

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
435,000	1011778 B.C. ULC/New Red Finance, Inc.	USD	3.875	1/15/2028	440,438	0.03%
5,765,000	1011778 B.C. ULC/New Red Finance, Inc.	USD	4.375	1/15/2028	5,851,475	0.38%
2,655,000	ABJA Investment Co. Pte Ltd.	USD	5.450	1/24/2028	2,915,004	0.19%
400,000	ABJA Investment Co. Pte Ltd.	USD	5.950	7/31/2024	435,000	0.03%
623,492	Accelerated Assets LLC, Series 2018-1, Class B	USD	4.510	12/2/2033	644,373	0.04%
4,062,173	Adams Outdoor Advertising LP, Series 2018-1, Class A	USD	4.810	11/15/2048	4,288,871	0.28%
1,855,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	1,968,464	0.13%
905,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	963,998	0.06%
2,430,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.875	1/23/2028	2,604,638	0.17%
1,140,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.500	7/15/2025	1,330,113	0.09%
995,000	Affirm Asset Securitization Trust, Series 2021-A, Class C	USD	1.660	8/15/2025	1,000,219	0.07%
220,000	Agile Group Holdings Ltd.	USD	5.500	4/21/2025	218,900	0.01%
220,000	Agile Group Holdings Ltd.	USD	5.750	1/2/2025	220,495	0.01%
2,218,114	AIM Aviation Finance Ltd., Series 2015-1A, Class B1	USD	5.072	2/15/2040	815,601	0.05%
5,165,000	Air Lease Corp.	USD	3.125	12/1/2030	5,294,477	0.35%
2,755,000	Air Lease Corp.	USD	3.375	7/1/2025	2,949,435	0.19%
2,630,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		2,758,870	0.18%
6,000,000	Aircastle Ltd.	USD	4.250	6/15/2026	6,597,636	0.43%
855,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		859,275	0.06%
4,360,000	Aker BP ASA	USD	3.750	1/15/2030	4,714,118	0.31%
1,670,000	Aker BP ASA	USD	4.000	1/15/2031	1,838,488	0.12%
402,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's LP/Albertson's LLC	USD	5.750	3/15/2025	410,543	0.03%
1,775,000	Allison Transmission, Inc.	USD	3.750	1/30/2031	1,772,781	0.12%
345,000	Ally Financial, Inc.	USD	3.875	5/21/2024	371,996	0.02%
2,000,000	Ally Financial, Inc.	USD	5.750	11/20/2025	2,291,284	0.15%
3,520,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		3,704,800	0.24%
2,400,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		2,499,000	0.16%
1,045,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,071,135	0.07%
171,281	Alternative Loan Trust, Series 2004-16CB, Class 1A1	USD	5.500	7/25/2034	175,840	0.01%
190,995	Alternative Loan Trust, Series 2004-16CB, Class 3A1	USD	5.500	8/25/2034	196,062	0.01%
312,613	Alternative Loan Trust, Series 2005-J1, Class 2A1	USD	5.500	2/25/2025	316,095	0.02%
1,240,000	AMC Networks, Inc.	USD	4.250	2/15/2029	1,230,700	0.08%
640,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	674,560	0.04%
735,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	793,701	0.05%
2,590,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class D	USD	2.400	6/15/2026	2,654,188	0.17%
2,660,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class D	USD	1.770	12/14/2026	2,704,101	0.18%
300,000	American Homes 4 Rent, Series 2014-SFR2, Class D	USD	5.149	10/17/2036	322,873	0.02%
2,170,000	American Homes 4 Rent, Series 2014-SFR2, Class E	USD	6.231	10/17/2036	2,371,059	0.16%
1,200,000	American Homes 4 Rent, Series 2014-SFR3, Class E	USD	6.418	12/17/2036	1,322,682	0.09%
3,138,000	American Homes 4 Rent, Series 2015-SFR1, Class E	USD	5.639	4/17/2052	3,400,627	0.22%
2,350,000	Antares Holdings LP	USD	2.750	1/15/2027	2,360,610	0.16%
845,000	Antares Holdings LP	USD	3.950	7/15/2026	902,891	0.06%
690,000	Antofagasta PLC	USD	2.375	10/14/2030	670,169	0.04%
975,150	Arbys Funding LLC, Series 2020-1A, Class A2	USD	3.237	7/30/2050	1,022,572	0.07%
5,555,000	Ares Capital Corp.	USD	2.875	6/15/2028	5,664,620	0.37%
350,000	Ascentium Equipment Receivables Trust, Series 2017-2A, Class C	USD	2.870	8/10/2022	351,345	0.02%
2,230,000	Ashland LLC	USD	3.375	9/1/2031	2,291,949	0.15%
1,530,000	Athene Holding Ltd.	USD	3.500	1/15/2031	1,664,682	0.11%
875,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	879,798	0.06%
1,480,000	Aviation Capital Group LLC	USD	5.500	12/15/2024	1,667,909	0.11%
1,210,000	Avid Automobile Receivables Trust, Series 2019-1, Class C	USD	3.140	7/15/2026	1,241,722	0.08%

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1,035,000	Avid Automobile Receivables Trust, Series 2019-1, Class D	USD	4.030	7/15/2026	1,062,979	0.07%
330,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-1A, Class C	USD	4.730	9/20/2024	349,722	0.02%
1,165,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,250,352	0.08%
1,565,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	1,636,442	0.11%
1,200,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class B	USD	2.960	2/20/2027	1,274,185	0.08%
1,800,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	1,964,243	0.13%
324,602	Banc of America Alternative Loan Trust, Series 2003-8, Class 1CB1	USD	5.500	10/25/2033	335,846	0.02%
369,945	Banc of America Funding Trust, Series 2005-7, Class 3A1	USD	5.750	11/25/2035	401,043	0.03%
208,311	Banc of America Funding Trust, Series 2007-4, Class 5A1	USD	5.500	11/25/2034	207,537	0.01%
44,570,000	Banco Hipotecario S.A., Argentina Deposit Rates Badlar Pvt Banks + 4.000%	ARS	38.125	11/7/2022	259,721	0.02%
21,970,000	Banco Macro S.A.	ARS	17.500	5/8/2022	113,993	0.01%
1,200,000	Banco Santander S.A.	USD	2.749	12/3/2030	1,206,257	0.08%
6,000,000	Banco Santander S.A., (fixed rate to 6/30/2023, variable rate thereafter)	USD	0.701	6/30/2024	6,017,073	0.40%
7,280,000	Bank of America Corp., MTN, (fixed rate to 6/14/2023, variable rate thereafter)	USD	0.523	6/14/2024	7,273,348	0.48%
7,290,000	Bank of Nova Scotia (The)	USD	0.650	7/31/2024	7,293,504	0.48%
2,995,000	Barclays Commercial Mortgage Securities, Series 2020-BID, Class B, 1-month LIBOR + 2.540%	USD	2.636	10/15/2037	3,015,711	0.20%
3,265,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		3,306,792	0.22%
4,460,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	4,660,145	0.31%
8,417	Bayview Opportunity Master Fund V Trust, Series 2020-RN3, Class A1	USD	3.228	9/25/2035	8,426	0.00%
685,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	693,220	0.05%
1,480,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	1,499,031	0.10%
4,400,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,595,360	0.30%
7,130,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	7,171,828	0.47%
884,792	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	USD	4.213	12/16/2041	891,122	0.06%
6,355,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	6,280,886	0.41%
6,430,000	Boeing Co. (The)	USD	2.196	2/4/2026	6,454,190	0.42%
1,635,000	Boeing Co. (The)	USD	2.250	6/15/2026	1,679,381	0.11%
700,000	Boeing Co. (The)	USD	2.950	2/1/2030	719,585	0.05%
70,000	Boeing Co. (The)	USD	3.100	5/1/2026	74,258	0.00%
1,065,000	Boeing Co. (The)	USD	3.375	6/15/2046	1,041,165	0.07%
90,000	Boeing Co. (The)	USD	3.625	3/1/2048	90,009	0.01%
2,135,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,215,682	0.15%
375,000	Boeing Co. (The)	USD	3.825	3/1/2059	381,933	0.03%
325,000	Boeing Co. (The)	USD	3.850	11/1/2048	337,388	0.02%
1,420,000	Boeing Co. (The)	USD	3.900	5/1/2049	1,486,788	0.10%
135,000	Boeing Co. (The)	USD	3.950	8/1/2059	140,428	0.01%
1,870,000	Boeing Co. (The)	USD	5.150	5/1/2030	2,212,516	0.15%
8,950,000	Boeing Co. (The)	USD	5.805	5/1/2050	12,155,940	0.80%
1,220,000	Boeing Co. (The)	USD	5.930	5/1/2060	1,695,718	0.11%
2,115,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	2,265,831	0.15%
1,335,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	1,543,594	0.10%
35,003(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	6,841,011	0.45%
775,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	780,297	0.05%
6,185,000	Broadcom, Inc.	USD	4.300	11/15/2032	7,078,141	0.47%
370,000	Broadcom, Inc.	USD	5.000	4/15/2030	438,244	0.03%
1,712,000	Builders FirstSource, Inc.	USD	6.750	6/1/2027	1,827,560	0.12%
1,785,000	California Republic Auto Receivables Trust, Series 2018-1, Class D	USD	4.330	4/15/2025	1,843,700	0.12%
5,295,000	Calpine Corp.	USD	3.750	3/1/2031	5,193,389	0.34%
1,165,000	Calpine Corp.	USD	5.125	3/15/2028	1,185,388	0.08%
135,000	CarMax Auto Owner Trust, Series 2018-1, Class D	USD	3.370	7/15/2024	136,746	0.01%
1,435,000	CarMax Auto Owner Trust, Series 2018-2, Class D	USD	3.990	4/15/2025	1,468,710	0.10%
1,125,000	CarMax Auto Owner Trust, Series 2018-4, Class D	USD	4.150	4/15/2025	1,173,466	0.08%
2,350,000	CarMax Auto Owner Trust, Series 2019-1, Class D	USD	4.040	8/15/2025	2,452,623	0.16%

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2,735,000	Carnival Corp.	USD	5.750	3/1/2027	2,796,073	0.18%
1,325,000	Carvana Co.	USD	5.625	10/1/2025	1,378,053	0.09%
1,325,000	Carvana Co.	USD	5.875	10/1/2028	1,382,399	0.09%
660,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	662,048	0.04%
765,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	755,793	0.05%
5,670,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	5,819,745	0.38%
1,805,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	1,821,245	0.12%
1,585,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	8/15/2030	1,656,103	0.11%
1,050,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	1,097,093	0.07%
310,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.375	6/1/2029	338,675	0.02%
7,070,000	Cemex SAB de CV	USD	3.875	7/11/2031	7,273,333	0.48%
3,360,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,683,400	0.24%
1,725,000	Cemex SAB de CV	USD	5.450	11/19/2029	1,891,911	0.12%
1,720,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		1,804,177	0.12%
4,830,000	Centene Corp.	USD	2.500	3/1/2031	4,817,539	0.32%
2,120,000	Centene Corp.	USD	2.625	8/1/2031	2,149,150	0.14%
1,145,000	Centene Corp.	USD	3.000	10/15/2030	1,186,758	0.08%
300,000	Centene Corp.	USD	4.625	12/15/2029	329,067	0.02%
475,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	489,649	0.03%
505,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	539,088	0.04%
14,425,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.400	12/1/2061	15,805,596	1.04%
5,460,000	Cheniere Corpus Christi Holdings LLC	USD	3.700	11/15/2029	5,989,582	0.39%
630,000	China Evergrande Group	USD	8.250	3/23/2022	285,894	0.02%
1,020,000	China Evergrande Group	USD	8.750	6/28/2025	356,357	0.02%
270,000	China Evergrande Group	USD	9.500	4/11/2022	117,002	0.01%
220,000	China Evergrande Group	USD	9.500	3/29/2024	77,695	0.01%
470,000	CIFI Holdings Group Co. Ltd.	USD	4.450	8/17/2026	462,983	0.03%
2,796,689	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	2,810,942	0.18%
1,777,173	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	1,791,197	0.12%
3,516,620	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	3,524,709	0.23%
1,330,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	1,336,000	0.09%
2,745,000	Clear Channel Worldwide Holdings, Inc.	USD	5.125	8/15/2027	2,825,566	0.19%
5,596,762	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,577,840	0.37%
2,585,000	Commercial Mortgage Trust, Series 2012-CR3, Class B	USD	3.922	10/15/2045	2,559,966	0.17%
140,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	USD	5.738	12/10/2044	131,181	0.01%
630,000	Commonbond Student Loan Trust, Series 2021-AGS, Class B	USD	1.400	3/25/2052	629,102	0.04%
1,615,000	CommScope Technologies LLC	USD	5.000	3/15/2027	1,590,028	0.10%
3,815,000	CommScope, Inc.	USD	7.125	7/1/2028	4,000,981	0.26%
881,283	Connecticut Avenue Securities Trust, Series 2020-R01, Class 1M2, 1-month LIBOR + 2.050%	USD	2.134	1/25/2040	885,582	0.06%
3,060,000	Continental Resources, Inc.	USD	5.750	1/15/2031	3,729,375	0.25%
1,830,000	CoreVest American Finance Ltd., Series 2019-2, Class B	USD	3.424	6/15/2052	1,979,089	0.13%
245,000	CoreVest American Finance Trust, Series 2020-2, Class C	USD	4.856	5/15/2052	281,607	0.02%
1,340,000	CoreVest American Finance Trust, Series 2020-4, Class C	USD	2.250	12/15/2052	1,334,084	0.09%
348,183	Countrywide Alternative Loan Trust, Series 2003-22CB, Class 1A1	USD	5.750	12/25/2033	360,188	0.02%
532,161	Countrywide Alternative Loan Trust, Series 2004-J10, Class 2CB1	USD	6.000	9/25/2034	552,994	0.04%
40,185	Countrywide Home Loan Mortgage Pass Through Trust, Series 2004-HYB4, Class 2A1	USD	2.550	9/20/2034	40,303	0.00%
774,586	Credit Acceptance Auto Loan Trust, Series 2018-2A, Class C	USD	4.160	9/15/2027	775,826	0.05%
4,745,000	Credit Acceptance Auto Loan Trust, Series 2019-1A, Class C	USD	3.940	6/15/2028	4,856,843	0.32%
1,180,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	1,207,474	0.08%
790,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.696	1/15/2034	779,914	0.05%
5,680,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class E	USD	4.373	9/15/2037	5,124,872	0.34%
2,293,514	Credit Suisse Mortgage Trust, Series 2019-RP10, Class A1	USD	3.011	12/26/2059	2,309,222	0.15%

