 1.635%	4.623	4/1/2037	681,817	0.09%
211,422	FNMA, 12-month LIBOR + 1.803%	4.635	7/1/2041	220,307	0.03%
434,885	FNMA, 1-year CMT + 2.287%	4.637	10/1/2033	455,321	0.06%
119,678	FNMA, 1-year CMT + 2.439%	4.641	8/1/2033	125,969	0.02%
2,198,968	FNMA, 12-month LIBOR + 1.800%	4.662	10/1/2041	2,298,093	0.30%
412,853	FNMA, 1-year CMT + 2.138%	4.693	9/1/2034	433,527	0.06%
1,304,279	FNMA, 12-month LIBOR + 1.746%	4.700	9/1/2037	1,372,698	0.18%
2,537,628	FNMA, 1-year CMT + 2.219%	4.711	4/1/2034	2,669,166	0.35%
208,995	FNMA, 1-year CMT + 2.193%	4.726	4/1/2033	216,394	0.03%
369,131	FNMA, 12-month LIBOR + 1.800%	4.800	12/1/2041	387,456	0.05%
1,766,395	FNMA, 12-month LIBOR + 1.779%	4.803	3/1/2037	1,863,204	0.25%
74,939	FNMA, 12-month LIBOR + 1.807%	4.821	1/1/2037	79,010	0.01%
687,799	FNMA, 1-year CMT + 2.185%	4.848	1/1/2036	724,107	0.10%
568,168	FNMA, 1-year CMT + 2.243%	4.877	4/1/2034	595,895	0.08%
490,127	FNMA, 12-month LIBOR + 1.765%	4.890	2/1/2037	511,963	0.07%
213,127	FNMA, 1-year CMT + 2.500%	4.902	8/1/2036	226,394	0.03%
210,581	FNMA, 12-month LIBOR + 1.800%	4.925	3/1/2034	221,395	0.03%
1,144,720	FNMA, 12-month LIBOR + 1.820%	4.945	2/1/2047	1,216,773	0.16%
1,117,486	FNMA, 6-month LIBOR + 2.278%	4.987	7/1/2037	1,185,386	0.16%
595,281	FNMA	5.000	7/1/2037	639,378	0.08%
728,278	FNMA	5.000	2/1/2038	782,210	0.10%
518,573	FNMA, 1-year CMT + 2.483%	5.060	5/1/2035	551,392	0.07%
516,960	FNMA, 12-month LIBOR + 2.473%	5.098	6/1/2035	552,023	0.07%
206,678	FNMA	5.500	11/1/2023	213,418	0.03%
153,551	FNMA	5.500	1/1/2024	160,579	0.02%
240,167	FNMA	5.500	3/1/2033	260,174	0.03%
58,018	FNMA	6.000	5/1/2021	59,137	0.01%
5,703	FNMA	6.000	9/1/2021	5,714	0.00%
102,554	FNMA	6.000	9/1/2022	105,054	0.01%
204,802	FNMA	6.000	12/1/2022	211,282	0.03%
201,389	FNMA	6.000	12/1/2022	210,599	0.03%
2,678	FNMA	6.500	7/1/2032	2,963	0.00%
2,141	FNMA	6.500	1/1/2033	2,455	0.00%
3,071	FNMA	6.500	10/1/2033	3,422	0.00%
3,849	FNMA	6.500	10/1/2033	4,259	0.00%
2,636	FNMA	6.500	10/1/2033	2,916	0.00%
127,725	FNMA	6.500	10/1/2034	141,331	0.02%
2,300	FNMA	6.500	12/1/2034	2,679	0.00%
4,903	FNMA	6.500	2/1/2036	5,601	0.00%
28,740	FNMA	6.500	11/1/2037	33,183	0.00%
17,894	FNMA	7.500	12/1/2030	19,630	0.00%
16,583	FNMA	7.500	7/1/2031	18,794	0.00%
34,711	FNMA	7.500	9/1/2032	36,813	0.00%
2,090,000	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	2,126,358	0.28%
3,165,556	GNMA, 1-month LIBOR + 1.715%	4.212	2/20/2061	3,293,925	0.44%
525,106	GNMA	4.212	12/20/2061	528,010	0.07%
1,390,929	GNMA	4.285	12/20/2061	1,396,536	0.18%
85,785	GNMA	4.332	8/20/2061	87,001	0.01%
1,197,535	GNMA	4.355	3/20/2063	1,214,024	0.16%
2,434,588	GNMA, 1-month LIBOR + 1.890%	4.374	2/20/2063	2,534,894	0.34%
1,122,364	GNMA	4.393	2/20/2063	1,135,346	0.15%
75,942	GNMA	4.402	2/20/2062	77,473	0.01%
2,650,311	GNMA	4.413	6/20/2063	2,696,156	0.36%
836,152	GNMA	4.414	2/20/2062	838,019	0.11%
479,258	GNMA	4.423	3/20/2062	481,298	0.06%
1,293,923	GNMA	4.471	6/20/2062	1,299,002	0.17%
3,336,578	GNMA	4.486	10/20/2065	3,602,965	0.48%
2,995,882	GNMA	4.507	12/20/2062	3,029,314	0.40%
882,786	GNMA	4.538	4/20/2063	892,965	0.12%
304,053	GNMA	4.561	3/20/2062	304,495	0.04%