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1,599,963	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	USD	2.691	3/25/2060	1,620,601	0.11%
2,430,718	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	2,443,455	0.16%
1,610,000	CSC Holdings LLC	USD	4.125	12/1/2030	1,612,012	0.11%
2,710,000	CSC Holdings LLC	USD	4.625	12/1/2030	2,665,935	0.18%
1,060,000	CSC Holdings LLC	USD	6.500	2/1/2029	1,169,975	0.08%
135,342	CSFB Mortgage-Backed Pass-Through Certificates, Series 2003-27, Class 4A4	USD	5.750	11/25/2033	144,409	0.01%
1,430,000	Danske Bank A/S, (fixed rate to 12/20/2024, variable rate thereafter)	USD	3.244	12/20/2025	1,520,491	0.10%
2,268,700	DB Master Finance LLC, Series 2019-1A, Class A23	USD	4.352	5/20/2049	2,490,624	0.16%
750,000	DBUBS Mortgage Trust, Series 2017-BRKB, Class D	USD	3.648	10/10/2034	778,500	0.05%
3,970,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	4,094,722	0.27%
5,995,000	Deutsche Bank AG, (fixed rate to 4/01/2024, variable rate thereafter)	USD	1.447	4/1/2025	6,037,344	0.40%
1,270,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	1,310,116	0.09%
1,265,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	USD	3.547	9/18/2031	1,368,211	0.09%
215,433	Diamond Resorts Owner Trust, Series 2017-1A, Class C	USD	6.070	10/22/2029	218,769	0.01%
823,721	Diamond Resorts Owner Trust, Series 2018-1, Class C	USD	4.530	1/21/2031	847,298	0.06%
1,082,371	Diamond Resorts Owner Trust, Series 2019-1, Class B	USD	3.530	2/20/2032	1,117,639	0.07%
2,155,000	DISH DBS Corp.	USD	5.125	6/1/2029	2,144,182	0.14%
1,635,000	DISH Network Corp.	USD	0.000	12/15/2025	1,953,517	0.13%
4,280,000	DISH Network Corp.	USD	2.375	3/15/2024	4,151,600	0.27%
7,230,000	DISH Network Corp.	USD	3.375	8/15/2026	7,541,641	0.50%
2,927,810	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	3,154,715	0.21%
98,500	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	106,197	0.01%
3,501,225	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	3,638,893	0.24%
1,330,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	1,373,330	0.09%
409,059	DSLA Mortgage Loan Trust, Series 2005-AR5, Class 2A1A, 1-month LIBOR + 0.660%	USD	0.747	9/19/2045	308,723	0.02%
1,655,000	DT Auto Owner Trust, Series 2019-2A, Class D	USD	3.480	2/18/2025	1,711,707	0.11%
1,110,000	DT Auto Owner Trust, Series 2020-3A, Class D	USD	1.840	6/15/2026	1,131,833	0.07%
1,144,219	Dukinfield II PLC, Series 2, Class A, GBP 3-month LIBOR + 1.250%	GBP	1.331	12/20/2052	1,573,893	0.10%
5,205,000	Edison International, Series A, (fixed rate to 3/15/2026, variable rate thereafter)	USD	5.375		5,289,581	0.35%
1,817,490	Education Funding Trust, Series 2020-A, Class A	USD	2.790	7/25/2041	1,865,601	0.12%
1,340,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	1,419,743	0.09%
895,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	957,883	0.06%
380,000	Encompass Health Corp.	USD	4.750	2/1/2030	405,171	0.03%
1,515,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	1,548,209	0.10%
1,985,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	2,034,466	0.13%
215,000	EQT Corp.	USD	3.125	5/15/2026	220,913	0.01%
450,000	EQT Corp.	USD	3.625	5/15/2031	475,740	0.03%
140,000	EQT Corp.	USD	5.000	1/15/2029	159,225	0.01%
330,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	337,755	0.02%
1,265,000	Exeter Automobile Receivables Trust, Series 2020-2A, Class D	USD	4.730	4/15/2026	1,348,852	0.09%
800,000	Exeter Automobile Receivables Trust, Series 2020-3A, Class C	USD	1.320	7/15/2025	808,600	0.05%
1,250,000	Expedia Group, Inc.	USD	0.000	2/15/2026	1,306,070	0.09%
1,205,000	Expedia Group, Inc.	USD	2.950	3/15/2031	1,226,103	0.08%
7,420,000	Expedia Group, Inc.	USD	3.250	2/15/2030	7,694,921	0.51%
1,475,000	Expedia Group, Inc.	USD	3.800	2/15/2028	1,595,915	0.10%
250,000	Expedia Group, Inc.	USD	4.625	8/1/2027	282,723	0.02%
586,000,000	Export-Import Bank of Korea	INR	4.890	8/9/2023	8,025,850	0.53%
103,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	1,448,185	0.10%
615,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.346	7/15/2038	619,598	0.04%
1,068,519	Federal National Mortgage Association Connecticut Avenue Securities, Series 2017-C05, Class 1M2, 1-month LIBOR + 2.200%	USD	2.284	1/25/2030	1,091,895	0.07%
4,801,000,000	Financiera de Desarrollo Territorial S.A.	COP	7.875	8/12/2024	1,325,600	0.09%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
635,000	First Investors Auto Owner Trust , Series 2019-2A, Class D	USD	2.800	12/15/2025	651,256	0.04%
1,475,000	First Investors Auto Owner Trust , Series 2019-2A, Class E	USD	3.880	1/15/2026	1,518,887	0.10%
4,515,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	4,718,065	0.31%
425,000	First Quantum Minerals Ltd.	USD	7.250	4/1/2023	433,234	0.03%
1,755,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,818,619	0.12%
1,715,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	USD	2.791	8/17/2037	1,752,149	0.12%
4,165,000	FirstKey Homes Trust, Series 2020-SFR2, Class E	USD	2.668	10/19/2037	4,247,719	0.28%
3,305,000	Flagship Credit Auto Trust, Series 2019-2, Class D	USD	3.530	5/15/2025	3,449,744	0.23%
2,345,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	2,527,371	0.17%
3,256,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	3,472,361	0.23%
109,967	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018-DNA1, Class M2, 1-month LIBOR + 1.800%	USD	1.884	7/25/2030	110,596	0.01%
305,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	307,087	0.02%
1,270,000	Freeport-McMoRan, Inc.	USD	4.375	8/1/2028	1,346,200	0.09%
885,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	975,713	0.06%
2,720,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	3,410,730	0.22%
735,000	Freeport-McMoRan, Inc.	USD	5.450	3/15/2043	939,830	0.06%
5,205,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	5,430,169	0.36%
3,335,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	3,387,303	0.22%
1,365,000	Gartner, Inc.	USD	3.750	10/1/2030	1,428,336	0.09%
3,410,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	42,816	0.00%
3,759,068	GCAT LLC, Series 2020-4, Class A1	USD	2.611	12/25/2025	3,775,153	0.25%
328,025	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	337,851	0.02%
5,755,000	GE Capital Funding LLC	USD	4.400	5/15/2030	6,741,676	0.44%
1,515,000	General Electric Co.	USD	3.625	5/1/2030	1,703,152	0.11%
330,000	General Motors Co.	USD	5.200	4/1/2045	404,506	0.03%
2,530,000	General Motors Co.	USD	5.400	4/1/2048	3,204,502	0.21%
2,905,000	General Motors Co.	USD	5.950	4/1/2049	3,954,800	0.26%
1,825,000	General Motors Financial Co., Inc.	USD	1.050	3/8/2024	1,836,474	0.12%
1,455,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		1,594,927	0.10%
1,170,000	General Motors Financial Co., Inc., Series B, (fixed rate to 9/30/2028, variable rate thereafter)	USD	6.500		1,325,025	0.09%
470,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		539,325	0.04%
3,420,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	3,441,178	0.23%
6,035,000	Glencore Funding LLC	USD	2.850	4/27/2031	6,176,122	0.41%
1,110,000	Global Atlantic Finance Co.	USD	4.400	10/15/2029	1,229,611	0.08%
5,030,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	5,192,473	0.34%
4,540,000	GLS Auto Receivables Trust, Series 2020-3A, Class C	USD	1.920	5/15/2025	4,611,124	0.30%
425,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	409,180	0.03%
2,650,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	2,663,992	0.18%
1,645,000	GMR Hyderabad International Airport Ltd.	USD	5.375	4/10/2024	1,691,636	0.11%
2,460,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	2,429,250	0.16%
290,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	307,843	0.02%
3,195,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	USD	3.668	3/5/2033	2,743,754	0.18%
540,000	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.303	8/10/2044	460,350	0.03%
3,905,000	GS Mortgage Securities Trust, Series 2011-GC5, Class D	USD	5.303	8/10/2044	2,001,312	0.13%
845,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	837,063	0.06%
855,000	Guardant Health, Inc.	USD	0.000	11/15/2027	995,730	0.07%
2,283,525	Hardee's Funding LLC, Series 2020-1A, Class A2	USD	3.981	12/20/2050	2,446,685	0.16%
1,935,000	HCA, Inc.	USD	3.500	9/1/2030	2,076,332	0.14%
1,300,000	Hess Corp.	USD	5.600	2/15/2041	1,622,176	0.11%
695,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	703,688	0.05%
590,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	585,575	0.04%
2,055,000	Hilton Domestic Operating Co., Inc.	USD	4.000	5/1/2031	2,118,910	0.14%
435,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	431,194	0.03%
1,435,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	1,452,938	0.10%
376,033	Hilton Grand Vacations Trust, Series 2018-AA, Class C	USD	4.000	2/25/2032	391,953	0.03%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,240,000	Hologic, Inc.	USD	3.250	2/15/2029	3,320,028	0.22%
270,000	Home Partners of America Trust, Series 2021-1, Class E					
7,250,000	Hormel Foods Corp.	USD	2.577	9/19/2041	270,457	0.02%
975,000	HPEFS Equipment Trust, Series 2020-1A, Class D	USD	0.650	6/3/2024	7,262,668	0.48%
5,900,000	HPEFS Equipment Trust, Series 2020-2A, Class D	USD	2.260	2/20/2030	996,494	0.07%
700,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	2.790	7/22/2030	6,102,618	0.40%
4,365,000	HTA Group Ltd.	USD	1.030	3/20/2031	699,647	0.05%
7,350,000	Humana, Inc.	USD	7.000	12/18/2025	4,612,321	0.30%
360,000	Hyatt Hotels Corp.	USD	0.650	8/3/2023	7,355,279	0.48%
665,000	Hyatt Hotels Corp.	USD	5.375	4/23/2025	402,857	0.03%
580,000	Hyatt Hotels Corp.	USD	5.750	4/23/2030	798,292	0.05%
2,595,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	582,175	0.04%
2,525,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	2,690,593	0.18%
485,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	2,622,717	0.17%
2,830,000	iHeartCommunications, Inc.	USD	6.250	5/15/2026	511,069	0.03%
2,400,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,921,975	0.19%
750,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,514,720	0.17%
3,150,000	iHeartCommunications, Inc.	USD	6.375	5/1/2026	792,188	0.05%
2,545,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	3,346,245	0.22%
443,101	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	2,500,539	0.16%
1,960,318	IndyMac Index Mortgage Loan Trust, Series 2004-AR7, Class A5, 1-month LIBOR + 1.220%	USD	1.304	9/25/2034	424,564	0.03%
	IndyMac Index Mortgage Loan Trust, Series 2006-AR2, Class 2A1, 1-month LIBOR + 0.420%	USD	0.504	2/25/2046	1,580,145	0.10%
210,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	212,625	0.01%
119,540,000	International Finance Corp.	INR	5.850	11/25/2022	1,663,891	0.11%
1,285,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	1,260,714	0.08%
735,000	IQVIA, Inc.	USD	5.000	5/15/2027	768,024	0.05%
1,375,000	Iron Mountain, Inc.	USD	5.000	7/15/2028	1,436,875	0.09%
1,375,000	Iron Mountain, Inc.	USD	5.250	7/15/2030	1,464,375	0.10%
555,000	Jazz Securities DAC	USD	4.375	1/15/2029	575,119	0.04%
1,150,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	1,212,934	0.08%
915,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	899,506	0.06%
7,370,000	JPMorgan Chase & Co., (fixed rate to 8/09/2024, variable rate thereafter)	USD	0.768	8/9/2025	7,355,577	0.48%
300,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2011-C3, Class C	USD	5.360	2/15/2046	278,540	0.02%
405,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class C	USD	4.780	10/15/2045	410,124	0.03%
2,435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.508	12/15/2047	2,475,941	0.16%
861,197	JPMorgan Mortgage Trust, Series 2004-S1, Class 2A1	USD	6.000	9/25/2034	900,449	0.06%
805,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	738,588	0.05%
1,425,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	1,323,868	0.09%
800,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	752,000	0.05%
3,769,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	3,992,276	0.26%
2,047,720	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	USD	4.250	12/15/2038	2,041,090	0.13%
7,290,000	KeyBank NA, (fixed rate to 6/14/2023, variable rate thereafter)	USD	0.433	6/14/2024	7,294,099	0.48%
930,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	939,635	0.06%
1,455,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,680,831	0.11%
2,305,000	Kraft Heinz Foods Co.	USD	4.875	10/1/2049	2,866,113	0.19%
715,000	Kraft Heinz Foods Co.	USD	5.000	6/4/2042	899,213	0.06%
645,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	625,651	0.04%
845,000	KWG Group Holdings Ltd.	USD	6.300	2/13/2026	822,222	0.05%
1,630,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	4.250	2/1/2027	1,638,150	0.11%
390,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.250	10/1/2025	394,875	0.03%
415,000	Lamar Media Corp.	USD	3.750	2/15/2028	426,379	0.03%
825,000	Lamar Media Corp.	USD	4.000	2/15/2030	851,837	0.06%
680,000	Lamb Weston Holdings, Inc.	USD	4.875	5/15/2028	756,230	0.05%
187,300	Legacy Mortgage Asset Trust, Series 2019-GS2, Class A1	USD	3.750	1/25/2059	187,447	0.01%
1,955,964	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	1,970,260	0.13%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,191,411	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	2,193,554	0.14%
1,766,569	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	1,774,422	0.12%
1,184,386	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,204,552	0.08%
337,314	Lehman XS Trust, Series 2006-2N, Class 1A1, 1-month LIBOR + 0.520%	USD	0.604	2/25/2046	310,766	0.02%
310,000	Lennar Corp.	USD	4.875	12/15/2023	334,995	0.02%
2,550,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	3,063,136	0.20%
470,000	Level 3 Financing, Inc.	USD	4.625	9/15/2027	484,688	0.03%
1,790,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,953,857	0.13%
1,295,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	1,429,136	0.09%
1,070,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	1,123,500	0.07%
420,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	455,700	0.03%
620,000	Livongo Health, Inc.	USD	0.875	6/1/2025	885,397	0.06%
1,720,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	1,745,171	0.11%
1,080,052	MAPS Ltd., Series 2018-1A, Class A	USD	4.212	5/15/2043	1,086,167	0.07%
1,406,952	MAPS Ltd., Series 2018-1A, Class B	USD	5.193	5/15/2043	1,313,227	0.09%
3,300,000	MARB BondCo. PLC	USD	3.950	1/29/2031	3,218,902	0.21%
310,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	312,411	0.02%
440,000	Marriott International, Inc., Series EE	USD	5.750	5/1/2025	505,485	0.03%
695,000	Marriott International, Inc., Series FF	USD	4.625	6/15/2030	798,671	0.05%
1,125,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	1,136,138	0.07%
1,450,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	1,510,084	0.10%
181,107	MASTR Adjustable Rate Mortgages Trust, Series 2004-4, Class 5A1	USD	2.750	5/25/2034	184,015	0.01%
223,444	MASTR Alternative Loan Trust, Series 2003-9, Class 4A1	USD	5.250	11/25/2033	229,268	0.02%
211,480	MASTR Alternative Loan Trust, Series 2004-5, Class 1A1	USD	5.500	6/25/2034	217,311	0.01%
211,699	MASTR Alternative Loan Trust, Series 2004-5, Class 2A1	USD	6.000	6/25/2034	218,401	0.01%
605,365	MASTR Alternative Loan Trust, Series 2004-8, Class 2A1	USD	6.000	9/25/2034	622,611	0.04%
2,845,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	2,855,222	0.19%
33,014	Merrill Lynch Mortgage Investors Trust, Series 2006-2, Class 2A	USD	2.091	5/25/2036	33,639	0.00%
1,346,875(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	6,825,982	0.45%
6,270,000	Mexico Government International Bond	USD	3.771	5/24/2061	5,979,135	0.39%
5,430,000	Mexico Government International Bond	USD	4.280	8/14/2041	5,809,774	0.38%
2,670,000	MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	USD	3.875	2/15/2029	2,830,200	0.19%
1,315,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	1,313,956	0.09%
1,585,000	Micron Technology, Inc.	USD	4.663	2/15/2030	1,860,410	0.12%
5,645,000	Micron Technology, Inc.	USD	5.327	2/6/2029	6,829,406	0.45%
245,000	Mill City Mortgage Trust, Series 2021-NMR1, Class M2	USD	2.500	11/25/2060	253,524	0.02%
225,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	234,563	0.02%
657,000	Millicom International Cellular S.A.	USD	5.125	1/15/2028	684,923	0.05%
7,275,000	Morgan Stanley, GMTN, (fixed rate to 1/22/2024, variable rate thereafter)	USD	0.791	1/22/2025	7,288,855	0.48%
1,229,090	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	USD	5.385	6/15/2044	1,192,217	0.08%
2,515,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	USD	5.385	6/15/2044	2,041,772	0.13%
303,535	Morgan Stanley Mortgage Loan Trust, Series 2005-7, Class 4A2	USD	5.500	11/25/2035	258,682	0.02%
616,997	Morgan Stanley Mortgage Loan Trust, Series 2005-7, Class 7A5	USD	5.500	11/25/2035	643,254	0.04%
1,905,926	Motel 6 Trust, Series 2017-M6MZ, Class M, 1-month LIBOR + 6.927%	USD	7.023	8/15/2024	1,844,492	0.12%
2,305,000	MSCI, Inc.	USD	3.625	9/1/2030	2,428,202	0.16%
570,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	575,073	0.04%
367,534	MVW LLC, Series 2020-1A, Class C	USD	4.210	10/20/2037	390,049	0.03%
330,483	MVW Owner Trust, Series 2019-1A, Class C	USD	3.330	11/20/2036	338,977	0.02%
455,000	National Health Investors, Inc.	USD	3.000	2/1/2031	450,701	0.03%
1,605,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	1,647,532	0.11%
90,000	Navient Corp.	USD	5.875	10/25/2024	98,073	0.01%
1,035,000	Navient Private Education Refi Loan Trust, Series 2018-A, Class B	USD	3.680	2/18/2042	1,061,412	0.07%
3,410,000	Navient Private Education Refi Loan Trust, Series 2019-FA, Class B	USD	3.120	8/15/2068	3,553,292	0.23%
695,000	Navient Private Education Refi Loan Trust, Series 2019-GA, Class B	USD	3.080	10/15/2068	721,534	0.05%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,290,000	Navient Private Education Refi Loan Trust, Series 2020-FA, Class B	USD	2.690	7/15/2069	1,341,052	0.09%
1,560,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	1,563,900	0.10%
570,000	NCL Finance Ltd.	USD	6.125	3/15/2028	572,850	0.04%
1,040,000	Netflix, Inc.	USD	4.875	4/15/2028	1,215,500	0.08%
3,525,000	Netflix, Inc.	USD	4.875	6/15/2030	4,218,843	0.28%
710,000	Netflix, Inc.	USD	5.375	11/15/2029	873,179	0.06%
665,000	Netflix, Inc.	USD	5.875	11/15/2028	824,600	0.05%
780,000	Netflix, Inc.	USD	6.375	5/15/2029	999,375	0.07%
1,660,000	Nokia OYJ, EMTN	EUR	2.000	3/11/2026	2,075,198	0.14%
625,000	Novelis Corp.	USD	4.750	1/30/2030	665,625	0.04%
480,000	NRG Energy, Inc.	USD	5.250	6/15/2029	521,136	0.03%
1,075,000	NRG Energy, Inc.	USD	5.750	1/15/2028	1,148,906	0.08%
330,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.400	5/1/2030	361,940	0.02%
1,125,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	1,136,285	0.07%
75,000	Occidental Petroleum Corp.	USD	5.550	3/15/2026	83,625	0.01%
5,000	OneMain Finance Corp.	USD	6.875	3/15/2025	5,663	0.00%
1,595,000	OneMain Finance Corp.	USD	8.875	6/1/2025	1,749,236	0.11%
3,120,000	OneMain Financial Issuance Trust, Series 2015-3A, Class B	USD	4.160	11/20/2028	3,132,073	0.21%
3,230,000	OneMain Financial Issuance Trust, Series 2019-1A, Class D	USD	4.220	2/14/2031	3,247,633	0.21%
1,110,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B	USD	4.830	5/14/2032	1,159,862	0.08%
1,020,000	OneMain Financial Issuance Trust, Series 2020-2A, Class C	USD	2.760	9/14/2035	1,063,496	0.07%
810,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	823,847	0.05%
570,000	Open Text Corp.	USD	3.875	2/15/2028	595,342	0.04%
530,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	558,011	0.04%
2,865,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	2,923,933	0.19%
1,075,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.625	3/15/2030	1,088,438	0.07%
320,000	Ovintiv, Inc.	USD	6.500	8/15/2034	425,314	0.03%
140,000	Ovintiv, Inc.	USD	6.500	2/1/2038	193,433	0.01%
695,000	Ovintiv, Inc.	USD	6.625	8/15/2037	954,427	0.06%
90,000	Ovintiv, Inc.	USD	7.200	11/1/2031	119,159	0.01%
85,000	Ovintiv, Inc.	USD	7.375	11/1/2031	113,825	0.01%
385,000	Ovintiv, Inc.	USD	8.125	9/15/2030	524,688	0.03%
4,160,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	4,353,358	0.29%
2,840,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	2,856,274	0.19%
1,415,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	1,423,031	0.09%
1,785,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	1,608,556	0.11%
2,135,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	2,093,717	0.14%
255,000	Pacific Gas & Electric Co.	USD	4.950	7/1/2050	269,908	0.02%
6,370,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	10,219,415	0.67%
1,385,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	1,248,158	0.08%
435,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	1,543,608	0.10%
875,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	873,906	0.06%
12,050,000	Petroleos Mexicanos	USD	5.950	1/28/2031	11,812,494	0.78%
5,290,000	Petroleos Mexicanos	USD	6.625	6/15/2035	5,122,466	0.34%
2,785,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	2,844,237	0.19%
1,343,023	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.262	9/5/2048	1,346,635	0.09%
3,028,875	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	3,124,163	0.21%
600,000	Playtika Holding Corp.	USD	4.250	3/15/2029	605,250	0.04%
1,135,000	Post Holdings, Inc.	USD	5.750	3/1/2027	1,188,005	0.08%
910,000	Prestige Auto Receivables Trust, Series 2019-1A, Class E	USD	3.900	5/15/2026	935,185	0.06%
985,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	1,018,161	0.07%
715,000	Progress Residential Trust, Series 2018-SFR3, Class E	USD	4.873	10/17/2035	715,409	0.05%
2,803,000	Progress Residential Trust, Series 2019-SFR1, Class E	USD	4.466	8/17/2035	2,836,270	0.19%
1,005,000	Progress Residential Trust, Series 2019-SFR3, Class D	USD	2.871	9/17/2036	1,018,480	0.07%
785,000	Progress Residential Trust, Series 2020-SFR3, Class E	USD	2.296	10/17/2027	781,910	0.05%
795,000	Progress Residential Trust, Series 2021-SFR2, Class E2	USD	2.647	4/19/2038	801,068	0.05%
570,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	572,642	0.04%
470,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	473,204	0.03%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
930,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	927,530	0.06%
400,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	398,938	0.03%
585,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	585,469	0.04%
415,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	413,407	0.03%
7,080,000	Province of Ontario Canada	USD	1.050	4/14/2026	7,138,587	0.47%
67,000,000	Provincia de Buenos Aires Argentina Deposit Rates Badlar Pvt Banks + 3.750%	ARS	37.892	4/12/2025	327,424	0.02%
165,360,000	Provincia de Buenos Aires Argentina Deposit Rates Badlar Pvt Banks + 3.830%	ARS	37.979	5/31/2022	911,182	0.06%
4,946,242	PRPM LLC, Series 2020-5, Class A1	USD	3.104	11/25/2025	4,981,193	0.33%
1,451,214	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	1,458,360	0.10%
2,913,981	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	2,947,742	0.19%
3,780,108	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	3,820,967	0.25%
1,550,000	Qorvo, Inc.	USD	3.375	4/1/2031	1,650,440	0.11%
2,575,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	2,629,719	0.17%
4,810,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	4,920,450	0.32%
1,350,000	RBS Commercial Funding, Inc., Series 2013-GSP, Class A	USD	3.961	1/15/2032	1,427,742	0.09%
982,515	RCO V Mortgage LLC, Series 2020-1, Class A1	USD	3.105	9/25/2025	990,050	0.06%
3,980,000	Republic Finance Issuance Trust, Series 2019-A, Class A	USD	3.430	11/22/2027	4,017,046	0.26%
338,660,000	Republic of South Africa Government Bond, Series 2037	ZAR	8.500	1/31/2037	20,222,265	1.33%
5,865,000	Rocket Mortgage LLC	USD	5.250	1/15/2028	6,187,575	0.41%
6,615,000	Royal Bank of Canada	USD	1.200	4/27/2026	6,629,655	0.44%
240,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	234,000	0.02%
3,090,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	3,112,588	0.20%
3,825,081	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	3,788,731	0.25%
3,745,000	Sabine Pass Liquefaction LLC	USD	4.500	5/15/2030	4,338,081	0.29%
240,000	Sabre GLBL, Inc.	USD	9.250	4/15/2025	276,600	0.02%
4,875,000	salesforce.com, Inc.	USD	0.625	7/15/2024	4,885,637	0.32%
4,140,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	4,262,724	0.28%
3,210,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	USD	5.350	3/15/2028	3,461,812	0.23%
1,140,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	1,164,177	0.08%
4,075,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	3,993,581	0.26%
3,680,000	SBA Communications Corp.	USD	3.125	2/1/2029	3,615,600	0.24%
2,940,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	3,169,173	0.21%
1,090,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	1,216,713	0.08%
1,325,000	Sensata Technologies BV	USD	4.000	4/15/2029	1,371,441	0.09%
1,489,408	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class C	USD	3.510	7/20/2037	1,533,015	0.10%
1,355,000	Sirius XM Radio, Inc.	USD	5.000	8/1/2027	1,421,056	0.09%
110,000	Sirius XM Radio, Inc.	USD	5.500	7/1/2029	120,450	0.01%
1,068,768	SLAM Ltd., Series 2021-1A, Class B	USD	3.422	6/15/2046	1,093,194	0.07%
556,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3	USD	2.960	6/15/2032	555,973	0.04%
1,609,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3	USD	3.586	3/15/2033	1,609,269	0.11%
173,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4	USD	3.588	3/15/2033	173,029	0.01%
800,000	SMB Private Education Loan Trust, Series 2015-C, Class B	USD	3.500	9/15/2043	838,432	0.06%
770,852	SMB Private Education Loan Trust, Series 2017-B, Class A2B, 1-month LIBOR + 0.750%	USD	0.843	10/15/2035	773,716	0.05%
190,000	SMB Private Education Loan Trust, Series 2018-B, Class B	USD	4.000	7/15/2042	208,620	0.01%
510,000	SMB Private Education Loan Trust, Series 2018-C, Class B	USD	4.000	11/17/2042	545,333	0.04%
385,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	392,243	0.03%
5,195,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	5,434,004	0.36%
299,452	SoFi Consumer Loan Program Trust, Series 2018-1, Class B	USD	3.650	2/25/2027	302,805	0.02%
597,380	SoFi Consumer Loan Program Trust, Series 2018-2, Class B	USD	3.790	4/26/2027	601,685	0.04%
912,486	SoFi Consumer Loan Program Trust, Series 2018-4, Class C	USD	4.170	11/26/2027	926,548	0.06%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
414,721	SoFi Professional Loan Program LLC, Series 2016-A, Class B	USD	3.570	1/26/2038	418,869	0.03%
125,000	SoFi Professional Loan Program LLC, Series 2016-C, Class B	USD	3.350	5/25/2037	126,621	0.01%
1,350,000	SoFi Professional Loan Program Trust, Series 2020-A, Class BFX	USD	3.120	5/15/2046	1,406,444	0.09%
605,000	Southern California Edison Co.	USD	3.650	2/1/2050	616,525	0.04%
170,000	Southern California Edison Co.	USD	4.000	4/1/2047	179,161	0.01%
215,000	Southern California Edison Co., Series C	USD	4.125	3/1/2048	232,484	0.02%
3,790,000	Southwest Airlines Co.	USD	1.250	5/1/2025	5,523,925	0.36%
305,000	Spirit AeroSystems, Inc.	USD	4.600	6/15/2028	298,112	0.02%
2,580,000	Spirit AeroSystems, Inc.	USD	7.500	4/15/2025	2,731,575	0.18%
1,530,000	Splunk, Inc.	USD	1.125	6/15/2027	1,525,219	0.10%
2,978,698	SpringCastle America Funding LLC, Series 2020-AA, Class A	USD	1.970	9/25/2037	3,007,239	0.20%
330,000	Sprint Capital Corp.	USD	6.875	11/15/2028	430,148	0.03%
524,189	Sprite Ltd., Series 2017-1, Class A	USD	4.250	12/15/2037	521,963	0.03%
1,021,957	Sprite Ltd., Series 2017-1, Class B	USD	5.750	12/15/2037	906,438	0.06%
1,545,000	Square, Inc.	USD	3.500	6/1/2031	1,606,800	0.11%
535,000	SS&C Technologies, Inc.	USD	5.500	9/30/2027	566,538	0.04%
2,544,750	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	USD	4.540	2/25/2044	2,686,168	0.18%
3,550,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	USD	3.265	2/18/2036	3,568,057	0.23%
1,100,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	1,285,696	0.08%
1,060,000	Starwood Retail Property Trust, Series 2014-STAR, Class C, 1-month LIBOR + 2.750%	USD	2.846	11/15/2027	472,155	0.03%
4,243,654	Starwood Retail Property Trust, Series 2014-STAR, Class D, 1-month LIBOR + 3.500%	USD	3.596	11/15/2027	1,078,485	0.07%
3,575,000	Starwood Retail Property Trust, Series 2014-STAR, Class E, 1-month LIBOR + 4.400%	USD	4.496	11/15/2027	343,675	0.02%
2,296,649	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-14, Class A1, 1-month LIBOR + 0.310%	USD	0.394	7/25/2035	1,672,592	0.11%
695,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	673,156	0.04%
2,235,000	Suzano Austria GmbH	USD	3.750	1/15/2031	2,346,772	0.15%
6,780,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	7,163,477	0.47%
3,350,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	3,566,912	0.23%
6,435,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	7,209,903	0.47%
795,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	832,627	0.05%
4,145,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	4,389,621	0.29%
890,000	Tenet Healthcare Corp.	USD	4.625	6/15/2028	921,150	0.06%
340,000	Tenet Healthcare Corp.	USD	4.875	1/1/2026	352,682	0.02%
625,000	Tenet Healthcare Corp.	USD	6.125	10/1/2028	659,784	0.04%
255,000	Tenet Healthcare Corp.	USD	6.250	2/1/2027	265,838	0.02%
1,665,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	6.000	1/31/2025	2,127,649	0.14%
5,970,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	5,894,599	0.39%
10,035,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	8,730,450	0.57%
1,015,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	1,108,583	0.07%
394,237	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	USD	2.730	8/21/2045	402,061	0.03%
2,697,706	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	2,685,060	0.18%
4,129,474	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	4,093,302	0.27%
210,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	200,302	0.01%
655,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	639,792	0.04%
655,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	686,555	0.05%
3,010,000	TransDigm, Inc.	USD	6.250	3/15/2026	3,160,500	0.21%
1,535,000	Travel & Leisure Co.	USD	4.625	3/1/2030	1,581,050	0.10%
195,000	Travel & Leisure Co.	USD	6.000	4/1/2027	215,719	0.01%
960,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,093,536	0.07%
1,040,000	Tricon American Homes, Series 2020-SFR1, Class E	USD	3.544	7/17/2038	1,095,761	0.07%
1,170,000	Tricon American Homes Trust, Series 2020-SFR2, Class E1	USD	2.730	11/17/2039	1,189,409	0.08%
2,255,000	TriNet Group, Inc.	USD	3.500	3/1/2029	2,271,912	0.15%
2,405,000	Twitter, Inc.	USD 0.00-1.354		3/15/2026	2,272,654	0.15%
2,065,000	Uber Technologies, Inc.	USD 0.00-1.242		12/15/2025	1,926,053	0.13%
515,000	Uber Technologies, Inc.	USD	7.500	5/15/2025	549,119	0.04%
11,700,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	11,513,736	0.76%
680,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	729,300	0.05%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,440,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	5,929,600	0.39%
5,160,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	5,495,400	0.36%
1,370,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class E	USD	5.043	5/10/2063	115,080	0.01%
2,255,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	USD	2.569	9/22/2026	2,296,741	0.15%
6,225,716	United Airlines Pass Through Trust, Series 2019-2, Class B	USD	3.500	11/1/2029	6,129,155	0.40%
672,660	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	708,728	0.05%
585,000	United Airlines, Inc.	USD	4.375	4/15/2026	606,879	0.04%
880,000	United Airlines, Inc.	USD	4.625	4/15/2029	913,000	0.06%
5,460,000	United Rentals North America, Inc.	USD	4.000	7/15/2030	5,719,350	0.38%
7,210,000	UnitedHealth Group, Inc.	USD	0.550	5/15/2024	7,212,438	0.47%
920,942	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	923,604	0.06%
1,660,000	Virgin Media Finance PLC	USD	5.000	7/15/2030	1,718,847	0.11%
2,870,000	Vistra Operations Co. LLC	USD	3.700	1/30/2027	3,045,486	0.20%
7,235,000	VMware, Inc.	USD	1.000	8/15/2024	7,265,420	0.48%
435,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	423,612	0.03%
1,280,725	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	1,281,462	0.08%
3,497,740	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	3,510,735	0.23%
1,673,331	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	1,675,750	0.11%
2,269,721	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	2,272,041	0.15%
2,036,545	Wave LLC, Series 2017-1A, Class A	USD	3.844	11/15/2042	2,027,150	0.13%
440,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class C	USD	4.324	11/15/2059	376,050	0.02%
3,094,293	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.443	7/15/2046	3,100,927	0.20%
545,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	545,175	0.04%
4,885,000	Wells Fargo Commercial Mortgage Trust, Series 2019-JWDR, Class C	USD	3.139	9/15/2031	4,920,117	0.32%
4,048,175	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	4,314,302	0.28%
1,020,600	Wendy's Funding LLC, Series 2019-1A, Class A2II	USD	4.080	6/15/2049	1,113,053	0.07%
1,455,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	1,474,395	0.10%
1,675,000	Westlake Automobile Receivables Trust, Series 2020-3A, Class D	USD	1.650	2/17/2026	1,702,046	0.11%
3,504,376	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.513	3/15/2044	1,707,332	0.11%
1,699,593	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	USD	5.023	6/15/2044	1,143,717	0.08%
2,245,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class C	USD	4.495	12/15/2045	1,966,600	0.13%
725,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class C	USD	4.957	6/15/2045	535,306	0.04%
1,875,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class D	USD	4.957	6/15/2045	1,293,456	0.08%
975,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class E	USD	4.957	6/15/2045	292,500	0.02%
1,105,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	1,157,235	0.08%
595,459	Willis Engine Structured Trust IV, Series 2018-A, Class A	USD	4.750	9/15/2043	600,592	0.04%
784,379	Willis Engine Structured Trust V, Series 2020-A, Class A	USD	3.228	3/15/2045	786,114	0.05%
897,750	Wingstop Funding LLC, Series 2020-1A, Class A2	USD	2.841	12/5/2050	928,094	0.06%
6,995,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class M	USD	2.710	7/15/2026	7,156,803	0.47%
1,770,000	YPF S.A.	USD	6.950	7/21/2027	1,327,766	0.09%
2,100,000	Yum! Brands, Inc.	USD	3.625	3/15/2031	2,157,393	0.14%
2,680,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	2,912,978	0.19%
920,000	Yum! Brands, Inc.	USD	4.750	1/15/2030	1,015,450	0.07%
2,460,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	1,860,031	0.12%
255,000	Zhenro Properties Group Ltd.	USD	6.630	1/7/2026	236,558	0.02%
210,000	Zhenro Properties Group Ltd.	USD	6.700	8/4/2026	192,110	0.01%
220,000	Zhenro Properties Group Ltd.	USD	7.350	2/5/2025	211,332	0.01%
1,725,000	Ziggo BV	USD	4.875	1/15/2030	1,766,262	0.12%
1,372,000	Ziggo BV	USD	5.500	1/15/2027	1,418,085	0.09%
	Total				1,192,468,008	78.44%
Collateralized Loan Obligations						
1,350,000	AGL CLO 3 Ltd., Series 2020-3A, Class C, 3- month LIBOR + 2.150%	USD	2.276	1/15/2033	1,349,867	0.09%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,740,000	AGL CLO 3 Ltd., Series 2020-3A, Class D, 3-month LIBOR + 3.300%	USD	3.426	1/15/2033	1,740,314	0.11%
1,155,000	AIG CLO Ltd., Series 2019-1A, Class E, 3-month LIBOR + 6.620%	USD	6.746	4/15/2032	1,154,985	0.08%
480,000	Apidos CLO XX, Series 2015-20A, Class BRR, 3-month LIBOR + 1.950%	USD	2.134	7/16/2031	479,961	0.03%
3,175,000	Apidos CLO XXIII, Series 2015-23A, Class CR, 3-month LIBOR + 2.000%	USD	2.184	4/15/2033	3,174,570	0.21%
500,000	Ares LIX CLO Ltd., Series 2021-59A, Class E, 3-month LIBOR + 6.250%	USD	6.435	4/25/2034	499,139	0.03%
1,105,000	Atlas Senior Loan Fund Ltd., Series 2021-16A, Class D, 3-month LIBOR + 3.700%	USD	3.843	1/20/2034	1,108,027	0.07%
400,000	Ballyrock CLO Ltd., Series 2018-1A, Class C, 3-month LIBOR + 3.150%	USD	3.284	4/20/2031	397,170	0.03%
850,000	Barings CLO Ltd., Series 2019-4A, Class C, 3-month LIBOR + 2.800%	USD	2.926	1/15/2033	853,486	0.06%
1,830,000	Basswood Park CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.650%	USD	3.041	4/20/2034	1,829,929	0.12%
2,145,000	Battalion CLO XIV Ltd., Series 2019-14A, Class E, 3-month LIBOR + 6.680%	USD	6.868	4/20/2032	2,144,967	0.14%
500,000	Battalion CLO XVI Ltd., Series 2019-16A, Class D, 3-month LIBOR + 4.360%	USD	4.494	12/19/2032	501,730	0.03%
915,000	Bristol Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 1.950%	USD	2.134	4/15/2029	913,739	0.06%
455,000	Burnham Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 2.150%	USD	2.338	10/20/2029	455,114	0.03%
400,000	Carbone CLO Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.800%	USD	1.934	1/20/2031	399,216	0.03%
970,000	CarVal CLO IV Ltd., Series 2021-1A, Class D, 3-month LIBOR + 3.250%	USD	3.880	7/20/2034	969,952	0.06%
500,000	Catamaran CLO Ltd., Series 2013-1A, Class CR, 3-month LIBOR + 1.800%	USD	1.981	1/27/2028	500,200	0.03%
730,000	CIFC Funding II Ltd., Series 2013-2A, Class A3LR, 3-month LIBOR + 1.950%	USD	2.084	10/18/2030	728,186	0.05%
265,000	CIFC Funding II Ltd., Series 2014-2RA, Class A3, 3-month LIBOR + 1.900%	USD	2.025	4/24/2030	264,387	0.02%
875,000	Dryden 45 Senior Loan Fund, Series 2016-45A, Class ER, 3-month LIBOR + 5.850%	USD	6.034	10/15/2030	858,932	0.06%
250,000	Dryden 64 CLO Ltd., Series 2018-64A, Class C, 3-month LIBOR + 1.750%	USD	1.940	4/18/2031	248,586	0.02%
615,000	Dryden 80 CLO Ltd., Series 2019-80A, Class D1, 3-month LIBOR + 4.100%	USD	4.290	1/17/2033	617,949	0.04%
300,000	Dryden XXVI Senior Loan Fund, Series 2013-26A, Class CR, 3-month LIBOR + 1.850%	USD	2.034	4/15/2029	299,634	0.02%
1,405,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class E, 3-month LIBOR + 5.850%	USD	6.000	11/22/2031	1,378,429	0.09%
650,000	Gilbert Park CLO Ltd., Series 2017-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	10/15/2030	649,990	0.04%
320,000	Goldentree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class C, 3-month LIBOR + 1.900%	USD	2.088	4/20/2030	320,289	0.02%
990,000	Hayfin Kingsland XI Ltd., Series 2019-2A, Class E, 3-month LIBOR + 6.900%	USD	7.034	7/20/2032	972,676	0.06%
310,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	309,995	0.02%
475,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class C, 3-month LIBOR + 2.150%	USD	2.323	1/23/2031	475,069	0.03%
300,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	299,699	0.02%
3,300,000	Neuberger Berman CLO Ltd., Series 2013-14A, Class CR2, 3-month LIBOR + 1.900%	USD	2.032	1/28/2030	3,299,978	0.22%
2,100,000	Oaktree CLO Ltd., Series 2019-4A, Class E, 3-month LIBOR + 7.230%	USD	7.418	10/20/2032	2,096,522	0.14%
495,000	Octagon Investment Partners 39 Ltd., Series 2018-3A, Class E, 3-month LIBOR + 5.750%	USD	5.884	10/20/2030	485,489	0.03%
1,420,000	Octagon Investment Partners 40 Ltd., Series 2019-1A, Class D, 3-month LIBOR + 3.800%	USD	3.934	4/20/2031	1,421,940	0.09%
920,000	Octagon Investment Partners XXII Ltd., Series 2014-1A, Class CRR, 3-month LIBOR + 1.900%	USD	2.084	1/22/2030	917,570	0.06%
445,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class ER, 3-month LIBOR + 6.360%	USD	6.546	4/21/2034	445,299	0.03%
1,900,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class ER, 3-month LIBOR + 6.250%	USD	6.378	7/2/2035	1,885,768	0.12%
1,585,000	OHA Credit Funding 4 Ltd., Series 2019-4A, Class E, 3-month LIBOR + 6.100%	USD	6.238	10/22/2032	1,572,319	0.10%
1,745,000	OHA Credit Funding 5 Ltd., Series 2020-5A, Class C, 3-month LIBOR + 2.000%	USD	2.134	4/18/2033	1,745,552	0.12%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
2,245,000	OHA Loan Funding Ltd., Series 2013-1A, Class DR2, 3-month LIBOR + 3.050%	USD	3.188	7/23/2031	2,245,538	0.15%
1,570,000	OHA Loan Funding Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 1.950%	USD	2.138	1/20/2033	1,569,984	0.10%
2,050,000	OZLM XXIII Ltd., Series 2019-23A, Class DR, 3-month LIBOR + 3.750%	USD	3.934	4/15/2034	2,058,184	0.14%
300,000	Palmer Square CLO Ltd., Series 2015-2A, Class BR2, 3-month LIBOR + 1.950%	USD	2.138	7/20/2030	299,997	0.02%
1,870,000	Palmer Square CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 4.400%	USD	4.525	8/15/2026	1,870,037	0.12%
2,610,000	Parallel Ltd., Series 2017-1A, Class CR, 3-month LIBOR + 2.000%	USD	2.188	7/20/2029	2,599,099	0.17%
1,645,000	Parallel Ltd., Series 2018-2A, Class B, 3-month LIBOR + 2.150%	USD	2.338	10/20/2031	1,635,098	0.11%
1,045,000	Pikes Peak CLO 1, Series 2018-1A, Class D, 3-month LIBOR + 3.150%	USD	3.275	7/24/2031	1,042,419	0.07%
3,885,000	Pikes Peak CLO 3, Series 2019-3A, Class E, 3-month LIBOR + 6.860%	USD	6.985	4/25/2030	3,871,024	0.25%
340,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	USD	3.438	4/20/2034	341,926	0.02%
920,000	Regatta XIII Funding Ltd., Series 2018-2A, Class C, 3-month LIBOR + 3.100%	USD	3.284	7/15/2031	918,170	0.06%
2,565,000	Rockford Tower CLO Ltd., Series 2017-2A, Class CR, 3-month LIBOR + 1.900%	USD	2.084	10/15/2029	2,564,830	0.17%
920,000	TCW CLO Ltd., Series 2018-1, Class D, 3-month LIBOR + 2.910%	USD	3.035	4/25/2031	911,695	0.06%
1,030,000	TICP CLO VII Ltd., Series 2017-7A, Class CR, 3-month LIBOR + 2.150%	USD	2.276	4/15/2033	1,030,362	0.07%
610,000	TICP CLO XV Ltd., Series 2020-15A, Class C, 3-month LIBOR + 2.150%	USD	2.338	4/20/2033	610,214	0.04%
895,000	TRESTLES CLO II Ltd., Series 2018-2A, Class D, 3-month LIBOR + 5.750%	USD	5.875	7/25/2031	879,129	0.06%
695,000	Voya CLO Ltd, Series 2019-3A, Class D, 3-month LIBOR + 3.850%	USD	4.040	10/17/2032	695,970	0.05%
2,435,000	York CLO-7 Ltd., Series 2019-2A, Class D, 3-month LIBOR + 3.800%	USD	3.984	1/22/2033	2,440,521	0.16%
	Total				67,350,821	4.43%
Common Stocks						
4,255	Abbott Laboratories				537,704	0.04%
1,645	Accenture PLC, Class A				553,641	0.04%
6,342	Activision Blizzard, Inc.				522,391	0.03%
1,863	American Tower Corp.				544,313	0.04%
230	Anthem, Inc.				86,280	0.01%
13,213	Apple, Inc.				2,006,130	0.13%
4,049	Applied Materials, Inc.				547,141	0.04%
11,030	Artisan Partners Asset Management, Inc., Class A				573,119	0.04%
4,834	Blackstone, Inc., Class A				607,779	0.04%
305	Booking Holdings, Inc.				701,399	0.05%
7,618	Bristol-Myers Squibb Co.				509,339	0.03%
14,685	California Resources Corp.				502,668	0.03%
2,508	Caterpillar, Inc.				528,862	0.03%
362,679	Cemex SAB de CV, Sponsored ADR				2,973,968	0.20%
5,742	Chevron Corp.				555,653	0.04%
9,411	Cisco Systems, Inc.				555,437	0.04%
7,859	Citigroup, Inc.				565,141	0.04%
9,567	Coca-Cola Co. (The)				538,718	0.04%
9,847	Comcast Corp., Class A				597,516	0.04%
6,168	ConocoPhillips				342,509	0.02%
1,182	Costco Wholesale Corp.				538,389	0.04%
2,219	Cummins, Inc.				523,640	0.03%
1,482	Deere & Co.				560,240	0.04%
38,528	Energy Transfer LP				358,310	0.02%
8,457	EOG Resources, Inc.				571,017	0.04%
2,679	Estee Lauder Cos., Inc. (The), Class A				912,173	0.06%
6,552	Expeditors International of Washington, Inc.				816,641	0.05%
11,600	Fidelity National Financial, Inc.				566,428	0.04%
14,108	Fox Corp., Class A				528,204	0.03%
6,003	Gaming & Leisure Properties, Inc.				295,948	0.02%
1,358	Goldman Sachs Group, Inc. (The)				561,547	0.04%
138,555	Hexion Holdings Corp., Class B				2,901,065	0.19%
1,613	Home Depot, Inc. (The)				526,128	0.03%
18,395	HP, Inc.				547,067	0.04%
14,672	Interpublic Group of Cos., Inc. (The)				546,239	0.04%
920	Intuit, Inc.				520,821	0.03%
11,610	Iron Mountain, Inc.				554,377	0.04%
11,393	Johnson & Johnson				1,972,470	0.13%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,531	JPMorgan Chase & Co.				564,783	0.04%
1,647	KLA Corp.				559,914	0.04%
806	Lam Research Corp.				487,485	0.03%
984	Lowe's Cos., Inc.				200,628	0.01%
1,234	LVMH Moet Hennessy Louis Vuitton SE				914,160	0.06%
5,144	LyondellBasell Industries NV, Class A				516,200	0.03%
3,396	MasterCard, Inc., Class A				1,175,797	0.08%
2,258	McDonald's Corp.				536,185	0.03%
1,830	Microsoft Corp.				552,440	0.04%
5,366	Morgan Stanley				560,371	0.04%
1,500	Motorola Solutions, Inc.				366,330	0.02%
6,795	NetApp, Inc.				604,279	0.04%
9,427	Newmont Corp.				546,672	0.04%
1,822	Nexstar Media Group, Inc., Class A				272,845	0.02%
3,222	NIKE, Inc., Class B				530,792	0.03%
1,974	Norfolk Southern Corp.				500,488	0.03%
2,804	NVIDIA Corp.				627,675	0.04%
2,657	NXP Semiconductors NV				571,600	0.04%
16,196	Omega Healthcare Investors, Inc.				543,052	0.04%
9,001	OneMain Holdings, Inc.				520,528	0.03%
6,037	Oracle Corp.				538,078	0.04%
3,374	PepsiCo, Inc.				527,660	0.03%
10,779	Pfizer, Inc.				496,589	0.03%
7,993	Procter & Gamble Co. (The)				1,138,123	0.07%
1,068	Public Storage				345,615	0.02%
3,904	QUALCOMM, Inc.				572,678	0.04%
3,520	Quest Diagnostics, Inc.				537,962	0.04%
4,492	Ross Stores, Inc.				531,853	0.03%
7,082	Ryder System, Inc.				562,948	0.04%
8,047	Southern Co. (The)				528,929	0.03%
11,312	Starbucks Corp.				1,329,047	0.09%
53,828	T-Mobile US, Inc.				7,375,513	0.48%
2,268	Target Corp.				560,151	0.04%
2,918	Texas Instruments, Inc.				557,075	0.04%
968	Thermo Fisher Scientific, Inc.				537,192	0.03%
7,337	TJX Cos., Inc. (The)				533,547	0.03%
9,474	Truist Financial Corp.				540,586	0.04%
6,817	Tyson Foods, Inc., Class A				535,271	0.03%
2,680	United Parcel Service, Inc., Class B				524,288	0.03%
1,404	UnitedHealth Group, Inc.				584,443	0.04%
9,261	Verizon Communications, Inc.				509,355	0.03%
2,990	Visa, Inc., Class A				685,009	0.04%
32,298	Whiting Petroleum Corp.				1,516,391	0.10%
	Total				60,870,939	4.00%
Preferred Stocks						
3,246	2020 Cash Mandatory Exchangeable Trust		5.250		3,865,402	0.25%
2,914	Bank of America Corp., Series L		7.250		4,277,752	0.28%
9,614	Boston Scientific Corp., Series A		5.500		1,155,218	0.08%
31,289	Bunge Ltd.		4.875		3,611,238	0.24%
30,745	Clarivate PLC, Series A		5.250		2,938,915	0.19%
2,329	El Paso Energy Capital Trust I		4.750		117,032	0.01%
3,705	Wells Fargo & Co., Class A, Series L		7.500		5,524,155	0.36%
	Total				21,489,712	1.41%
Senior Loans						
621,706	AmWINS Group, Inc., 2021 Term Loan B, 1-month LIBOR + 2.250%	USD	3.000	2/19/2028	615,402	0.04%
2,635,000	CoreLogic, Inc., Term Loan, 1-month LIBOR + 3.500%	USD	4.000	6/2/2028	2,622,642	0.17%
1,455,000	DirecTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	5.750	7/22/2027	1,454,171	0.10%
1,620,000	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B, 1-month LIBOR + 3.000%	USD	3.500	8/2/2028	1,616,355	0.11%
1,345,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/5/2028	1,345,000	0.09%
650,000	Motel 6, Term Loan B	USD		8/19/2026	646,750	0.04%
3,216,938	Playtika Holding Corp., 2021 Term Loan, 1-month LIBOR + 2.750%	USD	2.835	3/13/2028	3,203,426	0.21%
1,531,163	United Airlines, Inc., 2021 Term Loan B, 3-month LIBOR + 3.750%	USD	4.500	4/21/2028	1,532,724	0.10%
978,609	Weber-Stephen Products LLC, Term Loan B, 1-month LIBOR + 3.250%	USD	4.000	10/30/2027	978,404	0.06%
1,930,000	Ziggo BV, 2019 EUR Term Loan H, EURIBOR + 3.000%	EUR	3.000	1/31/2029	2,256,060	0.15%
	Total				16,270,934	1.07%

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

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Other Investments						
900	ECAF I Blocker Ltd.				1,122,570	0.07%
Short-Term Investments						
70,525,054	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	9/1/2021	70,525,054	4.64%
17,410,000	U.S. Treasury Bills		0.056(+++)	3/24/2022	17,406,054	1.14%
22,440,000	U.S. Treasury Bills		0.062(+++)	8/11/2022	22,424,990	1.48%
17,950,000	U.S. Treasury Bills		0.071(+++)	6/16/2022	17,940,953	1.18%
4,670,000	U.S. Treasury Bills	0.105-0.118(+++)		11/4/2021	4,669,606	0.31%
	Total				132,966,657	8.75%
	Total Investments				1,492,539,641	98.17%
	Other assets less liabilities				27,753,921	1.83%
	Net Assets				1,520,293,562	100.00%

Written Options – (0.01%)

<u>Description</u>	<u>Expiration Date</u>	<u>Exercise Price</u>	<u>Shares/ Units of Currency</u>	<u>Notional Amount</u>	<u>Premiums (Received)</u>	<u>Value</u>
Accenture PLC, Call	10/15/2021	350.00	(1,100)	\$ (370,216)	\$ (3,209)	\$ (4,345)
American Tower Corp., Call	10/15/2021	300.00	(900)	(262,953)	(2,580)	(3,555)
Apple, Inc., Call	10/15/2021	160.00	(2,500)	(379,575)	(4,168)	(5,450)
Applied Materials, Inc., Call	10/15/2021	145.00	(2,800)	(378,364)	(4,584)	(6,048)
Blackstone, Inc., Call	10/15/2021	125.00	(3,300)	(414,909)	(5,242)	(15,510)
Bristol-Myers Squibb Co., Call	10/15/2021	70.00	(3,800)	(254,068)	(4,169)	(1,805)
Comcast Corp., Call	10/15/2021	62.50	(4,900)	(297,332)	(3,171)	(3,896)
ConocoPhillips Co., Call	10/15/2021	60.00	(2,400)	(133,272)	(2,185)	(2,172)
Costco Wholesale Corp., Call	10/15/2021	480.00	(800)	(364,392)	(2,854)	(2,800)
Deere & Co., Call	10/15/2021	390.00	(1,000)	(378,030)	(5,300)	(7,350)
FOX Corp., Call	10/15/2021	40.00	(9,800)	(366,912)	(3,973)	(4,410)
Goldman Sachs Group, Inc. (The), Call	10/15/2021	435.00	(900)	(372,159)	(4,380)	(5,805)
Home Depot, Inc. (The), Call	10/15/2021	345.00	(1,400)	(456,652)	(3,286)	(2,709)
Intuit, Inc., Call	10/15/2021	580.00	(600)	(339,666)	(5,704)	(6,420)
Iron Mountain, Inc., Call	10/15/2021	47.50	(5,800)	(276,950)	(3,413)	(7,685)
JPMorgan Chase & Co., Call	10/15/2021	165.00	(2,400)	(383,880)	(5,225)	(6,216)
Lowe's Cos., Inc., Call	10/15/2021	220.00	(700)	(142,723)	(1,074)	(861)
Microsoft Corp., Call	10/15/2021	320.00	(900)	(271,692)	(2,220)	(1,507)
Morgan Stanley, Call	10/15/2021	110.00	(4,200)	(438,606)	(6,582)	(6,615)
NIKE, Inc., Call	10/15/2021	180.00	(2,500)	(411,850)	(7,394)	(4,713)
NVIDIA Corp., Call	10/15/2021	247.50	(1,600)	(358,160)	(4,539)	(4,880)
NXP Semiconductors NV, Call	10/15/2021	230.00	(1,800)	(387,234)	(6,061)	(6,480)
Oracle Corp., Call	10/15/2021	95.00	(4,200)	(374,346)	(5,406)	(5,229)
Pfizer, Inc., Call	10/15/2021	55.00	(5,300)	(244,171)	(3,377)	(662)
Procter & Gamble Co. (The), Call	10/15/2021	150.00	(1,800)	(256,302)	(1,327)	(909)
Ross Stores, Inc., Call	10/15/2021	135.00	(2,200)	(260,480)	(2,590)	(3,960)
Target Corp., Call	10/15/2021	270.00	(1,100)	(271,678)	(2,109)	(924)
Texas Instruments, Inc., Call	10/15/2021	200.00	(1,400)	(267,274)	(2,488)	(2,737)
Thermo Fisher Scientific, Inc., Call	10/15/2021	580.00	(400)	(221,980)	(2,787)	(2,880)
TJX Cos., Inc. (The), Call	10/15/2021	80.00	(3,600)	(261,792)	(3,842)	(1,008)
UnitedHealth Group, Inc., Call	10/15/2021	450.00	(800)	(333,016)	(3,334)	(1,504)
Total Written Options				\$	(118,573)	\$ (131,045)