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5,314,326	GNMA	4.577	11/20/2062	5,357,856	0.71%
488,393	GNMA	4.600	7/20/2063	519,749	0.07%
1,879,333	GNMA	4.602	2/20/2066	2,014,193	0.27%
1,908,981	GNMA	4.624	3/20/2064	2,039,272	0.27%
3,041,568	GNMA, 1-month LIBOR + 2.150%	4.634	3/20/2063	3,166,950	0.42%
1,057,247	GNMA	4.638	2/20/2062	1,057,303	0.14%
398,559	GNMA	4.650	1/20/2064	427,259	0.06%
1,834,336	GNMA	4.674	11/20/2063	1,964,796	0.26%
1,525,103	GNMA	4.688	5/20/2064	1,640,740	0.22%
23,738	GNMA	4.697	3/20/2061	24,220	0.00%
23,450	GNMA	4.700	6/20/2061	23,658	0.00%
6,350	GNMA	4.700	6/20/2061	6,530	0.00%
1,273	GNMA	4.700	7/20/2061	1,289	0.00%
23,506	GNMA	4.700	8/20/2061	25,352	0.00%
205,162	GNMA	4.700	8/20/2062	206,542	0.03%
32,225	GNMA	4.710	8/20/2061	33,162	0.00%
840,369	GNMA, 1-month LIBOR + 2.264%	4.748	5/20/2065	890,211	0.12%
863,652	GNMA, 1-month LIBOR + 2.288%	4.772	6/20/2065	919,328	0.12%
1,672,177	GNMA, 1-month LIBOR + 2.364%	4.849	2/20/2063	1,745,890	0.23%
112,189	GNMA	4.939	4/20/2061	113,441	0.02%
11,694	GNMA	6.000	12/15/2031	13,022	0.00%
48,745	GNMA	6.500	5/15/2031	55,748	0.01%
56,974	GNMA	7.000	10/15/2028	62,722	0.01%
132,889	Government National Mortgage Association, Series 2003-72, Class Z	5.273	11/16/2045	141,165	0.02%
104,918	Government National Mortgage Association, Series 2003-88, Class Z	4.500	3/16/2046	108,924	0.01%
1,068,660	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.823	10/20/2060	1,064,245	0.14%
1,022,182	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.843	10/20/2060	1,018,211	0.13%
809,069	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.943	2/20/2061	808,226	0.11%
504,502	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	504,445	0.07%
1,062,149	Government National Mortgage Association, Series 2012-124, Class HT	7.242	7/20/2032	1,061,032	0.14%
196,545	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.957	5/20/2062	195,535	0.03%
915,713	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	3.013	8/20/2062	916,023	0.12%
979,303	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	2.993	10/20/2062	977,822	0.13%
423,021	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	2.993	12/20/2062	420,926	0.06%
3,643,486	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.843	3/20/2063	3,632,495	0.48%
2,480,595	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.893	3/20/2063	2,475,667	0.33%
8,779,410	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.060	4/20/2063	8,843,339	1.17%
5,446,036	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.982	7/20/2064	5,467,527	0.72%
3,743,513	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.993	7/20/2064	3,744,304	0.50%
3,224,484	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.963	2/20/2065	3,222,019	0.43%
66,725	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.793	4/20/2061	66,224	0.01%
1,534,697	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	1,523,466	0.20%
5,878,663	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	5,743,879	0.76%
170,436	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.743	4/20/2065	170,224	0.02%
4,682,241	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.723	5/20/2065	4,654,309	0.62%
1,494,055	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.793	7/20/2065	1,491,932	0.20%
183,711	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.193	10/20/2065	183,034	0.02%
75,228	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.173	8/20/2061	74,961	0.01%
5,657,776	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.413	2/20/2066	5,718,295	0.76%