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
Bank of America, N.A.	09/02/2021	BRL B	17,876,000	\$ 3,398,479	\$ 3,457,105	\$ 58,626
Bank of America, N.A.	09/02/2021	BRL S	17,876,000	3,334,639	3,457,105	(122,466)
Bank of America, N.A.	12/02/2021	BRL S	17,876,000	3,350,263	3,408,685	(58,422)
Morgan Stanley						
Capital Services, Inc.	10/08/2021	COP S	5,186,874,000	1,378,370	1,373,646	4,724
Bank of America, N.A.	10/26/2021	EUR S	1,665,000	1,971,476	1,968,019	3,457
Barclays Bank PLC	10/26/2021	EUR S	1,955,000	2,314,075	2,310,797	3,278
Morgan Stanley						
Capital Services, Inc.	10/29/2021	EUR S	1,480,000	1,748,132	1,749,450	(1,318)
HSBC Bank USA	11/17/2021	EUR S	590,000	696,613	697,672	(1,059)
Deutsche Bank AG	10/29/2021	GBP S	1,400,000	1,941,247	1,925,019	16,228
Morgan Stanley						
Capital Services, Inc.	10/29/2021	ZAR S	315,790,000	21,014,420	21,577,378	(562,958)
Total						\$ (659,910)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
30 Year U.S. Treasury Bond	12/21/2021	(556)	\$ (90,461,710)	\$ (90,610,625)	\$ (148,915)
Ultra 10 Year U.S. Treasury Note	12/21/2021	(517)	(76,248,393)	(76,524,078)	(275,685)
Ultra Long U.S. Treasury Bond	12/21/2021	(353)	(69,168,666)	(69,640,281)	(471,615)
Total Futures Contracts					\$ (896,215)

Bilateral Credit Default Swap Agreements

Buy Protection

Counterparty	Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Upfront Premiums Paid/Received	Market Value	Unrealized Appreciation/ (Depreciation)
Barclays Bank PLC	United Mexican States	(1.00%)	6/20/2026	21,525,000	\$ 79,611	\$ (191,912)	\$ (271,522)

Centrally Cleared Interest Rate Swap Agreements

Notional Value	Currency	Expiration Date	Fund Pays	Fund Receives	Market Value	Unrealized Appreciation/ (Depreciation)
330,000,000	ZAR	5/7/2030	(7.58%)	3-month SAFEX-JIBAR	\$ (1,137,746)	\$ (1,139,222)

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

Key to abbreviations:

ARS	Argentine Peso
BRL	Brazilian Real
COP	Colombian Peso
EUR	Euro
GBP	British Pound
INR	Indian Rupee
MXN	Mexican Peso
USD	U.S. Dollar
ZAR	South African Rand

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

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

Loomis Sayles Strategic Alpha Fund

Investments as of August 31, 2021 (Unaudited)

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

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

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Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
435,000	1011778 B.C. ULC/New Red Finance, Inc.	USD	3.875	1/15/2028	438,719	0.03%
5,765,000	1011778 B.C. ULC/New Red Finance, Inc.	USD	4.375	1/15/2028	5,844,557	0.40%
2,655,000	ABJA Investment Co. Pte Ltd.	USD	5.450	1/24/2028	2,808,698	0.19%
400,000	ABJA Investment Co. Pte Ltd.	USD	5.950	7/31/2024	425,988	0.03%
637,189	Accelerated Assets LLC, Series 2018-1, Class B	USD	4.510	12/2/2033	659,333	0.04%
4,075,677	Adams Outdoor Advertising LP, Series 2018-1, Class A	USD	4.810	11/15/2048	4,303,903	0.29%
1,855,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	1,946,849	0.13%
905,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	971,801	0.07%
2,430,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.875	1/23/2028	2,628,085	0.18%
1,140,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.500	7/15/2025	1,334,517	0.09%
995,000	Affirm Asset Securitization Trust, Series 2021-A, Class C	USD	1.660	8/15/2025	1,001,156	0.07%
2,218,114	AIM Aviation Finance Ltd., Series 2015-1A, Class B1	USD	5.072	2/15/2040	797,557	0.05%
5,165,000	Air Lease Corp.	USD	3.125	12/1/2030	5,357,843	0.36%
2,755,000	Air Lease Corp.	USD	3.375	7/1/2025	2,968,670	0.20%
2,630,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		2,748,350	0.19%
6,000,000	Aircastle Ltd.	USD	4.250	6/15/2026	6,596,328	0.45%
855,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		863,550	0.06%
4,360,000	Aker BP ASA	USD	3.750	1/15/2030	4,737,375	0.32%
1,670,000	Aker BP ASA	USD	4.000	1/15/2031	1,856,962	0.13%
402,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's LP/Albertson's LLC	USD	5.750	3/15/2025	410,261	0.03%
1,775,000	Allison Transmission, Inc.	USD	3.750	1/30/2031	1,768,344	0.12%
345,000	Ally Financial, Inc.	USD	3.875	5/21/2024	373,051	0.03%
2,000,000	Ally Financial, Inc.	USD	5.750	11/20/2025	2,286,867	0.16%
3,520,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		3,681,920	0.25%
2,400,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		2,498,400	0.17%
1,045,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,060,675	0.07%
179,165	Alternative Loan Trust, Series 2004-16CB, Class 1A1	USD	5.500	7/25/2034	184,037	0.01%
196,885	Alternative Loan Trust, Series 2004-16CB, Class 3A1	USD	5.500	8/25/2034	202,212	0.01%
317,091	Alternative Loan Trust, Series 2005-J1, Class 2A1	USD	5.500	2/25/2025	322,175	0.02%
1,240,000	AMC Networks, Inc.	USD	4.250	2/15/2029	1,240,000	0.08%
640,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	669,600	0.05%
735,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	792,830	0.05%
2,590,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class D	USD	2.400	6/15/2026	2,655,584	0.18%
2,660,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class D	USD	1.770	12/14/2026	2,706,197	0.18%
300,000	American Homes 4 Rent, Series 2014-SFR2, Class D	USD	5.149	10/17/2036	323,919	0.02%
2,170,000	American Homes 4 Rent, Series 2014-SFR2, Class E	USD	6.231	10/17/2036	2,386,498	0.16%
1,200,000	American Homes 4 Rent, Series 2014-SFR3, Class E	USD	6.418	12/17/2036	1,316,464	0.09%
3,138,000	American Homes 4 Rent, Series 2015-SFR1, Class E	USD	5.639	4/17/2052	3,446,624	0.23%
715,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	USD	2.130	3/18/2026	734,020	0.05%
2,350,000	Antares Holdings LP	USD	2.750	1/15/2027	2,352,868	0.16%
845,000	Antares Holdings LP	USD	3.950	7/15/2026	897,012	0.06%
690,000	Antofagasta PLC	USD	2.375	10/14/2030	667,582	0.05%
975,150	Arbys Funding LLC, Series 2020-1A, Class A2	USD	3.237	7/30/2050	1,025,458	0.07%
5,555,000	Ares Capital Corp.	USD	2.875	6/15/2028	5,729,033	0.39%
350,000	Ascentium Equipment Receivables Trust, Series 2017-2A, Class C	USD	2.870	8/10/2022	351,962	0.02%
1,530,000	Athene Holding Ltd.	USD	3.500	1/15/2031	1,675,184	0.11%
875,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	883,124	0.06%
1,480,000	Aviation Capital Group LLC	USD	5.500	12/15/2024	1,676,933	0.11%
1,210,000	Avid Automobile Receivables Trust, Series 2019-1, Class C	USD	3.140	7/15/2026	1,243,926	0.08%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,035,000	Avid Automobile Receivables Trust, Series 2019-1, Class D	USD	4.030	7/15/2026	1,064,794	0.07%
330,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-1A, Class C	USD	4.730	9/20/2024	350,754	0.02%
1,165,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,254,165	0.09%
1,565,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	1,638,211	0.11%
1,200,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class B	USD	2.960	2/20/2027	1,278,919	0.09%
1,800,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	1,971,835	0.13%
331,445	Banc of America Alternative Loan Trust, Series 2003-8, Class 1CB1	USD	5.500	10/25/2033	343,024	0.02%
401,033	Banc of America Funding Trust, Series 2005-7, Class 3A1	USD	5.750	11/25/2035	436,805	0.03%
209,882	Banc of America Funding Trust, Series 2007-4, Class 5A1	USD	5.500	11/25/2034	209,492	0.01%
44,570,000	Banco Hipotecario S.A., Argentina Deposit Rates Badlar Pvt Banks + 4.000%	ARS	38.125	11/7/2022	265,824	0.02%
21,970,000	Banco Macro S.A.	ARS	17.500	5/8/2022	114,801	0.01%
1,200,000	Banco Santander S.A.	USD	2.749	12/3/2030	1,210,176	0.08%
6,000,000	Banco Santander S.A., (fixed rate to 6/30/2023, variable rate thereafter)	USD	0.701	6/30/2024	6,019,438	0.41%
7,280,000	Bank of America Corp., MTN, (fixed rate to 6/14/2023, variable rate thereafter)	USD	0.523	6/14/2024	7,281,288	0.49%
7,290,000	Bank of Nova Scotia (The)	USD	0.650	7/31/2024	7,297,218	0.50%
2,995,000	Barclays Commercial Mortgage Securities, Series 2020-BID, Class B, 1-month LIBOR + 2.540%	USD	2.633	10/15/2037	3,011,900	0.20%
4,460,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	4,679,757	0.32%
1,118,133	Bayview Opportunity Master Fund V Trust, Series 2020-RN3, Class A1	USD	3.228	9/25/2035	1,129,922	0.08%
685,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	690,823	0.05%
1,480,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	1,495,243	0.10%
1,270,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	1,296,162	0.09%
7,130,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	7,015,561	0.48%
891,787	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	USD	4.213	12/16/2041	892,703	0.06%
6,355,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	6,276,483	0.43%
6,430,000	Boeing Co. (The)	USD	2.196	2/4/2026	6,488,279	0.44%
1,635,000	Boeing Co. (The)	USD	2.250	6/15/2026	1,686,079	0.11%
700,000	Boeing Co. (The)	USD	2.950	2/1/2030	724,966	0.05%
70,000	Boeing Co. (The)	USD	3.100	5/1/2026	74,770	0.01%
1,065,000	Boeing Co. (The)	USD	3.375	6/15/2046	1,039,397	0.07%
90,000	Boeing Co. (The)	USD	3.625	3/1/2048	89,817	0.01%
2,135,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,218,116	0.15%
375,000	Boeing Co. (The)	USD	3.825	3/1/2059	375,619	0.03%
325,000	Boeing Co. (The)	USD	3.850	11/1/2048	339,220	0.02%
1,420,000	Boeing Co. (The)	USD	3.900	5/1/2049	1,498,997	0.10%
135,000	Boeing Co. (The)	USD	3.950	8/1/2059	139,796	0.01%
1,870,000	Boeing Co. (The)	USD	5.150	5/1/2030	2,226,775	0.15%
8,950,000	Boeing Co. (The)	USD	5.805	5/1/2050	12,207,664	0.83%
1,220,000	Boeing Co. (The)	USD	5.930	5/1/2060	1,687,821	0.11%
2,115,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	2,231,325	0.15%
1,335,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	1,495,200	0.10%
35,003(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	6,950,244	0.47%
775,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	780,792	0.05%
6,185,000	Broadcom, Inc.	USD	4.300	11/15/2032	7,142,461	0.48%
370,000	Broadcom, Inc.	USD	5.000	4/15/2030	441,728	0.03%
1,712,000	Builders FirstSource, Inc.	USD	6.750	6/1/2027	1,831,840	0.12%
1,785,000	California Republic Auto Receivables Trust, Series 2018-1, Class D	USD	4.330	4/15/2025	1,851,472	0.13%
5,295,000	Calpine Corp.	USD	3.750	3/1/2031	5,095,061	0.35%
1,165,000	Calpine Corp.	USD	5.125	3/15/2028	1,179,562	0.08%
135,000	CarMax Auto Owner Trust, Series 2018-1, Class D	USD	3.370	7/15/2024	137,188	0.01%
1,435,000	CarMax Auto Owner Trust, Series 2018-2, Class D	USD	3.990	4/15/2025	1,472,748	0.10%
1,125,000	CarMax Auto Owner Trust, Series 2018-4, Class D	USD	4.150	4/15/2025	1,176,896	0.08%
2,350,000	CarMax Auto Owner Trust, Series 2019-1, Class D	USD	4.040	8/15/2025	2,459,130	0.17%
2,735,000	Carnival Corp.	USD	5.750	3/1/2027	2,779,444	0.19%
1,325,000	Carvana Co.	USD	5.625	10/1/2025	1,376,542	0.09%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,325,000	Carvana Co.	USD	5.875	10/1/2028	1,402,738	0.10%
660,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A					
		USD	2.741	8/15/2041	662,938	0.04%
765,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	749,700	0.05%
5,670,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	5,847,074	0.40%
1,585,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	8/15/2030	1,664,250	0.11%
1,050,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	1,098,563	0.07%
310,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.375	6/1/2029	337,404	0.02%
7,070,000	Cemex SAB de CV	USD	3.875	7/11/2031	7,320,985	0.50%
3,360,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,679,200	0.25%
1,725,000	Cemex SAB de CV	USD	5.450	11/19/2029	1,889,703	0.13%
1,720,000	Cemex SAB de CV, (fixed rate to 6/8/2026, variable rate thereafter)	USD	5.125		1,805,673	0.12%
4,830,000	Centene Corp.	USD	2.500	3/1/2031	4,836,037	0.33%
2,120,000	Centene Corp.	USD	2.625	8/1/2031	2,135,900	0.14%
1,145,000	Centene Corp.	USD	3.000	10/15/2030	1,189,815	0.08%
300,000	Centene Corp.	USD	4.625	12/15/2029	328,785	0.02%
475,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	487,469	0.03%
505,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	531,311	0.04%
14,425,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.400	12/1/2061	15,845,936	1.08%
5,460,000	Cheniere Corpus Christi Holdings LLC	USD	3.700	11/15/2029	6,024,123	0.41%
630,000	China Evergrande Group	USD	8.250	3/23/2022	346,286	0.02%
820,000	China Evergrande Group	USD	8.750	6/28/2025	343,498	0.02%
270,000	China Evergrande Group	USD	9.500	4/11/2022	145,730	0.01%
220,000	China Evergrande Group	USD	9.500	3/29/2024	90,809	0.01%
2,869,284	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	2,885,942	0.20%
1,803,926	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	1,818,893	0.12%
3,553,951	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	3,563,380	0.24%
1,330,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	1,337,255	0.09%
2,745,000	Clear Channel Worldwide Holdings, Inc.	USD	5.125	8/15/2027	2,818,291	0.19%
5,645,845	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,642,254	0.38%
2,585,000	Commercial Mortgage Trust, Series 2012-CR3, Class B	USD	3.922	10/15/2045	2,560,262	0.17%
140,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	USD	5.553	12/10/2044	130,785	0.01%
630,000	Commonbond Student Loan Trust, Series 2021-AGS, Class B	USD	1.400	3/25/2052	629,516	0.04%
1,615,000	CommScope Technologies LLC	USD	5.000	3/15/2027	1,634,057	0.11%
3,815,000	CommScope, Inc.	USD	7.125	7/1/2028	4,115,431	0.28%
952,924	Connecticut Avenue Securities Trust, Series 2020-R01, Class 1M2, 1-month LIBOR + 2.050%	USD	2.139	1/25/2040	957,605	0.07%
3,060,000	Continental Resources, Inc.	USD	5.750	1/15/2031	3,688,218	0.25%
1,830,000	CoreVest American Finance Ltd., Series 2019-2, Class B	USD	3.424	6/15/2052	1,990,060	0.14%
245,000	CoreVest American Finance Trust, Series 2020-2, Class C	USD	4.698	5/15/2052	283,302	0.02%
1,340,000	CoreVest American Finance Trust, Series 2020-4, Class C	USD	2.250	12/15/2052	1,331,310	0.09%
350,264	Countrywide Alternative Loan Trust, Series 2003-22CB, Class 1A1	USD	5.750	12/25/2033	362,464	0.02%
534,769	Countrywide Alternative Loan Trust, Series 2004-J10, Class 2CB1	USD	6.000	9/25/2034	555,828	0.04%
40,392	Countrywide Home Loan Mortgage Pass Through Trust, Series 2004-HYB4, Class 2A1	USD	2.566	9/20/2034	40,405	0.00%
1,142,848	Credit Acceptance Auto Loan Trust, Series 2018-2A, Class C	USD	4.160	9/15/2027	1,147,828	0.08%
4,745,000	Credit Acceptance Auto Loan Trust, Series 2019-1A, Class C	USD	3.940	6/15/2028	4,875,943	0.33%
1,180,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	1,208,124	0.08%
790,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.693	1/15/2034	779,418	0.05%
5,680,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class E	USD	4.373	9/15/2037	5,125,834	0.35%
2,330,338	Credit Suisse Mortgage Trust, Series 2019-RP10, Class A1	USD	3.015	12/26/2059	2,347,259	0.16%
1,638,031	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	USD	2.691	3/25/2060	1,660,631	0.11%
2,459,650	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	2,473,892	0.17%
1,610,000	CSC Holdings LLC	USD	4.125	12/1/2030	1,614,025	0.11%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,710,000	CSC Holdings LLC	USD	4.625	12/1/2030	2,669,350	0.18%
1,060,000	CSC Holdings LLC	USD	6.500	2/1/2029	1,169,095	0.08%
135,481	CSFB Mortgage-Backed Pass-Through Certificates, Series 2003-27, Class 4A4	USD	5.750	11/25/2033	144,929	0.01%
1,430,000	Danske Bank A/S, (fixed rate to 12/20/2024, variable rate thereafter)	USD	3.244	12/20/2025	1,525,045	0.10%
2,274,488	DB Master Finance LLC, Series 2019-1A, Class A23	USD	4.352	5/20/2049	2,505,621	0.17%
750,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D	USD	3.530	10/10/2034	785,512	0.05%
2,795,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	2,876,863	0.20%
5,995,000	Deutsche Bank AG, (fixed rate to 4/01/2024, variable rate thereafter)	USD	1.447	4/1/2025	6,043,337	0.41%
1,270,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	1,313,559	0.09%
1,265,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	USD	3.547	9/18/2031	1,367,017	0.09%
224,473	Diamond Resorts Owner Trust, Series 2017-1A, Class C	USD	6.070	10/22/2029	228,674	0.02%
867,717	Diamond Resorts Owner Trust, Series 2018-1, Class C	USD	4.530	1/21/2031	894,222	0.06%
1,143,213	Diamond Resorts Owner Trust, Series 2019-1, Class B	USD	3.530	2/20/2032	1,182,252	0.08%
2,155,000	DISH DBS Corp.	USD	5.125	6/1/2029	2,136,251	0.14%
1,635,000	DISH Network Corp.	USD	0.000	12/15/2025	1,912,132	0.13%
4,280,000	DISH Network Corp.	USD	2.375	3/15/2024	4,135,550	0.28%
7,230,000	DISH Network Corp.	USD	3.375	8/15/2026	7,410,750	0.50%
2,927,810	Domino's Pizza Master Issuer LLC, Series 2017- 1A, Class A23	USD	4.118	7/25/2047	3,160,688	0.21%
98,500	Domino's Pizza Master Issuer LLC, Series 2019- 1A, Class A2	USD	3.668	10/25/2049	107,172	0.01%
3,501,225	Domino's Pizza Master Issuer LLC, Series 2021- 1A, Class A21	USD	2.662	4/25/2051	3,652,793	0.25%
1,330,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	1,376,388	0.09%
412,454	DSL A Mortgage Loan Trust, Series 2005-AR5, Class 2A1A, 1-month LIBOR + 0.330%	USD	0.749	9/19/2045	311,326	0.02%
1,655,000	DT Auto Owner Trust, Series 2019-2A, Class D	USD	3.480	2/18/2025	1,718,001	0.12%
1,110,000	DT Auto Owner Trust, Series 2020-3A, Class D	USD	1.840	6/15/2026	1,128,839	0.08%
1,144,219	Dukinfield II PLC, Series 2, Class A, GBP 3- month LIBOR + 1.250%	GBP	1.331	12/20/2052	1,592,511	0.11%
5,205,000	Edison International, Series A, (fixed rate to 3/15/2026, variable rate thereafter)	USD	5.375		5,273,316	0.36%
1,883,377	Education Funding Trust, Series 2020-A, Class A	USD	2.790	7/25/2041	1,935,774	0.13%
1,340,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	1,404,588	0.10%
895,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	947,805	0.06%
380,000	Encompass Health Corp.	USD	4.750	2/1/2030	405,650	0.03%
1,515,000	Energiean Israel Finance Ltd.	USD	5.375	3/30/2028	1,550,254	0.11%
1,985,000	Energiean Israel Finance Ltd.	USD	5.875	3/30/2031	2,040,004	0.14%
215,000	EQT Corp.	USD	3.125	5/15/2026	221,171	0.02%
450,000	EQT Corp.	USD	3.625	5/15/2031	476,640	0.03%
140,000	EQT Corp.	USD	5.000	1/15/2029	158,298	0.01%
330,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	337,425	0.02%
1,265,000	Exeter Automobile Receivables Trust, Series 2020-2A, Class D	USD	4.730	4/15/2026	1,353,731	0.09%
800,000	Exeter Automobile Receivables Trust, Series 2020-3A, Class C	USD	1.320	7/15/2025	808,648	0.05%
1,250,000	Expedia Group, Inc.	USD	0.000	2/15/2026	1,333,750	0.09%
1,205,000	Expedia Group, Inc.	USD	2.950	3/15/2031	1,236,968	0.08%
7,420,000	Expedia Group, Inc.	USD	3.250	2/15/2030	7,788,025	0.53%
1,475,000	Expedia Group, Inc.	USD	3.800	2/15/2028	1,616,771	0.11%
250,000	Expedia Group, Inc.	USD	4.625	8/1/2027	285,261	0.02%
103,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	1,418,702	0.10%
615,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.344	7/15/2038	619,814	0.04%
1,072,231	Federal National Mortgage Association Connecticut Avenue Securities, Series 2017- C05, Class 1M2, 1-month LIBOR + 2.200%	USD	2.289	1/25/2030	1,094,049	0.07%
4,801,000,000	Financiera de Desarrollo Territorial S.A.	COP	7.875	8/12/2024	1,256,806	0.09%
635,000	First Investors Auto Owner Trust , Series 2019- 2A, Class D	USD	2.800	12/15/2025	652,252	0.04%
1,475,000	First Investors Auto Owner Trust , Series 2019- 2A, Class E	USD	3.880	1/15/2026	1,520,638	0.10%
4,515,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	4,711,854	0.32%
425,000	First Quantum Minerals Ltd.	USD	7.250	4/1/2023	432,969	0.03%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,755,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,818,882	0.12%
1,715,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	USD	2.791	8/17/2037	1,755,601	0.12%
4,165,000	FirstKey Homes Trust, Series 2020-SFR2, Class E	USD	2.668	10/19/2037	4,260,800	0.29%
3,305,000	Flagship Credit Auto Trust, Series 2019-2, Class D	USD	3.530	5/15/2025	3,457,349	0.23%
2,345,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	2,550,187	0.17%
3,256,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	3,489,358	0.24%
110,301	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018-DNA1, Class M2, 1-month LIBOR + 1.800%	USD	1.889	7/25/2030	110,921	0.01%
305,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	306,629	0.02%
1,270,000	Freeport-McMoRan, Inc.	USD	4.375	8/1/2028	1,344,612	0.09%
885,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	972,394	0.07%
2,720,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	3,457,800	0.23%
735,000	Freeport-McMoRan, Inc.	USD	5.450	3/15/2043	944,798	0.06%
5,205,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	5,436,127	0.37%
3,335,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	3,358,986	0.23%
1,365,000	Gartner, Inc.	USD	3.750	10/1/2030	1,402,537	0.10%
2,335,931	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	2,335,931	0.16%
1,059,946	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	1,059,946	0.07%
3,410,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	506,215	0.03%
3,911,758	GCAT LLC, Series 2020-4, Class A1	USD	2.611	12/25/2025	3,930,233	0.27%
340,751	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	351,547	0.02%
5,755,000	GE Capital Funding LLC	USD	4.400	5/15/2030	6,770,613	0.46%
1,515,000	General Electric Co.	USD	3.625	5/1/2030	1,711,503	0.12%
330,000	General Motors Co.	USD	5.200	4/1/2045	412,656	0.03%
2,530,000	General Motors Co.	USD	5.400	4/1/2048	3,220,347	0.22%
2,905,000	General Motors Co.	USD	5.950	4/1/2049	3,977,501	0.27%
1,825,000	General Motors Financial Co., Inc.	USD	1.050	3/8/2024	1,840,176	0.12%
1,455,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		1,585,601	0.11%
1,170,000	General Motors Financial Co., Inc., Series B, (fixed rate to 9/30/2028, variable rate thereafter)	USD	6.500		1,333,507	0.09%
470,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		536,416	0.04%
3,420,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	3,435,366	0.23%
6,035,000	Glencore Funding LLC	USD	2.850	4/27/2031	6,244,546	0.42%
1,110,000	Global Atlantic Finance Co.	USD	4.400	10/15/2029	1,237,912	0.08%
5,030,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	5,216,993	0.35%
4,540,000	GLS Auto Receivables Trust, Series 2020-3A, Class C	USD	1.920	5/15/2025	4,597,263	0.31%
425,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	405,391	0.03%
2,650,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	2,628,217	0.18%
1,645,000	GMR Hyderabad International Airport Ltd.	USD	5.375	4/10/2024	1,673,936	0.11%
2,460,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	2,463,075	0.17%
290,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	308,137	0.02%
3,195,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	USD	3.550	3/5/2033	2,739,102	0.19%
540,000	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.184	8/10/2044	453,600	0.03%
3,905,000	GS Mortgage Securities Trust, Series 2011-GC5, Class D	USD	5.184	8/10/2044	1,991,628	0.14%
845,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	815,896	0.06%
855,000	Guardant Health, Inc.	USD	0.000	11/15/2027	920,194	0.06%
2,283,525	Hardee's Funding LLC, Series 2020-1A, Class A2	USD	3.981	12/20/2050	2,454,467	0.17%
1,935,000	HCA, Inc.	USD	3.500	9/1/2030	2,101,313	0.14%
1,300,000	Hess Corp.	USD	5.600	2/15/2041	1,626,863	0.11%
590,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	588,525	0.04%
2,055,000	Hilton Domestic Operating Co., Inc.	USD	4.000	5/1/2031	2,104,382	0.14%
435,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	426,684	0.03%
1,435,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	1,447,944	0.10%
388,405	Hilton Grand Vacations Trust, Series 2018-AA, Class C	USD	4.000	2/25/2032	405,393	0.03%
3,240,000	Hologic, Inc.	USD	3.250	2/15/2029	3,272,465	0.22%
270,000	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/19/2041	270,194	0.02%
7,250,000	Hormel Foods Corp.	USD	0.650	6/3/2024	7,273,635	0.49%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
975,000	HPEFS Equipment Trust, Series 2020-1A, Class D	USD	2.260	2/20/2030	995,579	0.07%
5,900,000	HPEFS Equipment Trust, Series 2020-2A, Class D	USD	2.790	7/22/2030	6,112,876	0.41%
700,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	699,975	0.05%
4,365,000	HTA Group Ltd.	USD	7.000	12/18/2025	4,615,987	0.31%
7,350,000	Humana, Inc.	USD	0.650	8/3/2023	7,351,326	0.50%
360,000	Hyatt Hotels Corp.	USD	5.375	4/23/2025	407,742	0.03%
665,000	Hyatt Hotels Corp.	USD	5.750	4/23/2030	814,856	0.06%
580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	587,250	0.04%
2,595,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	2,704,564	0.18%
2,525,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	2,654,406	0.18%
485,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	6.250	5/15/2026	509,638	0.03%
2,830,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,932,135	0.20%
2,400,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,501,616	0.17%
750,000	iHeartCommunications, Inc.	USD	6.375	5/1/2026	791,250	0.05%
3,150,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	3,350,781	0.23%
2,545,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	2,476,667	0.17%
457,963	IndyMac Index Mortgage Loan Trust, Series 2004-AR7, Class A5, 1-month LIBOR + 1.220%	USD	1.309	9/25/2034	438,927	0.03%
2,041,960	IndyMac Index Mortgage Loan Trust, Series 2006-AR2, Class 2A1, 1-month LIBOR + 0.420%	USD	0.509	2/25/2046	1,630,136	0.11%
210,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	210,788	0.01%
119,540,000	International Finance Corp.	INR	5.850	11/25/2022	1,628,886	0.11%
1,285,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	1,227,817	0.08%
735,000	IQVIA, Inc.	USD	5.000	5/15/2027	766,238	0.05%
1,375,000	Iron Mountain, Inc.	USD	5.000	7/15/2028	1,428,281	0.10%
1,375,000	Iron Mountain, Inc.	USD	5.250	7/15/2030	1,465,234	0.10%
555,000	Jazz Securities DAC	USD	4.375	1/15/2029	578,465	0.04%
1,150,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	1,181,625	0.08%
915,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	897,615	0.06%
300,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2011-C3, Class C	USD	5.360	2/15/2046	278,469	0.02%
405,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class C	USD	4.621	10/15/2045	391,694	0.03%
2,435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.414	12/15/2047	2,481,305	0.17%
865,355	JPMorgan Mortgage Trust, Series 2004-S1, Class 2A1	USD	6.000	9/25/2034	905,051	0.06%
1,220,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	936,423	0.06%
3,769,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	3,991,748	0.27%
2,047,720	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	USD	4.250	12/15/2038	2,042,889	0.14%
7,290,000	KeyBank NA, (fixed rate to 6/14/2023, variable rate thereafter)	USD	0.433	6/14/2024	7,298,285	0.50%
930,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	935,831	0.06%
1,455,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,673,526	0.11%
2,305,000	Kraft Heinz Foods Co.	USD	4.875	10/1/2049	2,874,900	0.20%
715,000	Kraft Heinz Foods Co.	USD	5.000	6/4/2042	895,173	0.06%
425,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	393,152	0.03%
1,630,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	4.250	2/1/2027	1,627,283	0.11%
390,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.250	10/1/2025	395,850	0.03%
415,000	Lamar Media Corp.	USD	3.750	2/15/2028	421,225	0.03%
825,000	Lamar Media Corp.	USD	4.000	2/15/2030	838,910	0.06%
680,000	Lamb Weston Holdings, Inc.	USD	4.875	5/15/2028	753,100	0.05%
194,850	Legacy Mortgage Asset Trust, Series 2019-GS2, Class A1	USD	3.750	1/25/2059	195,010	0.01%
1,993,382	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	2,009,218	0.14%
2,237,355	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	2,239,567	0.15%
1,783,024	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	1,793,759	0.12%
1,192,022	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,213,373	0.08%
340,377	Lehman XS Trust, Series 2006-2N, Class 1A1, 1-month LIBOR + 0.520%	USD	0.609	2/25/2046	313,054	0.02%
310,000	Lennar Corp.	USD	4.875	12/15/2023	336,738	0.02%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,550,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	3,012,187	0.20%
470,000	Level 3 Financing, Inc.	USD	4.625	9/15/2027	488,095	0.03%
1,790,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,947,323	0.13%
1,295,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	1,428,398	0.10%
1,195,000	Liberty Media Corp.	USD	0.500	12/1/2050	1,311,512	0.09%
1,070,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	1,127,684	0.08%
420,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	458,052	0.03%
620,000	Livongo Health, Inc.	USD	0.875	6/1/2025	916,118	0.06%
1,720,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	1,759,183	0.12%
1,089,546	MAPS Ltd., Series 2018-1A, Class A	USD	4.212	5/15/2043	1,096,998	0.07%
1,419,328	MAPS Ltd., Series 2018-1A, Class B	USD	5.193	5/15/2043	1,322,549	0.09%
3,300,000	MARB BondCo. PLC	USD	3.950	1/29/2031	3,207,600	0.22%
310,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	311,014	0.02%
440,000	Marriott International, Inc., Series EE	USD	5.750	5/1/2025	507,722	0.03%
695,000	Marriott International, Inc., Series FF	USD	4.625	6/15/2030	804,762	0.05%
1,125,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	1,132,031	0.08%
1,450,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	1,514,279	0.10%
181,107	MASTR Adjustable Rate Mortgages Trust, Series 2004-4, Class 5A1	USD	2.750	5/25/2034	183,908	0.01%
228,363	MASTR Alternative Loan Trust, Series 2003-9, Class 4A1	USD	5.250	11/25/2033	234,387	0.02%
214,773	MASTR Alternative Loan Trust, Series 2004-5, Class 1A1	USD	5.500	6/25/2034	220,719	0.01%
214,941	MASTR Alternative Loan Trust, Series 2004-5, Class 2A1	USD	6.000	6/25/2034	221,790	0.02%
644,646	MASTR Alternative Loan Trust, Series 2004-8, Class 2A1	USD	6.000	9/25/2034	663,087	0.05%
2,845,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	2,856,581	0.19%
34,151	Merrill Lynch Mortgage Investors Trust, Series 2006-2, Class 2A	USD	2.100	5/25/2036	34,716	0.00%
1,346,875(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	6,877,664	0.47%
6,270,000	Mexico Government International Bond	USD	3.771	5/24/2061	5,878,376	0.40%
5,430,000	Mexico Government International Bond	USD	4.280	8/14/2041	5,764,542	0.39%
2,670,000	MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	USD	3.875	2/15/2029	2,733,786	0.19%
1,315,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	1,313,199	0.09%
1,585,000	Micron Technology, Inc.	USD	4.663	2/15/2030	1,858,471	0.13%
5,645,000	Micron Technology, Inc.	USD	5.327	2/6/2029	6,856,400	0.47%
245,000	Mill City Mortgage Trust, Series 2021-NMR1, Class M2	USD	2.500	11/25/2060	253,740	0.02%
225,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	234,000	0.02%
657,000	Millicom International Cellular S.A.	USD	5.125	1/15/2028	683,280	0.05%
7,275,000	Morgan Stanley, GMTN, (fixed rate to 1/22/2024, variable rate thereafter)	USD	0.791	1/22/2025	7,286,713	0.49%
1,233,113	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	USD	5.211	6/15/2044	1,219,426	0.08%
2,515,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	USD	5.211	6/15/2044	1,941,276	0.13%
309,303	Morgan Stanley Mortgage Loan Trust, Series 2005-7, Class 4A2	USD	5.500	11/25/2035	265,322	0.02%
619,154	Morgan Stanley Mortgage Loan Trust, Series 2005-7, Class 7A5	USD	5.500	11/25/2035	645,988	0.04%
1,916,414	Motel 6 Trust, Series 2017-M6MZ, Class M, 1- month LIBOR + 6.927%	USD	7.020	8/15/2024	1,854,346	0.13%
2,305,000	MSCI, Inc.	USD	3.625	9/1/2030	2,423,131	0.16%
570,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	568,575	0.04%
383,431	MVW LLC, Series 2020-1A, Class C	USD	4.210	10/20/2037	407,804	0.03%
342,573	MVW Owner Trust, Series 2019-1A, Class C	USD	3.330	11/20/2036	351,412	0.02%
455,000	National Health Investors, Inc.	USD	3.000	2/1/2031	454,236	0.03%
1,605,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	1,649,137	0.11%
90,000	Navient Corp.	USD	5.875	10/25/2024	98,257	0.01%
1,035,000	Navient Private Education Refi Loan Trust, Series 2018-A, Class B	USD	3.680	2/18/2042	1,057,771	0.07%
3,410,000	Navient Private Education Refi Loan Trust, Series 2019-FA, Class B	USD	3.120	8/15/2068	3,535,420	0.24%
695,000	Navient Private Education Refi Loan Trust, Series 2019-GA, Class B	USD	3.080	10/15/2068	723,922	0.05%
1,290,000	Navient Private Education Refi Loan Trust, Series 2020-FA, Class B	USD	2.690	7/15/2069	1,357,987	0.09%
1,560,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	1,571,700	0.11%
570,000	NCL Finance Ltd.	USD	6.125	3/15/2028	575,700	0.04%
1,040,000	Netflix, Inc.	USD	4.875	4/15/2028	1,215,334	0.08%
3,525,000	Netflix, Inc.	USD	4.875	6/15/2030	4,246,814	0.29%
710,000	Netflix, Inc.	USD	5.375	11/15/2029	875,963	0.06%
665,000	Netflix, Inc.	USD	5.875	11/15/2028	826,263	0.06%
780,000	Netflix, Inc.	USD	6.375	5/15/2029	1,002,671	0.07%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
6,780,000	New York Life Global Funding, 3-month LIBOR + 0.320%	USD	0.495	8/6/2021	6,780,227	0.46%
1,660,000	Nokia OYJ, EMTN	EUR	2.000	3/11/2026	2,088,112	0.14%
625,000	Novelis Corp.	USD	4.750	1/30/2030	665,506	0.05%
480,000	NRG Energy, Inc.	USD	5.250	6/15/2029	514,800	0.03%
1,075,000	NRG Energy, Inc.	USD	5.750	1/15/2028	1,142,188	0.08%
330,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.400	5/1/2030	365,075	0.02%
1,125,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	1,138,039	0.08%
75,000	Occidental Petroleum Corp.	USD	5.550	3/15/2026	82,094	0.01%
5,000	OneMain Finance Corp.	USD	6.875	3/15/2025	5,672	0.00%
1,595,000	OneMain Finance Corp.	USD	8.875	6/1/2025	1,754,468	0.12%
3,120,000	OneMain Financial Issuance Trust, Series 2015-3A, Class B	USD	4.160	11/20/2028	3,123,195	0.21%
3,230,000	OneMain Financial Issuance Trust, Series 2019-1A, Class D	USD	4.220	2/14/2031	3,249,436	0.22%
1,110,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B	USD	4.830	5/14/2032	1,163,823	0.08%
1,020,000	OneMain Financial Issuance Trust, Series 2020-2A, Class C	USD	2.760	9/14/2035	1,055,561	0.07%
810,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	818,689	0.06%
570,000	Open Text Corp.	USD	3.875	2/15/2028	588,668	0.04%
530,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	547,225	0.04%
2,865,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	2,919,206	0.20%
1,075,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.625	3/15/2030	1,080,375	0.07%
320,000	Ovintiv, Inc.	USD	6.500	8/15/2034	426,853	0.03%
140,000	Ovintiv, Inc.	USD	6.500	2/1/2038	190,375	0.01%
695,000	Ovintiv, Inc.	USD	6.625	8/15/2037	944,694	0.06%
90,000	Ovintiv, Inc.	USD	7.200	11/1/2031	120,290	0.01%
85,000	Ovintiv, Inc.	USD	7.375	11/1/2031	114,840	0.01%
385,000	Ovintiv, Inc.	USD	8.125	9/15/2030	530,138	0.04%
4,160,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	4,373,337	0.30%
2,840,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	2,870,500	0.19%
1,415,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	1,413,591	0.10%
1,785,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	1,595,766	0.11%
2,135,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	2,021,253	0.14%
255,000	Pacific Gas & Electric Co.	USD	4.950	7/1/2050	263,432	0.02%
6,145,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	8,818,075	0.60%
1,385,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	1,314,019	0.09%
435,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	1,315,309	0.09%
875,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	862,706	0.06%
12,050,000	Petroleos Mexicanos	USD	5.950	1/28/2031	11,845,150	0.80%
5,290,000	Petroleos Mexicanos	USD	6.625	6/15/2035	5,107,971	0.35%
1,343,023	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.262	9/5/2048	1,347,871	0.09%
3,028,875	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	3,138,460	0.21%
600,000	Playtika Holding Corp.	USD	4.250	3/15/2029	598,500	0.04%
1,135,000	Post Holdings, Inc.	USD	5.750	3/1/2027	1,181,365	0.08%
910,000	Prestige Auto Receivables Trust, Series 2019-1A, Class E	USD	3.900	5/15/2026	936,541	0.06%
985,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	1,020,013	0.07%
715,000	Progress Residential Trust, Series 2018-SFR3, Class E	USD	4.873	10/17/2035	720,347	0.05%
2,803,000	Progress Residential Trust, Series 2019-SFR1, Class E	USD	4.466	8/17/2035	2,862,953	0.19%
1,005,000	Progress Residential Trust, Series 2019-SFR3, Class D	USD	2.871	9/17/2036	1,020,194	0.07%
785,000	Progress Residential Trust, Series 2020-SFR3, Class E	USD	2.296	10/17/2027	790,810	0.05%
795,000	Progress Residential Trust, Series 2021-SFR2, Class E2	USD	2.647	4/19/2038	805,060	0.05%
570,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	579,413	0.04%
470,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	476,666	0.03%
930,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	930,655	0.06%
400,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	400,280	0.03%
585,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.640	7/17/2038	589,919	0.04%
415,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	415,053	0.03%
7,080,000	Province of Ontario Canada	USD	1.050	4/14/2026	7,162,482	0.49%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
67,000,000	Provincia de Buenos Aires Argentina Deposit Rates Badlar Pvt Banks + 3.750%	ARS	37.883	4/12/2025	318,375	0.02%
165,360,000	Provincia de Buenos Aires Argentina Deposit Rates Badlar Pvt Banks + 3.830%	ARS	37.957	5/31/2022	873,738	0.06%
2,960,268	PRPM LLC, Series 2020-1A, Class A1	USD	2.981	2/25/2025	2,974,377	0.20%
5,059,906	PRPM LLC, Series 2020-5, Class A1	USD	3.104	11/25/2025	5,098,508	0.35%
1,479,080	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	1,499,759	0.10%
2,962,567	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	2,999,602	0.20%
3,866,066	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	3,911,237	0.27%
1,550,000	Qorvo, Inc.	USD	3.375	4/1/2031	1,608,946	0.11%
5,865,000	Quicken Loans LLC	USD	5.250	1/15/2028	6,172,912	0.42%
2,520,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	2,526,300	0.17%
4,810,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	4,905,262	0.33%
1,350,000	RBS Commercial Funding, Inc., Series 2013-GSP, Class A	USD	3.834	1/15/2032	1,431,951	0.10%
1,012,040	RCO V Mortgage LLC, Series 2020-1, Class A1	USD	3.105	9/25/2025	1,019,949	0.07%
3,980,000	Republic Finance Issuance Trust, Series 2019-A, Class A	USD	3.430	11/22/2027	4,020,611	0.27%
338,660,000	Republic of South Africa Government Bond, Series 2037	ZAR	8.500	1/31/2037	19,751,174	1.34%
6,615,000	Royal Bank of Canada	USD	1.200	4/27/2026	6,634,514	0.45%
240,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	234,264	0.02%
3,090,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	3,150,873	0.21%
3,830,457	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	3,802,131	0.26%
3,745,000	Sabine Pass Liquefaction LLC	USD	4.500	5/15/2030	4,379,777	0.30%
240,000	Sabre GBLB, Inc.	USD	9.250	4/15/2025	280,800	0.02%
4,875,000	salesforce.com, Inc.	USD	0.625	7/15/2024	4,888,139	0.33%
4,140,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	4,272,038	0.29%
3,210,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	USD	5.350	3/15/2028	3,458,919	0.23%
1,140,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	1,166,190	0.08%
4,075,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	3,982,497	0.27%
3,680,000	SBA Communications Corp.	USD	3.125	2/1/2029	3,614,119	0.25%
2,940,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	3,167,850	0.21%
1,090,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	1,222,304	0.08%
1,325,000	Sensata Technologies BV	USD	4.000	4/15/2029	1,359,781	0.09%
1,558,947	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class C	USD	3.510	7/20/2037	1,610,301	0.11%
1,355,000	Sirius XM Radio, Inc.	USD	5.000	8/1/2027	1,415,975	0.10%
110,000	Sirius XM Radio, Inc.	USD	5.500	7/1/2029	120,467	0.01%
1,074,384	SLAM Ltd., Series 2021-1A, Class B	USD	3.422	6/15/2046	1,100,707	0.07%
556,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3	USD	3.591	6/15/2032	555,450	0.04%
1,609,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3	USD	2.960	3/15/2033	1,608,847	0.11%
173,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4	USD	2.960	3/15/2033	172,984	0.01%
800,000	SMB Private Education Loan Trust, Series 2015-C, Class B	USD	3.500	9/15/2043	837,056	0.06%
787,452	SMB Private Education Loan Trust, Series 2017-B, Class A2B, 1-month LIBOR + 0.750%	USD	0.843	10/15/2035	790,377	0.05%
190,000	SMB Private Education Loan Trust, Series 2018-B, Class B	USD	4.000	7/15/2042	209,176	0.01%
510,000	SMB Private Education Loan Trust, Series 2018-C, Class B	USD	4.000	11/17/2042	547,775	0.04%
385,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	393,579	0.03%
5,195,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	5,448,320	0.37%
347,587	SoFi Consumer Loan Program Trust, Series 2018-1, Class B	USD	3.650	2/25/2027	352,056	0.02%
752,549	SoFi Consumer Loan Program Trust, Series 2018-2, Class B	USD	3.790	4/26/2027	759,048	0.05%
1,010,000	SoFi Consumer Loan Program Trust, Series 2018-4, Class C	USD	4.170	11/26/2027	1,027,676	0.07%
429,113	SoFi Professional Loan Program LLC, Series 2016-A, Class B	USD	3.570	1/26/2038	433,956	0.03%
125,000	SoFi Professional Loan Program LLC, Series 2016-C, Class B	USD	3.350	5/25/2037	126,796	0.01%
1,350,000	SoFi Professional Loan Program Trust, Series 2020-A, Class BFX	USD	3.120	5/15/2046	1,399,347	0.09%
605,000	Southern California Edison Co.	USD	3.650	2/1/2050	616,946	0.04%
170,000	Southern California Edison Co.	USD	4.000	4/1/2047	179,947	0.01%
215,000	Southern California Edison Co., Series C	USD	4.125	3/1/2048	235,559	0.02%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,550,000	Southwest Airlines Co.	USD	1.250	5/1/2025	3,737,344	0.25%
305,000	Spirit AeroSystems, Inc.	USD	4.600	6/15/2028	295,088	0.02%
2,580,000	Spirit AeroSystems, Inc.	USD	7.500	4/15/2025	2,734,800	0.19%
1,530,000	Splunk, Inc.	USD	1.125	6/15/2027	1,487,925	0.10%
3,071,174	SpringCastle America Funding LLC, Series 2020-AA, Class A	USD	1.970	9/25/2037	3,103,274	0.21%
330,000	Sprint Capital Corp.	USD	6.875	11/15/2028	425,736	0.03%
524,509	Sprite Ltd., Series 2017-1, Class A	USD	4.250	12/15/2037	522,384	0.04%
1,021,957	Sprite Ltd., Series 2017-1, Class B	USD	5.750	12/15/2037	905,195	0.06%
1,545,000	Square, Inc.	USD	3.500	6/1/2031	1,605,394	0.11%
535,000	SS&C Technologies, Inc.	USD	5.500	9/30/2027	566,217	0.04%
2,546,925	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	USD	4.540	2/25/2044	2,696,965	0.18%
3,550,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	USD	3.265	2/18/2036	3,594,054	0.24%
1,100,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	1,296,115	0.09%
1,060,000	Starwood Retail Property Trust, Series 2014-STAR, Class C, 1-month LIBOR + 2.750%	USD	2.843	11/15/2027	462,839	0.03%
4,243,654	Starwood Retail Property Trust, Series 2014-STAR, Class D, 1-month LIBOR + 3.500%	USD	3.593	11/15/2027	1,073,015	0.07%
3,575,000	Starwood Retail Property Trust, Series 2014-STAR, Class E, 1-month LIBOR + 4.400%	USD	4.493	11/15/2027	333,760	0.02%
2,355,242	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-14, Class A1, 1-month LIBOR + 0.310%	USD	0.399	7/25/2035	1,729,559	0.12%
2,235,000	Suzano Austria GmbH	USD	3.750	1/15/2031	2,328,423	0.16%
6,780,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	7,059,268	0.48%
3,350,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	3,513,503	0.24%
6,435,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	7,265,694	0.49%
550,000	T-Mobile USA, Inc.	USD	4.500	2/1/2026	562,788	0.04%
795,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	821,799	0.06%
4,145,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	4,419,813	0.30%
890,000	Tenet Healthcare Corp.	USD	4.625	6/15/2028	921,039	0.06%
340,000	Tenet Healthcare Corp.	USD	4.875	1/1/2026	351,050	0.02%
625,000	Tenet Healthcare Corp.	USD	6.125	10/1/2028	665,625	0.05%
255,000	Tenet Healthcare Corp.	USD	6.250	2/1/2027	265,519	0.02%
1,665,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	6.000	1/31/2025	2,152,584	0.15%
5,970,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	5,914,897	0.40%
10,035,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	8,855,887	0.60%
1,015,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	1,114,673	0.08%
398,012	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	USD	2.730	8/21/2045	404,643	0.03%
2,716,440	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	2,710,827	0.18%
4,157,406	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	4,139,808	0.28%
430,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	391,945	0.03%
500,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	525,869	0.04%
3,010,000	TransDigm, Inc.	USD	6.250	3/15/2026	3,156,737	0.21%
1,535,000	Travel & Leisure Co.	USD	4.625	3/1/2030	1,585,256	0.11%
195,000	Travel & Leisure Co.	USD	6.000	4/1/2027	211,088	0.01%
960,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,071,600	0.07%
1,040,000	Tricon American Homes, Series 2020-SFR1, Class E	USD	3.544	7/17/2038	1,101,256	0.07%
1,170,000	Tricon American Homes Trust, Series 2020-SFR2, Class E1	USD	2.730	11/17/2039	1,184,564	0.08%
2,255,000	TriNet Group, Inc.	USD	3.500	3/1/2029	2,257,819	0.15%
1,960,000	Twitter, Inc.	USD	0.000	3/15/2026	1,882,825	0.13%
1,670,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	1,629,085	0.11%
515,000	Uber Technologies, Inc.	USD	7.500	5/15/2025	551,539	0.04%
680,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	733,720	0.05%
5,440,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	5,944,288	0.40%
5,160,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	5,527,650	0.38%
1,370,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class E	USD	4.886	5/10/2063	128,780	0.01%
2,255,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	USD	2.569	9/22/2026	2,301,517	0.16%
6,225,716	United Airlines Pass Through Trust, Series 2019-2, Class B	USD	3.500	11/1/2029	6,161,778	0.42%
672,660	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	704,463	0.05%
585,000	United Airlines, Inc.	USD	4.375	4/15/2026	601,895	0.04%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
880,000	United Airlines, Inc.	USD	4.625	4/15/2029	905,300	0.06%
5,460,000	United Rentals North America, Inc.	USD	4.000	7/15/2030	5,671,575	0.38%
7,210,000	UnitedHealth Group, Inc.	USD	0.550	5/15/2024	7,221,757	0.49%
952,310	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	955,121	0.06%
1,660,000	Virgin Media Finance PLC	USD	5.000	7/15/2030	1,689,050	0.11%
5,360,000	Vistra Operations Co. LLC	USD	3.700	1/30/2027	5,742,943	0.39%
7,235,000	VMware, Inc.	USD	1.000	8/15/2024	7,258,133	0.49%
435,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	419,862	0.03%
1,304,802	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	1,305,828	0.09%
3,575,819	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	3,574,321	0.24%
1,713,045	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	1,715,915	0.12%
2,347,994	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	2,350,670	0.16%
2,041,315	Wave LLC, Series 2017-1A, Class A	USD	3.844	11/15/2042	2,035,800	0.14%
440,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class C	USD	4.185	11/15/2059	376,354	0.03%
3,094,293	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.308	7/15/2046	3,105,906	0.21%
545,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	547,629	0.04%
4,885,000	Wells Fargo Commercial Mortgage Trust, Series 2019-JWDR, Class C	USD	3.038	9/15/2031	4,970,802	0.34%
4,048,175	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	4,326,001	0.29%
1,020,600	Wendy's Funding LLC, Series 2019-1A, Class A2II	USD	4.080	6/15/2049	1,117,931	0.08%
1,455,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	1,479,910	0.10%
1,675,000	Westlake Automobile Receivables Trust, Series 2020-3A, Class D	USD	1.650	2/17/2026	1,702,303	0.12%
3,504,376	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.425	3/15/2044	1,707,332	0.12%
1,699,593	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	USD	4.964	6/15/2044	1,071,052	0.07%
2,245,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class C	USD	4.361	12/15/2045	1,952,757	0.13%
725,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class C	USD	4.803	6/15/2045	522,524	0.04%
1,875,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class D	USD	4.803	6/15/2045	1,266,960	0.09%
975,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class E	USD	4.803	6/15/2045	430,799	0.03%
1,105,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	1,161,435	0.08%
600,581	Willis Engine Structured Trust IV, Series 2018-A, Class A	USD	4.750	9/15/2043	598,692	0.04%
787,517	Willis Engine Structured Trust V, Series 2020-A, Class A	USD	3.228	3/15/2045	796,201	0.05%
897,750	Wingstop Funding LLC, Series 2020-1A, Class A2	USD	2.841	12/5/2050	932,475	0.06%
6,995,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class M	USD	2.710	7/15/2026	7,167,974	0.49%
1,770,000	YPF S.A.	USD	6.950	7/21/2027	1,234,929	0.08%
2,100,000	Yum! Brands, Inc.	USD	3.625	3/15/2031	2,142,000	0.15%
2,680,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	2,877,650	0.20%
920,000	Yum! Brands, Inc.	USD	4.750	1/15/2030	1,007,400	0.07%
1,600,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	1,054,108	0.07%
1,725,000	Ziggo BV	USD	4.875	1/15/2030	1,776,905	0.12%
1,372,000	Ziggo BV	USD	5.500	1/15/2027	1,422,421	0.10%
	Total				1,161,900,620	78.83%
Collateralized Loan Obligations						
1,350,000	AGL CLO 3 Ltd., Series 2020-3A, Class C, 3-month LIBOR + 2.150%	USD	2.276	1/15/2033	1,349,998	0.09%
1,740,000	AGL CLO 3 Ltd., Series 2020-3A, Class D, 3-month LIBOR + 3.300%	USD	3.426	1/15/2033	1,740,466	0.12%
1,155,000	AIG CLO Ltd., Series 2019-1A, Class E, 3-month LIBOR + 6.620%	USD	6.746	4/15/2032	1,155,025	0.08%
865,000	Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class DR, 3-month LIBOR + 4.000%	USD	4.184	7/15/2032	865,497	0.06%
480,000	Apidos CLO XX, Series 2015-20A, Class BRR, 3-month LIBOR + 1.950%	USD	2.134	7/16/2031	479,999	0.03%
3,175,000	Apidos CLO XXIII, Series 2015-23A, Class CR, 3-month LIBOR + 2.000%	USD	2.184	4/15/2033	3,174,907	0.22%
500,000	Ares LIX CLO Ltd., Series 2021-59A, Class E, 3-month LIBOR + 6.250%	USD	6.435	4/25/2034	499,111	0.03%
1,105,000	Atlas Senior Loan Fund Ltd., Series 2021-16A, Class D, 3-month LIBOR + 3.700%	USD	3.843	1/20/2034	1,108,406	0.08%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
400,000	Ballyrock CLO Ltd., Series 2018-1A, Class C, 3-month LIBOR + 3.150%	USD	3.284	4/20/2031	397,143	0.03%
850,000	Barings CLO Ltd., Series 2019-4A, Class C, 3-month LIBOR + 2.800%	USD	2.926	1/15/2033	853,614	0.06%
1,830,000	Basswood Park CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.650%	USD	3.041	4/20/2034	1,829,913	0.12%
2,145,000	Battalion CLO XIV Ltd., Series 2019-14A, Class E, 3-month LIBOR + 6.680%	USD	6.868	4/20/2032	2,145,065	0.15%
500,000	Battalion CLO XVI Ltd., Series 2019-16A, Class D, 3-month LIBOR + 4.360%	USD	4.494	12/19/2032	502,513	0.03%
915,000	Bristol Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 1.950%	USD	2.134	4/15/2029	914,573	0.06%
455,000	Burnham Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 2.150%	USD	2.338	10/20/2029	455,158	0.03%
400,000	Carbone CLO Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.800%	USD	1.934	1/20/2031	399,241	0.03%
970,000	CarVal CLO IV Ltd., Series 2021-1A, Class D, 3-month LIBOR + 3.250%	USD	3.880	7/20/2034	970,000	0.07%
500,000	Catamaran CLO Ltd., Series 2013-1A, Class CR, 3-month LIBOR + 1.800%	USD	1.981	1/27/2028	500,233	0.03%
730,000	CIFC Funding II Ltd., Series 2013-2A, Class A3LR, 3-month LIBOR + 1.950%	USD	2.084	10/18/2030	728,903	0.05%
265,000	CIFC Funding II Ltd., Series 2014-2RA, Class A3, 3-month LIBOR + 1.900%	USD	2.025	4/24/2030	265,000	0.02%
875,000	Dryden 45 Senior Loan Fund, Series 2016-45A, Class ER, 3-month LIBOR + 5.850%	USD	6.034	10/15/2030	858,881	0.06%
250,000	Dryden 64 CLO Ltd., Series 2018-64A, Class C, 3-month LIBOR + 1.750%	USD	1.940	4/18/2031	248,588	0.02%
615,000	Dryden 80 CLO Ltd., Series 2019-80A, Class D1, 3-month LIBOR + 4.100%	USD	4.290	1/17/2033	619,201	0.04%
300,000	Dryden XXVI Senior Loan Fund, Series 2013-26A, Class CR, 3-month LIBOR + 1.850%	USD	2.034	4/15/2029	299,649	0.02%
330,000	Galaxy XXIX CLO Ltd., Series 2018-29A, Class D, 3-month LIBOR + 2.400%	USD	2.556	11/15/2026	329,717	0.02%
1,405,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class E, 3-month LIBOR + 5.850%	USD	6.000	11/22/2031	1,394,156	0.10%
650,000	Gilbert Park CLO Ltd., Series 2017-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	10/15/2030	649,995	0.04%
320,000	Goldentree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class C, 3-month LIBOR + 1.900%	USD	2.088	4/20/2030	319,956	0.02%
990,000	Hayfin Kingsland XI Ltd., Series 2019-2A, Class E, 3-month LIBOR + 6.900%	USD	7.034	7/20/2032	993,370	0.07%
310,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	309,998	0.02%
475,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class C, 3-month LIBOR + 2.150%	USD	2.323	1/23/2031	475,031	0.03%
300,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	300,017	0.02%
3,300,000	Neuberger Berman CLO Ltd., Series 2013-14A, Class CR2, 3-month LIBOR + 1.900%	USD	2.032	1/28/2030	3,292,216	0.22%
2,100,000	Oaktree CLO Ltd., Series 2019-4A, Class E, 3-month LIBOR + 7.230%	USD	7.418	10/20/2032	2,096,606	0.14%
495,000	Octagon Investment Partners 39 Ltd., Series 2018-3A, Class E, 3-month LIBOR + 5.750%	USD	5.884	10/20/2030	489,984	0.03%
1,420,000	Octagon Investment Partners 40 Ltd., Series 2019-1A, Class D, 3-month LIBOR + 3.800%	USD	3.934	4/20/2031	1,421,905	0.10%
920,000	Octagon Investment Partners XXII Ltd., Series 2014-1A, Class CRR, 3-month LIBOR + 1.900%	USD	2.084	1/22/2030	910,980	0.06%
445,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class ER, 3-month LIBOR + 6.360%	USD	6.546	4/21/2034	445,022	0.03%
1,900,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class ER, 3-month LIBOR + 6.250%	USD	6.378	7/2/2035	1,900,007	0.13%
1,585,000	OHA Credit Funding 4 Ltd., Series 2019-4A, Class E, 3-month LIBOR + 6.100%	USD	6.238	10/22/2032	1,584,968	0.11%
1,745,000	OHA Credit Funding 5 Ltd., Series 2020-5A, Class C, 3-month LIBOR + 2.000%	USD	2.134	4/18/2033	1,744,997	0.12%
2,245,000	OHA Loan Funding Ltd., Series 2013-1A, Class DR2, 3-month LIBOR + 3.050%	USD	3.188	7/23/2031	2,245,261	0.15%
1,570,000	OHA Loan Funding Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 1.950%	USD	2.138	1/20/2033	1,565,697	0.11%
2,050,000	OZLM XXIII Ltd., Series 2019-23A, Class DR, 3-month LIBOR + 3.750%	USD	3.934	4/15/2034	2,059,108	0.14%
300,000	Palmer Square CLO Ltd., Series 2015-2A, Class BR2, 3-month LIBOR + 1.950%	USD	2.138	7/20/2030	300,034	0.02%
1,870,000	Palmer Square CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 4.400%	USD	4.556	8/15/2026	1,870,028	0.13%