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2,663,184	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	3.093	4/20/2066	2,666,820	0.35%
3,914,929	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	2.893	9/20/2063	3,912,953	0.52%
3,864,657	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	2.743	10/20/2067	3,859,154	0.51%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,636,435	0.35%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,060,815	0.14%
825,000	Navistar Financial Dealer Note Master Owner Trust II, Series 2018-1, Class A, 1-month LIBOR + 0.630%	3.060	9/25/2023	826,681	0.11%
220,167	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	2.813	12/7/2020	219,870	0.03%
364,710	NCUA Guaranteed Notes, Series 2010-R1, Class 1A, 1-month LIBOR + 0.450%	2.917	10/7/2020	365,340	0.05%
901,231	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	3.027	12/8/2020	903,377	0.12%
58,577	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	3.027	12/8/2020	58,782	0.01%
1,495,000	NextGear Floorplan Master Owner Trust, Series 2017-1A, Class A2	2.540	4/18/2022	1,491,912	0.20%
685,000	NextGear Floorplan Master Owner Trust, Series 2017-2A, Class A2	2.560	10/17/2022	685,461	0.09%
3,509,774	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	3,547,699	0.47%
101,497	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.380	1/25/2039	101,905	0.01%
3,318,223	Starwood Retail Property Trust, Inc., Series 2014-STAR, Class A, 1-month LIBOR + 1.220%	3.660	11/15/2027	3,307,822	0.44%
843,365	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	843,813	0.11%
1,955,000	U.S. Department of Housing and Urban Development	1.880	8/1/2019	1,953,299	0.26%
14,405,000	U.S. Treasury Note	1.125	8/31/2021	14,150,099	1.87%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	20,378,830	2.70%
9,635,000	U.S. Treasury Note	1.375	1/31/2021	9,533,004	1.26%
5,000,000	U.S. Treasury Note	1.375	9/30/2023	4,883,008	0.65%
6,795,000	U.S. Treasury Note	1.625	8/31/2022	6,735,278	0.89%
26,050,000	U.S. Treasury Note	1.750	11/30/2021	25,939,084	3.43%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,423,979	1.11%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,540,990	1.66%
7,895,000	U.S. Treasury Note	1.875	4/30/2022	7,886,365	1.04%
9,900,000	U.S. Treasury Note	2.000	2/28/2021	9,898,840	1.31%
17,015,000	U.S. Treasury Note	2.000	12/31/2021	17,058,202	2.26%
925,000	U.S. Treasury Note	2.000	11/15/2026	921,640	0.12%
2,840,000	U.S. Treasury Note	2.125	5/31/2021	2,849,762	0.38%
13,945,000	U.S. Treasury Note	2.125	9/30/2021	14,006,009	1.85%
8,305,000	U.S. Treasury Note	2.125	11/30/2023	8,371,180	1.11%
6,550,000	U.S. Treasury Note	2.250	2/15/2021	6,575,074	0.87%
16,475,000	U.S. Treasury Note	2.250	1/31/2024	16,697,670	2.21%
9,950,000	U.S. Treasury Note	2.250	11/15/2027	10,061,160	1.33%
8,000,000	U.S. Treasury Note	2.375	12/31/2020	8,040,937	1.06%
3,865,000	U.S. Treasury Note	2.500	12/31/2020	3,892,478	0.52%
7,835,000	U.S. Treasury Note	2.875	11/15/2021	8,011,287	1.06%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	70,181,237	9.28%
6,030,000	U.S. Treasury Note	2.875	11/30/2023	6,274,262	0.83%
	Total			597,249,519	79.01%
Short-Term Investments					
47,870,000	Federal Home Loan Bank Discount Notes	2.237(t)	6/7/2019	47,857,554	6.33%
58,225,000	Federal Home Loan Bank Discount Notes	2.237(t)	6/10/2019	58,198,508	7.70%
11,080,693	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.500	6/3/2019	11,080,693	1.47%
3,910,000	U.S. Treasury Bills	2.301(t)	11/21/2019	3,867,283	0.51%
11,625,000	U.S. Treasury Bills	2.377(t)	10/24/2019	11,518,708	1.52%
2,800,000	U.S. Treasury Bills	2.380(t)	10/3/2019	2,777,986	0.37%
13,145,000	U.S. Treasury Bills	2.396(t)	10/17/2019	13,030,660	1.72%
8,265,000	U.S. Treasury Bills	2.468(t)	2/27/2020	8,126,940	1.08%
	Total			156,458,332	20.70%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of May 31, 2019 (Unaudited)

Total Investments	753,707,851	99.71%
Other assets less liabilities	2,185,715	0.29%
Net Assets	755,893,566	100.00%

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

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