Loomis Sayles Strategic Alpha Fund

Investments as of July 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,610,000	Parallel Ltd., Series 2017-1A, Class CR, 3-month LIBOR + 2.000%	USD	2.188	7/20/2029	2,599,091	0.18%
1,645,000	Parallel Ltd., Series 2018-2A, Class B, 3-month LIBOR + 2.150%	USD	2.338	10/20/2031	1,635,161	0.11%
1,045,000	Pikes Peak CLO 1, Series 2018-1A, Class D, 3-month LIBOR + 3.150%	USD	3.275	7/24/2031	1,042,423	0.07%
3,885,000	Pikes Peak CLO 3, Series 2019-3A, Class E, 3-month LIBOR + 6.860%	USD	6.985	4/25/2030	3,871,129	0.26%
340,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	USD	3.438	4/20/2034	342,019	0.02%
920,000	Regatta XIII Funding Ltd., Series 2018-2A, Class C, 3-month LIBOR + 3.100%	USD	3.284	7/15/2031	920,846	0.06%
2,565,000	Rockford Tower CLO Ltd., Series 2017-2A, Class CR, 3-month LIBOR + 1.900%	USD	2.084	10/15/2029	2,564,981	0.17%
920,000	TCW CLO Ltd., Series 2018-1, Class D, 3-month LIBOR + 2.910%	USD	3.035	4/25/2031	911,635	0.06%
1,030,000	TICP CLO VII Ltd., Series 2017-7A, Class CR, 3-month LIBOR + 2.150%	USD	2.276	4/15/2033	1,030,465	0.07%
610,000	TICP CLO XV Ltd., Series 2020-15A, Class C, 3-month LIBOR + 2.150%	USD	2.338	4/20/2033	610,281	0.04%
895,000	TRESTLES CLO II Ltd., Series 2018-2A, Class D, 3-month LIBOR + 5.750%	USD	5.875	7/25/2031	879,005	0.06%
695,000	Voya CLO Ltd, Series 2019-3A, Class D, 3-month LIBOR + 3.850%	USD	4.040	10/17/2032	696,464	0.05%
2,435,000	York CLO-7 Ltd., Series 2019-2A, Class D, 3-month LIBOR + 3.800%	USD	3.984	1/22/2033	2,442,096	0.17%
	Total				68,605,733	4.66%
Common Stocks						
3,051	Abbott Laboratories				369,110	0.02%
1,809	Accenture PLC, Class A				574,683	0.04%
5,504	Activision Blizzard, Inc.				460,244	0.03%
20,255	AES Corp. (The)				480,043	0.03%
4,140	Allstate Corp. (The)				538,407	0.04%
2,069	American Tower Corp.				585,113	0.04%
1,440	Anthem, Inc.				552,974	0.04%
13,532	Apple, Inc.				1,973,778	0.13%
4,049	Applied Materials, Inc.				566,577	0.04%
1,489	Artisan Partners Asset Management, Inc., Class A				71,606	0.00%
5,371	Blackstone Group, Inc. (The), Class A				619,115	0.04%
305	Booking Holdings, Inc.				664,369	0.04%
7,618	Bristol-Myers Squibb Co.				517,034	0.04%
14,685	California Resources Corp.				412,795	0.03%
2,508	Caterpillar, Inc.				518,529	0.04%
362,679	Cemex SAB de CV, Sponsored ADR				2,948,580	0.20%
5,290	Chevron Corp.				538,575	0.04%
10,937	Cisco Systems, Inc.				605,582	0.04%
7,859	Citigroup, Inc.				531,426	0.04%
3,038	Citizens Financial Group, Inc.				128,082	0.01%
9,567	Coca-Cola Co. (The)				545,606	0.04%
9,847	Comcast Corp., Class A				579,299	0.04%
8,334	ConocoPhillips				467,204	0.03%
1,289	Costco Wholesale Corp.				553,909	0.04%
2,219	Cummins, Inc.				515,030	0.03%
1,623	Deere & Co.				586,861	0.04%
47,898	Energy Transfer LP				472,274	0.03%
2,679	Estee Lauder Cos., Inc. (The), Class A				894,331	0.06%
6,552	Expeditors International of Washington, Inc.				840,294	0.06%
9,324	Exxon Mobil Corp.				536,783	0.04%
11,600	Fidelity National Financial, Inc.				517,476	0.03%
14,108	Fox Corp., Class A				503,091	0.03%
138,555	Hexion Holdings Corp., Class B				2,662,611	0.18%
1,613	Home Depot, Inc. (The)				529,370	0.04%
18,395	HP, Inc.				531,064	0.04%
16,177	Interpublic Group of Cos., Inc. (The)				572,019	0.04%
920	Intuit, Inc.				487,572	0.03%
11,610	Iron Mountain, Inc.				508,054	0.03%
11,713	Johnson & Johnson				2,016,979	0.14%
3,531	JPMorgan Chase & Co.				535,935	0.04%
1,647	KLA Corp.				573,420	0.04%
806	Lam Research Corp.				513,752	0.03%
2,669	Lowe's Cos., Inc.				514,290	0.03%
1,234	LVMH Moet Hennessy Louis Vuitton SE				988,023	0.07%
5,144	LyondellBasell Industries NV, Class A				510,954	0.03%
3,275	MasterCard, Inc., Class A				1,263,953	0.09%
1,994	Microsoft Corp.				568,111	0.04%
6,103	Morgan Stanley				585,766	0.04%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

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8,101	Newmont Corp.				508,905	0.03%
1,561	Nexstar Media Group, Inc., Class A				229,576	0.02%
4,001	NIKE, Inc., Class B				670,208	0.05%
1,974	Norfolk Southern Corp.				508,956	0.03%
2,804	NVIDIA Corp.				546,752	0.04%
2,657	NXP Semiconductors NV				548,378	0.04%
14,484	Omega Healthcare Investors, Inc.				525,480	0.04%
9,001	OneMain Holdings, Inc.				549,061	0.04%
6,857	Oracle Corp.				597,519	0.04%
1,687	Parker-Hannifin Corp.				526,395	0.04%
13,331	Pfizer, Inc.				570,700	0.04%
5,161	Philip Morris International, Inc.				516,564	0.03%
7,993	Procter & Gamble Co. (The)				1,136,844	0.08%
3,904	QUALCOMM, Inc.				584,819	0.04%
1,353	Reliance Steel & Aluminum Co.				212,624	0.01%
4,492	Ross Stores, Inc.				551,123	0.04%
7,082	Ryder System, Inc.				539,294	0.04%
11,312	Starbucks Corp.				1,373,616	0.09%
47,102	T-Mobile US, Inc.				6,783,630	0.46%
2,268	Target Corp.				592,061	0.04%
2,632	Texas Instruments, Inc.				501,712	0.03%
1,078	Thermo Fisher Scientific, Inc.				582,131	0.04%
8,197	TJX Cos., Inc. (The)				564,036	0.04%
9,474	Truist Financial Corp.				515,670	0.03%
6,817	Tyson Foods, Inc., Class A				487,143	0.03%
15,626	Umpqua Holdings Corp.				294,863	0.02%
2,680	United Parcel Service, Inc., Class B				512,845	0.03%
1,404	UnitedHealth Group, Inc.				578,757	0.04%
9,261	Verizon Communications, Inc.				516,579	0.03%
2,990	Visa, Inc., Class A				736,706	0.05%
3,822	Walmart, Inc.				544,826	0.04%
32,298	Whiting Petroleum Corp.				1,514,776	0.10%
	Total				59,453,202	4.03%
Preferred Stocks						
3,246	2020 Cash Mandatory Exchangeable Trust		5.250		4,068,666	0.27%
2,914	Bank of America Corp., Series L		7.250		4,311,409	0.29%
18,872	Boston Scientific Corp., Series A		5.500		2,318,614	0.16%
31,289	Bunge Ltd.		4.875		3,662,377	0.25%
30,745	Clarivate PLC, Series A		5.250		2,794,720	0.19%
2,329	El Paso Energy Capital Trust I		4.750		116,916	0.01%
3,705	Wells Fargo & Co., Class A, Series L		7.500		5,603,850	0.38%
	Total				22,876,552	1.55%
Senior Loans						
621,706	AmWINS Group, Inc., 2021 Term Loan B, 1-month LIBOR + 2.250%	USD	3.000	2/19/2028	611,957	0.04%
2,635,000	CoreLogic, Inc., Term Loan, 1-month LIBOR + 3.500%	USD	4.000	6/2/2028	2,619,348	0.18%
1,455,000	DirectTV Financing LLC, Term Loan	USD		7/22/2027	1,451,552	0.10%
1,620,000	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	1,613,520	0.11%
1,345,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/05/2028	1,346,264	0.09%
3,216,938	Playtika Holding Corp., 2021 Term Loan, 1-month LIBOR + 2.750%	USD	2.842	3/13/2028	3,190,816	0.22%
1,531,163	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	1,531,745	0.10%
950,025	Weber-Stephen Products LLC, Term Loan B, 1-month LIBOR + 3.250%	USD	4.000	10/30/2027	947,061	0.06%
239,000	Weber-Stephen Products LLC, Term Loan B, PRIME + 2.250%		5.500	10/30/2027	238,254	0.02%
1,930,000	Ziggo BV, 2019 EUR Term Loan H, EURIBOR + 3.000%	EUR	3.000	1/31/2029	2,262,377	0.15%
	Total				15,812,894	1.07%
Other Investments						
900	ECAF I Blocker Ltd.				1,100,250	0.08%
Short-Term Investments						
86,833,470	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	8/2/2021	86,833,470	5.89%
17,410,000	U.S. Treasury Bills		0.056(+++)	3/24/2022	17,404,625	1.18%
14,560,000	U.S. Treasury Bills		0.068(+++)	7/14/2022	14,550,029	0.99%
17,950,000	U.S. Treasury Bills		0.071(+++)	6/16/2022	17,939,694	1.22%
4,670,000	U.S. Treasury Bills	0.105-0.118(+++)		11/4/2021	4,669,390	0.31%

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Total	141,397,208	9.59%
Total Investments	1,471,146,459	99.81%
Other assets less liabilities	2,740,314	0.19%
Net Assets	1,473,886,773	100.00%

Written Options – (0.01%)

Description	Expiration Date	Exercise Price	Shares/ Units of Currency	Notional Amount	Premiums (Received)	Value	
Accenture PLC, Call	08/20/2021	300.00	(1,200)	\$ (381,216)	\$ (4,281)	\$ (22,320)	
Activision Blizzard, Inc., Call	08/20/2021	105.00	(4,400)	(367,928)	(4,079)	(440)	
AES Corp. (The), Call	08/20/2021	27.00	(8,100)	(191,970)	(5,161)	(405)	
American Tower Corp., Call	08/20/2021	280.00	(1,600)	(452,480)	(6,027)	(10,400)	
Anthem, Inc., Call	08/20/2021	400.00	(700)	(268,807)	(3,617)	(980)	
Apple, Inc., Call	08/20/2021	145.00	(3,100)	(452,166)	(3,317)	(9,920)	
Applied Materials, Inc., Call	08/20/2021	150.00	(3,200)	(447,776)	(6,809)	(5,104)	
Bristol-Myers Squibb Co., Call	08/20/2021	70.00	(5,300)	(359,711)	(4,172)	(1,723)	
Chevron Corp., Call	08/20/2021	115.00	(4,200)	(427,602)	(5,533)	(357)	
Cisco Systems, Inc., Call	08/20/2021	55.00	(7,600)	(420,812)	(8,262)	(12,312)	
Citizens Financial Group, Inc., Call	08/20/2021	50.00	(1,500)	(63,240)	(956)	(75)	
Coca-Cola Co. (The), Call	08/20/2021	57.50	(7,600)	(433,428)	(3,018)	(3,686)	
Comcast Corp., Call	08/20/2021	60.00	(7,800)	(458,874)	(6,920)	(4,407)	
ConocoPhillips, Call	08/20/2021	65.00	(6,600)	(369,996)	(7,904)	(924)	
Energy Transfer LP, Call	08/20/2021	12.00	(23,900)	(235,654)	(6,987)	(597)	
Exxon Mobil Corp., Call	08/20/2021	70.00	(6,500)	(374,205)	(3,509)	(97)	
Iron Mountain, Inc., Call	08/20/2021	47.50	(5,800)	(253,808)	(5,436)	(725)	
Lam Research Corp., Call	08/20/2021	710.00	(400)	(254,964)	(3,738)	(710)	
LyondellBasell Industries NV, Call	08/20/2021	110.00	(2,000)	(198,660)	(4,134)	(400)	
MasterCard, Inc., Call	08/20/2021	395.00	(1,100)	(424,534)	(7,774)	(5,253)	
Microsoft Corp., Call	08/20/2021	275.00	(900)	(256,419)	(3,615)	(10,148)	
Morgan Stanley, Call	08/20/2021	97.50	(4,200)	(403,116)	(2,803)	(6,615)	
Newmont Corp., Call	08/20/2021	72.50	(4,000)	(251,280)	(2,198)	(320)	
NVIDIA Corp., Call	08/20/2021	207.50	(1,200)	(233,988)	(4,460)	(4,200)	
QUALCOMM, Inc., Call	08/20/2021	155.00	(1,900)	(284,620)	(1,667)	(2,907)	
Starbucks Corp., Call	08/20/2021	120.00	(2,800)	(340,004)	(2,883)	(7,868)	
Target Corp., Call	08/20/2021	250.00	(1,300)	(339,365)	(4,565)	(18,590)	
Texas Instruments, Inc., Call	08/20/2021	200.00	(1,300)	(247,806)	(2,869)	(923)	
Thermo Fisher Scientific, Inc., Call	08/20/2021	510.00	(500)	(270,005)	(4,337)	(16,525)	
Total Written Options				\$	(131,031)	\$	(148,931)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
Bank of America, N.A.	09/02/2021	BRL S	17,876,000	\$ 3,334,639	\$ 3,418,319	\$ (83,680)
Morgan Stanley Capital Services, Inc.	10/08/2021	COP S	5,186,874,000	1,378,370	1,332,865	45,505
HSBC Bank USA	08/17/2021	EUR S	590,000	714,496	700,076	14,420
Bank of America, N.A.	10/26/2021	EUR S	1,665,000	1,971,477	1,978,379	(6,902)
Barclays Bank PLC	10/26/2021	EUR S	1,955,000	2,314,075	2,322,961	(8,886)
Morgan Stanley Capital Services, Inc.	10/29/2021	EUR S	1,480,000	1,748,132	1,758,661	(10,529)
Deutsche Bank AG	10/29/2021	GBP S	1,400,000	1,941,247	1,946,368	(5,121)
Morgan Stanley Capital Services, Inc.	10/29/2021	ZAR S	315,790,000	21,014,420	21,317,988	(303,568)

Loomis Sayles Strategic Alpha Fund
Investments as of July 31, 2021 (Unaudited)

Total \$ (358,761)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
30 Year U.S. Treasury Bond	9/21/2021	(556)	\$ (87,234,257)	\$ (91,583,625)	\$ (4,349,368)
Ultra 10 Year U.S. Treasury Note	9/21/2021	(517)	(75,894,233)	(77,679,250)	(1,785,017)
Ultra Long U.S. Treasury Bond	9/21/2021	(353)	(67,025,697)	(70,434,531)	(3,408,834)
Total Futures Contracts					\$ (9,543,219)

Bilateral Credit Default Swap Agreements

Buy Protection

Counterparty	Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Upfront Premiums Paid/Received	Market Value	Unrealized Appreciation/ (Depreciation)
Barclays Bank PLC	United Mexican States	(1.00%)	6/20/2026	21,525,000	\$ 82,426	\$ (70,624)	\$ (153,050)

Centrally Cleared Interest Rate Swap Agreements

Notional Value	Currency	Expiration Date	Fund Pays	Fund Receives	Market Value	Unrealized Appreciation/ (Depreciation)
330,000,000	ZAR	5/7/2030	(7.58%)	3-month SAFEX-JIBAR	\$ (847,667)	\$ (849,142)

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

Key to abbreviations:

ARS	Argentine Peso
BRL	Brazilian Real
COP	Colombian Peso
EUR	Euro
GBP	British Pound
INR	Indian Rupee
MXN	Mexican Peso
USD	U.S. Dollar
ZAR	South African Rand

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

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

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 information. Read it carefully.

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Loomis Sayles Strategic Alpha Fund

Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
435,000	1011778 B.C. ULC/New Red Finance, Inc.	USD	3.875	1/15/2028	440,438	0.03%
5,765,000	1011778 B.C. ULC/New Red Finance, Inc.	USD	4.375	1/15/2028	5,844,269	0.40%
2,655,000	ABJA Investment Co. Pte Ltd.	USD	5.450	1/24/2028	2,860,099	0.20%
400,000	ABJA Investment Co. Pte Ltd.	USD	5.950	7/31/2024	432,000	0.03%
651,188	Accelerated Assets LLC, Series 2018-1, Class B	USD	4.510	12/2/2033	673,099	0.05%
4,089,181	Adams Outdoor Advertising LP, Series 2018-1, Class A	USD	4.810	11/15/2048	4,324,211	0.30%
1,855,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	1,932,501	0.13%
905,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	966,796	0.07%
2,430,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.875	1/23/2028	2,600,990	0.18%
1,140,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.500	7/15/2025	1,337,121	0.09%
995,000	Affirm Asset Securitization Trust, Series 2021-A, Class C	USD	1.660	8/15/2025	999,514	0.07%
2,218,114	AIM Aviation Finance Ltd., Series 2015-1A, Class B1	USD	5.072	2/15/2040	936,227	0.06%
5,165,000	Air Lease Corp.	USD	3.125	12/1/2030	5,247,151	0.36%
2,755,000	Air Lease Corp.	USD	3.375	7/1/2025	2,959,233	0.20%
2,630,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		2,725,337	0.19%
6,000,000	Aircastle Ltd.	USD	4.250	6/15/2026	6,515,565	0.45%
855,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		863,550	0.06%
4,360,000	Aker BP ASA	USD	3.750	1/15/2030	4,704,811	0.33%
1,670,000	Aker BP ASA	USD	4.000	1/15/2031	1,834,302	0.13%
402,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's LP/Albertson's LLC	USD	5.750	3/15/2025	411,045	0.03%
1,775,000	Allison Transmission, Inc.	USD	3.750	1/30/2031	1,744,594	0.12%
345,000	Ally Financial, Inc.	USD	3.875	5/21/2024	371,752	0.03%
2,000,000	Ally Financial, Inc.	USD	5.750	11/20/2025	2,296,316	0.16%
3,520,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		3,645,664	0.25%
2,400,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		2,430,720	0.17%
1,045,000	Alpek SAB de CV	USD	3.250	2/25/2031	1,057,550	0.07%
185,359	Alternative Loan Trust, Series 2004-16CB, Class 1A1	USD	5.500	7/25/2034	190,195	0.01%
210,390	Alternative Loan Trust, Series 2004-16CB, Class 3A1	USD	5.500	8/25/2034	216,019	0.01%
317,091	Alternative Loan Trust, Series 2005-J1, Class 2A1	USD	5.500	2/25/2025	320,568	0.02%
1,240,000	AMC Networks, Inc.	USD	4.250	2/15/2029	1,250,850	0.09%
640,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	677,600	0.05%
735,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	794,719	0.05%
2,590,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class D	USD	2.400	6/15/2026	2,660,557	0.18%
2,660,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class D	USD	1.770	12/14/2026	2,699,504	0.19%
300,000	American Homes 4 Rent, Series 2014-SFR2, Class D	USD	5.149	10/17/2036	323,246	0.02%
2,170,000	American Homes 4 Rent, Series 2014-SFR2, Class E	USD	6.231	10/17/2036	2,382,677	0.16%
1,200,000	American Homes 4 Rent, Series 2014-SFR3, Class E	USD	6.418	12/17/2036	1,313,637	0.09%
3,138,000	American Homes 4 Rent, Series 2015-SFR1, Class E	USD	5.639	4/17/2052	3,435,604	0.24%
5,240,000	American International Group, Inc.	USD	4.375	6/30/2050	6,369,802	0.44%
2,805,000	AmeriCredit Automobile Receivables Trust, Series 2018-2, Class D	USD	4.010	7/18/2024	2,938,323	0.20%
3,845,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	4,050,146	0.28%
715,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	USD	2.130	3/18/2026	734,644	0.05%
845,000	Antares Holdings LP	USD	3.950	7/15/2026	879,326	0.06%
690,000	Antofagasta PLC	USD	2.375	10/14/2030	664,815	0.05%
977,613	Arbys Funding LLC, Series 2020-1A, Class A2	USD	3.237	7/30/2050	1,021,458	0.07%
5,555,000	Ares Capital Corp.	USD	2.875	6/15/2028	5,638,436	0.39%
350,000	Ascentium Equipment Receivables Trust, Series 2017-2A, Class C	USD	2.870	8/10/2022	352,512	0.02%
1,530,000	Athene Holding Ltd.	USD	3.500	1/15/2031	1,631,207	0.11%
875,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	875,236	0.06%

Loomis Sayles Strategic Alpha Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,480,000	Aviation Capital Group LLC	USD	5.500	12/15/2024	1,672,888	0.12%
1,210,000	Avid Automobile Receivables Trust, Series 2019-1, Class C	USD	3.140	7/15/2026	1,244,445	0.09%
1,035,000	Avid Automobile Receivables Trust, Series 2019-1, Class D	USD	4.030	7/15/2026	1,074,069	0.07%
330,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-1A, Class C	USD	4.730	9/20/2024	350,422	0.02%
1,165,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,247,052	0.09%
1,565,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	1,625,902	0.11%
1,200,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class B	USD	2.960	2/20/2027	1,272,184	0.09%
1,800,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	1,961,737	0.14%
342,217	Banc of America Alternative Loan Trust, Series 2003-8, Class 1CB1	USD	5.500	10/25/2033	351,993	0.02%
402,247	Banc of America Funding Trust, Series 2005-7, Class 3A1	USD	5.750	11/25/2035	434,250	0.03%
211,449	Banc of America Funding Trust, Series 2007-4, Class 5A1	USD	5.500	11/25/2034	210,325	0.01%
44,570,000	Banco Hipotecario S.A., Argentina Deposit Rates Badlar Pvt Banks + 4.000%	ARS	38.063	11/7/2022	277,726	0.02%
21,970,000	Banco Macro S.A.	ARS	17.500	5/8/2022	122,853	0.01%
1,200,000	Banco Santander S.A.	USD	2.749	12/3/2030	1,188,742	0.08%
6,000,000	Banco Santander S.A., (fixed rate to 6/30/2023, variable rate thereafter)	USD	0.701	6/30/2024	6,011,981	0.42%
7,280,000	Bank of America Corp., MTN, (fixed rate to 6/14/2023, variable rate thereafter)	USD	0.523	6/14/2024	7,278,471	0.50%
2,995,000	Barclays Commercial Mortgage Securities, Series 2020-BID, Class B, 1-month LIBOR + 2.540%	USD	2.613	10/15/2037	3,013,781	0.21%
4,460,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	4,646,606	0.32%
1,188,522	Bayview Opportunity Master Fund V Trust, Series 2020-RN3, Class A1	USD	3.228	9/25/2035	1,201,374	0.08%
685,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	692,775	0.05%
1,480,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	1,468,197	0.10%
1,270,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	1,316,101	0.09%
7,130,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	7,143,741	0.49%
897,708	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	USD	4.213	12/16/2041	895,853	0.06%
6,430,000	Boeing Co. (The)	USD	2.196	2/4/2026	6,491,459	0.45%
1,635,000	Boeing Co. (The)	USD	2.250	6/15/2026	1,669,173	0.12%
700,000	Boeing Co. (The)	USD	2.950	2/1/2030	716,729	0.05%
70,000	Boeing Co. (The)	USD	3.100	5/1/2026	74,001	0.01%
1,065,000	Boeing Co. (The)	USD	3.375	6/15/2046	1,025,968	0.07%
90,000	Boeing Co. (The)	USD	3.625	3/1/2048	89,925	0.01%
2,135,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,202,359	0.15%
375,000	Boeing Co. (The)	USD	3.825	3/1/2059	382,646	0.03%
325,000	Boeing Co. (The)	USD	3.850	11/1/2048	333,512	0.02%
1,420,000	Boeing Co. (The)	USD	3.900	5/1/2049	1,495,327	0.10%
215,000	Boeing Co. (The)	USD	3.950	8/1/2059	224,940	0.02%
1,870,000	Boeing Co. (The)	USD	5.150	5/1/2030	2,214,370	0.15%
8,950,000	Boeing Co. (The)	USD	5.805	5/1/2050	12,052,348	0.83%
1,220,000	Boeing Co. (The)	USD	5.930	5/1/2060	1,684,647	0.12%
2,115,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	2,203,661	0.15%
1,335,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	1,461,838	0.10%
35,003(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	7,423,541	0.51%
775,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	779,940	0.05%
6,185,000	Broadcom, Inc.	USD	4.300	11/15/2032	7,043,017	0.49%
370,000	Broadcom, Inc.	USD	5.000	4/15/2030	436,516	0.03%
1,712,000	Builders FirstSource, Inc.	USD	6.750	6/1/2027	1,833,980	0.13%
1,785,000	California Republic Auto Receivables Trust, Series 2018-1, Class D	USD	4.330	4/15/2025	1,851,245	0.13%
5,295,000	Calpine Corp.	USD	3.750	3/1/2031	5,042,693	0.35%
1,165,000	Calpine Corp.	USD	5.125	3/15/2028	1,185,388	0.08%
135,000	CarMax Auto Owner Trust, Series 2018-1, Class D	USD	3.370	7/15/2024	137,447	0.01%
1,435,000	CarMax Auto Owner Trust, Series 2018-2, Class D	USD	3.990	4/15/2025	1,476,228	0.10%
1,125,000	CarMax Auto Owner Trust, Series 2018-4, Class D	USD	4.150	4/15/2025	1,179,337	0.08%
2,350,000	CarMax Auto Owner Trust, Series 2019-1, Class D	USD	4.040	8/15/2025	2,462,314	0.17%
2,735,000	Carnival Corp.	USD	5.750	3/1/2027	2,864,912	0.20%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,325,000	Carvana Co.	USD	5.625	10/1/2025	1,377,549	0.10%
1,325,000	Carvana Co.	USD	5.875	10/1/2028	1,393,794	0.10%
765,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	740,811	0.05%
5,670,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	5,778,807	0.40%
1,585,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	8/15/2030	1,650,324	0.11%
1,050,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	1,088,063	0.08%
310,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.375	6/1/2029	338,861	0.02%
7,070,000	Cemex SAB de CV	USD	3.875	7/11/2031	7,186,655	0.50%
3,360,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,694,656	0.26%
1,725,000	Cemex SAB de CV	USD	5.450	11/19/2029	1,896,637	0.13%
1,720,000	Cemex SAB de CV, (fixed rate to 6/8/2026, variable rate thereafter)	USD	5.125		1,775,384	0.12%
4,830,000	Centene Corp.	USD	2.500	3/1/2031	4,763,587	0.33%
1,145,000	Centene Corp.	USD	3.000	10/15/2030	1,176,236	0.08%
300,000	Centene Corp.	USD	4.625	12/15/2029	329,931	0.02%
475,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	481,531	0.03%
505,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	525,367	0.04%
14,425,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.400	12/1/2061	15,499,451	1.07%
5,460,000	Cheniere Corpus Christi Holdings LLC	USD	3.700	11/15/2029	5,963,860	0.41%
790,000	Chesapeake Funding II LLC, Series 2018-1A, Class C	USD	3.570	4/15/2030	791,694	0.05%
2,125,000	Chesapeake Funding II LLC, Series 2018-1A, Class D	USD	3.920	4/15/2030	2,129,825	0.15%
630,000	China Evergrande Group	USD	8.250	3/23/2022	538,965	0.04%
420,000	China Evergrande Group	USD	8.750	6/28/2025	280,087	0.02%
270,000	China Evergrande Group	USD	9.500	4/11/2022	230,985	0.02%
220,000	China Evergrande Group	USD	9.500	3/29/2024	154,112	0.01%
2,935,390	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	2,948,474	0.20%
1,016,166	Citigroup Mortgage Loan Trust, Series 2018-A, Class A1	USD	4.000	1/25/2068	1,017,100	0.07%
1,834,238	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	1,849,720	0.13%
3,598,068	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	3,608,515	0.25%
1,330,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	USD	0.981	5/1/2025	1,333,165	0.09%
2,745,000	Clear Channel Worldwide Holdings, Inc.	USD	5.125	8/15/2027	2,814,229	0.19%
5,694,929	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,645,147	0.39%
140,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	USD	5.718	12/10/2044	133,399	0.01%
1,510,000	Commercial Mortgage Trust, Series 2012-CR3, Class B	USD	3.922	10/15/2045	1,508,644	0.10%
630,000	Commonbond Student Loan Trust, Series 2021- AGS, Class B	USD	1.400	3/25/2052	629,606	0.04%
1,615,000	CommScope Technologies LLC	USD	5.000	3/15/2027	1,653,356	0.11%
3,815,000	CommScope, Inc.	USD	7.125	7/1/2028	4,134,506	0.29%
1,022,414	Connecticut Avenue Securities Trust, Series 2020-R01, Class 1M2, 1-month LIBOR + 2.050%	USD	2.142	1/25/2040	1,026,615	0.07%
3,060,000	Continental Resources, Inc.	USD	5.750	1/15/2031	3,664,350	0.25%
1,830,000	CoreVest American Finance Ltd., Series 2019-2, Class B	USD	3.424	6/15/2052	1,965,335	0.14%
1,340,000	Corevest American Finance Trust, Series 2020- 4, Class C	USD	2.250	12/15/2052	1,313,468	0.09%
245,000	CoreVest American Finance Trust, Series 2020- 2, Class C	USD	4.844	5/15/2052	279,858	0.02%
352,562	Countrywide Alternative Loan Trust, Series 2003-22CB, Class 1A1	USD	5.750	12/25/2033	364,108	0.03%
537,289	Countrywide Alternative Loan Trust, Series 2004-J10, Class 2CB1	USD	6.000	9/25/2034	557,661	0.04%
41,059	Countrywide Home Loan Mortgage Pass Through Trust, Series 2004-HYB4, Class 2A1	USD	2.847	9/20/2034	41,304	0.00%
1,205,000	Credit Acceptance Auto Loan Trust, Series 2018-2A, Class C	USD	4.160	9/15/2027	1,216,005	0.08%
4,745,000	Credit Acceptance Auto Loan Trust, Series 2019-1A, Class C	USD	3.940	6/15/2028	4,892,440	0.34%
1,180,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	1,204,756	0.08%
790,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.673	1/15/2034	778,980	0.05%
5,680,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class E	USD	4.373	9/15/2037	5,085,886	0.35%
2,357,919	Credit Suisse Mortgage Trust, Series 2019- RP10, Class A1	USD	3.023	12/26/2059	2,373,799	0.16%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,679,784	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	USD	2.691	3/25/2060	1,701,424	0.12%
2,488,138	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	2,500,796	0.17%
1,610,000	CSC Holdings LLC	USD	4.125	12/1/2030	1,599,937	0.11%
2,710,000	CSC Holdings LLC	USD	4.625	12/1/2030	2,658,808	0.18%
1,060,000	CSC Holdings LLC	USD	6.500	2/1/2029	1,174,056	0.08%
135,481	CSFB Mortgage-Backed Pass-Through Certificates, Series 2003-27, Class 4A4	USD	5.750	11/25/2033	144,494	0.01%
1,430,000	Danske Bank A/S, (fixed rate to 12/20/2024, variable rate thereafter)	USD	3.244	12/20/2025	1,521,941	0.11%
697,575	DB Master Finance LLC, Series 2019-1A, Class A23	USD	4.352	5/20/2049	770,486	0.05%
750,000	DBUBS Mortgage Trust, Series 2017-BRKB, Class D	USD	3.648	10/10/2034	782,110	0.05%
2,795,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	2,844,281	0.20%
5,995,000	Deutsche Bank AG, (fixed rate to 4/01/2024, variable rate thereafter)	USD	1.447	4/1/2025	6,031,038	0.42%
1,270,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	1,291,397	0.09%
1,265,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	USD	3.547	9/18/2031	1,346,551	0.09%
233,710	Diamond Resorts Owner Trust, Series 2017-1A, Class C	USD	6.070	10/22/2029	238,375	0.02%
912,107	Diamond Resorts Owner Trust, Series 2018-1, Class C	USD	4.530	1/21/2031	940,334	0.06%
1,213,214	Diamond Resorts Owner Trust, Series 2019-1, Class B	USD	3.530	2/20/2032	1,253,239	0.09%
2,155,000	DISH DBS Corp.	USD	5.125	6/1/2029	2,127,912	0.15%
1,635,000	DISH Network Corp.	USD	0.000	12/15/2025	1,903,957	0.13%
4,280,000	DISH Network Corp.	USD	2.375	3/15/2024	4,148,925	0.29%
7,230,000	DISH Network Corp.	USD	3.375	8/15/2026	7,378,215	0.51%
2,935,395	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	3,167,409	0.22%
3,510,000	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	3,631,762	0.25%
159,984	Drive Auto Receivables Trust, Series 2018-3, Class D	USD	4.300	9/16/2024	163,697	0.01%
2,395,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	2,499,906	0.17%
1,330,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	1,380,349	0.10%
413,221	DSLA Mortgage Loan Trust, Series 2005-AR5, Class 2A1A, 1-month LIBOR + 0.330%	USD	0.423	9/19/2045	312,096	0.02%
1,655,000	DT Auto Owner Trust, Series 2019-2A, Class D	USD	3.480	2/18/2025	1,713,382	0.12%
1,110,000	DT Auto Owner Trust, Series 2020-3A, Class D	USD	1.840	6/15/2026	1,126,083	0.08%
1,144,219	Dukinfield II PLC, Series 2, Class A, GBP 3-month LIBOR + 1.250%	GBP	1.331	12/20/2052	1,584,533	0.11%
5,205,000	Edison International, Series A, (fixed rate to 3/15/2026, variable rate thereafter)	USD	5.375		5,242,996	0.36%
1,952,375	Education Funding Trust, Series 2020-A, Class A	USD	2.790	7/25/2041	2,002,877	0.14%
1,340,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	1,415,241	0.10%
895,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	953,748	0.07%
380,000	Encompass Health Corp.	USD	4.750	2/1/2030	403,750	0.03%
1,515,000	Energiean Israel Finance Ltd.	USD	5.375	3/30/2028	1,556,238	0.11%
1,985,000	Energiean Israel Finance Ltd.	USD	5.875	3/30/2031	2,043,657	0.14%
215,000	EQT Corp.	USD	3.125	5/15/2026	220,313	0.02%
450,000	EQT Corp.	USD	3.625	5/15/2031	469,125	0.03%
140,000	EQT Corp.	USD	5.000	1/15/2029	156,096	0.01%
7,180,000	Equinix, Inc.	USD	1.450	5/15/2026	7,214,396	0.50%
330,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	330,000	0.02%
1,265,000	Exeter Automobile Receivables Trust, Series 2020-2A, Class D	USD	4.730	4/15/2026	1,355,682	0.09%
800,000	Exeter Automobile Receivables Trust, Series 2020-3A, Class C	USD	1.320	7/15/2025	807,854	0.06%
1,250,000	Expedia Group, Inc.	USD	0.000	2/15/2026	1,350,000	0.09%
1,205,000	Expedia Group, Inc.	USD	2.950	3/15/2031	1,221,043	0.08%
7,420,000	Expedia Group, Inc.	USD	3.250	2/15/2030	7,750,537	0.54%
1,475,000	Expedia Group, Inc.	USD	3.800	2/15/2028	1,604,197	0.11%
250,000	Expedia Group, Inc.	USD	4.625	8/1/2027	282,536	0.02%
103,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	1,419,384	0.10%
615,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.325	7/15/2038	617,647	0.04%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,075,711	Federal National Mortgage Association Connecticut Avenue Securities, Series 2017-C05, Class 1M2, 1-month LIBOR + 2.200%	USD	2.292	1/25/2030	1,092,859	0.08%
4,801,000,000	Financiera de Desarrollo Territorial S.A.	COP	7.875	8/12/2024	1,298,934	0.09%
635,000	First Investors Auto Owner Trust , Series 2019-2A, Class D	USD	2.800	12/15/2025	652,213	0.05%
1,475,000	First Investors Auto Owner Trust , Series 2019-2A, Class E	USD	3.880	1/15/2026	1,529,486	0.11%
4,515,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	4,723,187	0.33%
425,000	First Quantum Minerals Ltd.	USD	7.250	4/1/2023	433,237	0.03%
1,755,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,820,812	0.13%
1,715,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	USD	2.791	8/17/2037	1,744,790	0.12%
4,165,000	FirstKey Homes Trust, Series 2020-SFR2, Class E	USD	2.668	10/19/2037	4,233,744	0.29%
3,305,000	Flagship Credit Auto Trust, Series 2019-2, Class D	USD	3.530	5/15/2025	3,455,654	0.24%
2,345,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	2,508,751	0.17%
3,256,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	3,424,531	0.24%
110,625	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2018-DNA1, Class M2, 1-month LIBOR + 1.800%	USD	1.892	7/25/2030	111,315	0.01%
305,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	305,109	0.02%
1,270,000	Freeport-McMoRan, Inc.	USD	4.375	8/1/2028	1,341,437	0.09%
885,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	969,075	0.07%
2,720,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	3,285,230	0.23%
735,000	Freeport-McMoRan, Inc.	USD	5.450	3/15/2043	898,405	0.06%
5,205,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	5,382,067	0.37%
3,335,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	3,310,358	0.23%
1,365,000	Gartner, Inc.	USD	3.750	10/1/2030	1,396,545	0.10%
2,335,931	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	2,102,338	0.15%
1,059,946	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	794,960	0.05%
3,410,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	170,500	0.01%
3,995,844	GCAT LLC, Series 2020-4, Class A1	USD	2.611	12/25/2025	4,012,450	0.28%
354,300	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	364,973	0.03%
5,755,000	GE Capital Funding LLC	USD	4.400	5/15/2030	6,706,488	0.46%
1,515,000	General Electric Co.	USD	3.625	5/1/2030	1,689,345	0.12%
330,000	General Motors Co.	USD	5.200	4/1/2045	407,870	0.03%
2,530,000	General Motors Co.	USD	5.400	4/1/2048	3,222,547	0.22%
2,905,000	General Motors Co.	USD	5.950	4/1/2049	3,954,530	0.27%
1,455,000	General Motors Financial Co, Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		1,583,607	0.11%
1,825,000	General Motors Financial Co., Inc.	USD	1.050	3/8/2024	1,835,466	0.13%
1,170,000	General Motors Financial Co., Inc., Series B, (fixed rate to 9/30/2028, variable rate thereafter)	USD	6.500		1,310,400	0.09%
470,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		526,400	0.04%
3,420,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	3,404,473	0.24%
6,035,000	Glencore Funding LLC	USD	2.850	4/27/2031	6,137,202	0.42%
1,110,000	Global Atlantic Finance Co.	USD	4.400	10/15/2029	1,224,933	0.08%
558,010	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	559,584	0.04%
499,764	GLS Auto Receivables Trust, Series 2018-3A, Class B	USD	3.780	8/15/2023	503,603	0.03%
5,030,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	5,226,413	0.36%
4,540,000	GLS Auto Receivables Trust, Series 2020-3A, Class C	USD	1.920	5/15/2025	4,615,868	0.32%
425,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	412,982	0.03%
2,650,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	2,691,737	0.19%
1,645,000	GMR Hyderabad International Airport Ltd.	USD	5.375	4/10/2024	1,702,707	0.12%
2,460,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	2,444,010	0.17%
290,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	304,799	0.02%
3,195,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	USD	3.668	3/5/2033	2,717,084	0.19%
540,000	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.428	8/10/2044	448,276	0.03%
3,905,000	GS Mortgage Securities Trust, Series 2011-GC5, Class D	USD	5.428	8/10/2044	2,147,835	0.15%
845,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	828,212	0.06%
855,000	Guardant Health, Inc.	USD	0.000	11/15/2027	973,097	0.07%
2,283,525	Hardee's Funding LLC, Series 2020-1A, Class A2	USD	3.981	12/20/2050	2,408,071	0.17%
1,935,000	HCA, Inc.	USD	3.500	9/1/2030	2,061,491	0.14%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,300,000	Hess Corp.	USD	5.600	2/15/2041	1,622,758	0.11%
590,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	582,625	0.04%
2,055,000	Hilton Domestic Operating Co., Inc.	USD	4.000	5/1/2031	2,075,283	0.14%
435,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	433,860	0.03%
1,435,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	1,467,287	0.10%
399,513	Hilton Grand Vacations Trust, Series 2018-AA, Class C	USD	4.000	2/25/2032	416,522	0.03%
3,240,000	Hologic, Inc.	USD	3.250	2/15/2029	3,211,650	0.22%
7,250,000	Hormel Foods Corp.	USD	0.650	6/3/2024	7,265,772	0.50%
975,000	HPEFS Equipment Trust, Series 2020-1A, Class D	USD	2.260	2/20/2030	995,705	0.07%
5,900,000	HPEFS Equipment Trust, Series 2020-2A, Class D	USD	2.790	7/22/2030	6,089,190	0.42%
700,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	698,008	0.05%
4,365,000	HTA Group Ltd.	USD	7.000	12/18/2025	4,643,400	0.32%
360,000	Hyatt Hotels Corp.	USD	5.375	4/23/2025	406,458	0.03%
665,000	Hyatt Hotels Corp.	USD	5.750	4/23/2030	807,230	0.06%
580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	577,100	0.04%
2,595,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	2,711,775	0.19%
2,525,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	2,607,050	0.18%
485,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	6.250	5/15/2026	514,585	0.04%
2,830,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,911,362	0.20%
2,400,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,508,960	0.17%
750,000	iHeartCommunications, Inc.	USD	6.375	5/1/2026	797,813	0.06%
3,150,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	3,374,437	0.23%
2,545,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	2,472,569	0.17%
485,883	IndyMac Index Mortgage Loan Trust, Series 2004-AR7, Class A5, 1-month LIBOR + 1.220%	USD	1.312	9/25/2034	466,442	0.03%
2,066,148	IndyMac Index Mortgage Loan Trust, Series 2006-AR2, Class 2A1, 1-month LIBOR + 0.420%	USD	0.512	2/25/2046	1,655,139	0.11%
210,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	212,778	0.01%
119,540,000	International Finance Corp.	INR	5.850	11/25/2022	1,629,141	0.11%
1,285,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	1,258,914	0.09%
735,000	IQVIA, Inc.	USD	5.000	5/15/2027	769,913	0.05%
1,375,000	Iron Mountain, Inc.	USD	5.000	7/15/2028	1,427,181	0.10%
1,375,000	Iron Mountain, Inc.	USD	5.250	7/15/2030	1,455,547	0.10%
555,000	Jazz Securities DAC	USD	4.375	1/15/2029	575,424	0.04%
1,150,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	1,176,738	0.08%
915,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	911,798	0.06%
2,745,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	2,759,222	0.19%
300,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2011-C3, Class C	USD	5.360	2/15/2046	290,319	0.02%
405,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class C	USD	4.777	10/15/2045	382,700	0.03%
2,435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.566	12/15/2047	2,484,473	0.17%
914,838	JPMorgan Mortgage Trust, Series 2004-S1, Class 2A1	USD	6.000	9/25/2034	955,299	0.07%
3,769,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	4,005,354	0.28%
2,047,720	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	USD	4.250	12/15/2038	2,037,680	0.14%
7,290,000	KeyBank NA, (fixed rate to 6/14/2023, variable rate thereafter)	USD	0.433	6/14/2024	7,295,513	0.50%
930,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	920,784	0.06%
1,455,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,648,981	0.11%
2,305,000	Kraft Heinz Foods Co.	USD	4.875	10/1/2049	2,798,158	0.19%
715,000	Kraft Heinz Foods Co.	USD	5.000	6/4/2042	871,993	0.06%
1,630,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	4.250	2/1/2027	1,627,694	0.11%
390,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	USD	5.250	10/1/2025	396,825	0.03%
415,000	Lamar Media Corp.	USD	3.750	2/15/2028	422,263	0.03%
825,000	Lamar Media Corp.	USD	4.000	2/15/2030	834,991	0.06%
680,000	Lamb Weston Holdings, Inc.	USD	4.875	5/15/2028	752,250	0.05%
200,744	Legacy Mortgage Asset Trust, Series 2019-GS2, Class A1	USD	3.750	1/25/2059	201,094	0.01%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
2,031,736	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	2,048,634	0.14%
2,282,151	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	2,286,658	0.16%
1,816,738	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	1,829,805	0.13%
1,218,917	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,241,892	0.09%
345,244	Lehman XS Trust, Series 2006-2N, Class 1A1, 1-month LIBOR + 0.520%	USD	0.612	2/25/2046	317,458	0.02%
310,000	Lennar Corp.	USD	4.875	12/15/2023	337,432	0.02%
2,550,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	3,032,281	0.21%
470,000	Level 3 Financing, Inc.	USD	4.625	9/15/2027	487,822	0.03%
1,790,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,965,098	0.14%
1,295,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	1,441,982	0.10%
1,195,000	Liberty Media Corp.	USD	0.500	12/1/2050	1,374,847	0.09%
1,070,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	1,108,253	0.08%
420,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	449,866	0.03%
620,000	Livongo Health, Inc.	USD	0.875	6/1/2025	984,913	0.07%
2,285,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	2,288,657	0.16%
1,720,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	1,737,434	0.12%
1,184,016	MAPS Ltd., Series 2018-1A, Class A	USD	4.212	5/15/2043	1,185,769	0.08%
1,556,112	MAPS Ltd., Series 2018-1A, Class B	USD	5.193	5/15/2043	1,441,007	0.10%
3,300,000	MARB BondCo. PLC	USD	3.950	1/29/2031	3,181,860	0.22%
440,000	Marriott International, Inc., Series EE	USD	5.750	5/1/2025	507,892	0.04%
695,000	Marriott International, Inc., Series FF	USD	4.625	6/15/2030	800,433	0.06%
1,125,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	1,140,469	0.08%
1,450,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	1,502,738	0.10%
181,107	MASTR Adjustable Rate Mortgages Trust, Series 2004-4, Class 5A1	USD	2.750	5/25/2034	183,998	0.01%
231,847	MASTR Alternative Loan Trust, Series 2003-9, Class 4A1	USD	5.250	11/25/2033	237,495	0.02%
216,016	MASTR Alternative Loan Trust, Series 2004-5, Class 1A1	USD	5.500	6/25/2034	221,401	0.02%
229,713	MASTR Alternative Loan Trust, Series 2004-5, Class 2A1	USD	6.000	6/25/2034	236,979	0.02%
651,630	MASTR Alternative Loan Trust, Series 2004-8, Class 2A1	USD	6.000	9/25/2034	669,082	0.05%
2,845,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	2,853,592	0.20%
35,936	Merrill Lynch Mortgage Investors Trust, Series 2006-2, Class 2A	USD	2.097	5/25/2036	36,529	0.00%
1,346,875(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	6,877,481	0.48%
6,270,000	Mexico Government International Bond	USD	3.771	5/24/2061	5,842,449	0.40%
5,430,000	Mexico Government International Bond	USD	4.280	8/14/2041	5,699,545	0.39%
2,670,000	MGM Growth Properties Operating Partnership LP/MGP Finance Co-Issuer, Inc.	USD	3.875	2/15/2029	2,711,572	0.19%
1,315,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	1,308,624	0.09%
1,585,000	Micron Technology, Inc.	USD	4.663	2/15/2030	1,842,325	0.13%
5,645,000	Micron Technology, Inc.	USD	5.327	2/6/2029	6,818,417	0.47%
245,000	Mill City Mortgage Trust, Series 2021-NMR1, Class M2	USD	2.500	11/25/2060	253,321	0.02%
225,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	232,875	0.02%
657,000	Millicom International Cellular S.A.	USD	5.125	1/15/2028	683,280	0.05%
1,246,483	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	USD	5.420	6/15/2044	1,230,404	0.08%
2,515,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	USD	5.420	6/15/2044	1,910,913	0.13%
317,293	Morgan Stanley Mortgage Loan Trust, Series 2005-7, Class 4A2	USD	5.500	11/25/2035	272,451	0.02%
648,857	Morgan Stanley Mortgage Loan Trust, Series 2005-7, Class 7A5	USD	5.500	11/25/2035	675,455	0.05%
2,041,379	Motel 6 Trust, Series 2017-M6MZ, Class M, 1-month LIBOR + 6.927%	USD	7.000	8/15/2024	1,973,716	0.14%
2,305,000	MSCI, Inc.	USD	3.625	9/1/2030	2,357,231	0.16%
570,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	563,422	0.04%
399,225	MVW LLC, Series 2020-1A, Class C	USD	4.210	10/20/2037	423,459	0.03%
355,280	MVW Owner Trust, Series 2019-1A, Class C	USD	3.330	11/20/2036	363,609	0.03%
455,000	National Health Investors, Inc.	USD	3.000	2/1/2031	440,086	0.03%
1,605,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	1,645,125	0.11%
90,000	Navient Corp.	USD	5.875	10/25/2024	97,088	0.01%
3,410,000	Navient Private Education Refi Loan Trust, Series 2019-FA, Class B	USD	3.120	8/15/2068	3,484,240	0.24%
1,035,000	Navient Private Education Refi Loan Trust, Series 2018-A, Class B	USD	3.680	2/18/2042	1,058,732	0.07%
695,000	Navient Private Education Refi Loan Trust, Series 2019-GA, Class B	USD	3.080	10/15/2068	717,882	0.05%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,290,000	Navient Private Education Refi Loan Trust, Series 2020-FA, Class B	USD	2.690	7/15/2069	1,344,128	0.09%
1,560,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	1,634,100	0.11%
570,000	NCL Finance Ltd.	USD	6.125	3/15/2028	597,332	0.04%
1,040,000	Netflix, Inc.	USD	4.875	4/15/2028	1,209,000	0.08%
3,525,000	Netflix, Inc.	USD	4.875	6/15/2030	4,192,282	0.29%
710,000	Netflix, Inc.	USD	5.375	11/15/2029	862,363	0.06%
665,000	Netflix, Inc.	USD	5.875	11/15/2028	816,241	0.06%
780,000	Netflix, Inc.	USD	6.375	5/15/2029	996,255	0.07%
715,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	955,884	0.07%
6,780,000	New York Life Global Funding, 3-month LIBOR + 0.320%	USD	0.495	8/6/2021	6,782,648	0.47%
1,660,000	Nokia OYJ, EMTN	EUR	2.000	3/11/2026	2,076,026	0.14%
625,000	Novelis Corp.	USD	4.750	1/30/2030	656,250	0.05%
480,000	NRG Energy, Inc.	USD	5.250	6/15/2029	510,600	0.04%
1,075,000	NRG Energy, Inc.	USD	5.750	1/15/2028	1,144,875	0.08%
330,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.400	5/1/2030	360,330	0.02%
1,125,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	1,125,464	0.08%
62,000	Occidental Petroleum Corp.	USD	2.700	2/15/2023	63,376	0.00%
885,000	Occidental Petroleum Corp.	USD	2.900	8/15/2024	904,913	0.06%
340,000	Occidental Petroleum Corp.	USD	3.500	6/15/2025	347,650	0.02%
75,000	Occidental Petroleum Corp.	USD	5.550	3/15/2026	82,875	0.01%
5,000	OneMain Finance Corp.	USD	6.875	3/15/2025	5,643	0.00%
1,595,000	OneMain Finance Corp.	USD	8.875	6/1/2025	1,768,361	0.12%
3,120,000	OneMain Financial Issuance Trust, Series 2015-3A, Class B	USD	4.160	11/20/2028	3,123,146	0.22%
3,230,000	OneMain Financial Issuance Trust, Series 2019-1A, Class D	USD	4.220	2/14/2031	3,248,632	0.22%
1,110,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B	USD	4.830	5/14/2032	1,167,537	0.08%
1,020,000	OneMain Financial Issuance Trust, Series 2020-2A, Class C	USD	2.760	9/14/2035	1,046,484	0.07%
810,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	814,525	0.06%
570,000	Open Text Corp.	USD	3.875	2/15/2028	579,194	0.04%
530,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	540,494	0.04%
2,865,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	2,882,906	0.20%
1,075,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.625	3/15/2030	1,091,125	0.08%
320,000	Ovintiv, Inc.	USD	6.500	8/15/2034	422,437	0.03%
140,000	Ovintiv, Inc.	USD	6.500	2/1/2038	186,389	0.01%
695,000	Ovintiv, Inc.	USD	6.625	8/15/2037	927,324	0.06%
90,000	Ovintiv, Inc.	USD	7.200	11/1/2031	118,428	0.01%
85,000	Ovintiv, Inc.	USD	7.375	11/1/2031	112,855	0.01%
385,000	Ovintiv, Inc.	USD	8.125	9/15/2030	524,675	0.04%
4,160,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	4,335,675	0.30%
2,840,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	2,818,691	0.19%
1,415,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	1,396,975	0.10%
1,785,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	1,590,901	0.11%
2,135,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	2,048,754	0.14%
255,000	Pacific Gas & Electric Co.	USD	4.950	7/1/2050	262,284	0.02%
6,045,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	8,221,200	0.57%
1,385,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	1,339,122	0.09%
875,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	873,906	0.06%
12,050,000	Petroleos Mexicanos	USD	5.950	1/28/2031	11,706,575	0.81%
5,290,000	Petroleos Mexicanos	USD	6.625	6/15/2035	5,108,817	0.35%
1,343,023	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.262	9/5/2048	1,347,992	0.09%
3,028,875	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	3,062,132	0.21%
600,000	Playtika Holding Corp.	USD	4.250	3/15/2029	599,586	0.04%
1,135,000	Post Holdings, Inc.	USD	5.750	3/1/2027	1,187,494	0.08%
910,000	Prestige Auto Receivables Trust, Series 2019-1A, Class E	USD	3.900	5/15/2026	936,184	0.06%
985,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	1,017,087	0.07%
1,189,000	Progress Residential Trust, Series 2018-SFR2, Class E	USD	4.656	8/17/2035	1,195,621	0.08%
715,000	Progress Residential Trust, Series 2018-SFR3, Class E	USD	4.873	10/17/2035	723,318	0.05%
2,803,000	Progress Residential Trust, Series 2019-SFR1, Class E	USD	4.466	8/17/2035	2,856,987	0.20%
1,005,000	Progress Residential Trust, Series 2019-SFR3, Class D	USD	2.871	9/17/2036	1,015,102	0.07%
785,000	Progress Residential Trust, Series 2020-SFR3, Class E	USD	2.296	10/17/2027	785,695	0.05%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
795,000	Progress Residential Trust, Series 2021-SFR2, Class E2	USD	2.647	4/19/2038	798,926	0.06%
570,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	574,886	0.04%
470,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	472,941	0.03%
930,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	922,731	0.06%
400,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	396,887	0.03%
585,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	584,913	0.04%
7,080,000	Province of Ontario Canada	USD	1.050	4/14/2026	7,098,257	0.49%
67,000,000	Provincia de Buenos Aires Argentina Deposit Rates Badlar Pvt Banks + 3.750%	ARS	37.854	4/12/2025	335,836	0.02%
165,360,000	Provincia de Buenos Aires Argentina Deposit Rates Badlar Pvt Banks + 3.830%	ARS	37.954	5/31/2022	928,374	0.06%
3,927,878	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	3,967,101	0.27%
3,035,408	PRPM LLC, Series 2020-1A, Class A1	USD	2.981	2/25/2025	3,048,942	0.21%
5,151,480	PRPM LLC, Series 2020-5, Class A1	USD	3.104	11/25/2025	5,185,638	0.36%
1,505,764	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	1,524,162	0.11%
3,007,179	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	3,039,437	0.21%
1,550,000	Qorvo, Inc.	USD	3.375	4/1/2031	1,615,441	0.11%
5,865,000	Quicken Loans LLC	USD	5.250	1/15/2028	6,158,250	0.43%
2,520,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	2,488,500	0.17%
4,785,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	4,820,840	0.33%
1,350,000	RBS Commercial Funding, Inc., Series 2013-GSP, Class A	USD	3.961	1/15/2032	1,430,921	0.10%
1,288,234	RCO V Mortgage LLC, Series 2020-1, Class A1	USD	3.105	9/25/2025	1,298,553	0.09%
3,980,000	Republic Finance Issuance Trust, Series 2019-A, Class A	USD	3.430	11/22/2027	4,022,499	0.28%
338,660,000	Republic of South Africa Government Bond, Series 2037	ZAR	8.500	1/31/2037	20,387,649	1.41%
6,615,000	Royal Bank of Canada	USD	1.200	4/27/2026	6,610,446	0.46%
240,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	239,700	0.02%
3,090,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	3,236,157	0.22%
3,854,156	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	3,811,710	0.26%
3,745,000	Sabine Pass Liquefaction LLC	USD	4.500	5/15/2030	4,321,925	0.30%
240,000	Sabre GBLB, Inc.	USD	9.250	4/15/2025	285,319	0.02%
4,875,000	salesforce.com, Inc.	USD	0.625	7/15/2024	4,876,996	0.34%
3,210,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	USD	5.350	3/15/2028	3,481,929	0.24%
4,140,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	4,276,515	0.30%
1,140,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	1,166,904	0.08%
4,075,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	3,952,750	0.27%
3,680,000	SBA Communications Corp.	USD	3.125	2/1/2029	3,547,763	0.25%
2,940,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	3,211,068	0.22%
1,090,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	1,229,520	0.08%
1,325,000	Sensata Technologies BV	USD	4.000	4/15/2029	1,344,985	0.09%
1,634,228	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class C	USD	3.510	7/20/2037	1,687,462	0.12%
1,355,000	Sirius XM Radio, Inc.	USD	5.000	8/1/2027	1,419,701	0.10%
110,000	Sirius XM Radio, Inc.	USD	5.500	7/1/2029	119,867	0.01%
405,000	Skyworks Solutions, Inc.	USD	1.800	6/1/2026	410,102	0.03%
1,080,000	SLAM Ltd., Series 2021-1A, Class B	USD	3.422	6/15/2046	1,092,816	0.08%
556,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28-day ARS	USD	3.583	6/15/2032	555,880	0.04%
1,609,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28-day ARS	USD	3.596	3/15/2033	1,608,381	0.11%
173,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28-day ARS	USD	3.486	3/15/2033	172,933	0.01%
800,000	SMB Private Education Loan Trust, Series 2015-C, Class B	USD	3.500	9/15/2043	833,610	0.06%
806,027	SMB Private Education Loan Trust, Series 2017-B, Class A2B, 1-month LIBOR + 0.750%	USD	0.851	10/15/2035	809,017	0.06%
190,000	SMB Private Education Loan Trust, Series 2018-B, Class B	USD	4.000	7/15/2042	206,985	0.01%
510,000	SMB Private Education Loan Trust, Series 2018-C, Class B	USD	4.000	11/17/2042	543,280	0.04%
385,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	388,167	0.03%
5,195,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	5,390,332	0.37%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
393,354	SoFi Consumer Loan Program Trust, Series 2018-1, Class B	USD	3.650	2/25/2027	398,793	0.03%
910,852	SoFi Consumer Loan Program Trust, Series 2018-2, Class B	USD	3.790	4/26/2027	920,958	0.06%
1,010,000	SoFi Consumer Loan Program Trust, Series 2018-4, Class C	USD	4.170	11/26/2027	1,030,496	0.07%
448,684	SoFi Professional Loan Program LLC, Series 2016-A, Class B	USD	3.570	1/26/2038	454,113	0.03%
125,000	SoFi Professional Loan Program LLC, Series 2016-C, Class B	USD	3.350	5/25/2037	126,923	0.01%
1,350,000	SoFi Professional Loan Program Trust, Series 2020-A, Class BFX	USD	3.120	5/15/2046	1,391,561	0.10%
605,000	Southern California Edison Co.	USD	3.650	2/1/2050	605,051	0.04%
170,000	Southern California Edison Co.	USD	4.000	4/1/2047	178,823	0.01%
215,000	Southern California Edison Co., Series C	USD	4.125	3/1/2048	229,122	0.02%
2,170,000	Southwest Airlines Co.	USD	1.250	5/1/2025	3,286,194	0.23%
305,000	Spirit AeroSystems, Inc.	USD	4.600	6/15/2028	298,900	0.02%
2,580,000	Spirit AeroSystems, Inc.	USD	7.500	4/15/2025	2,754,150	0.19%
515,000	Splunk, Inc.	USD	1.125	6/15/2027	501,803	0.03%
3,167,678	SpringCastle America Funding LLC, Series 2020-AA, Class A	USD	1.970	9/25/2037	3,208,287	0.22%
330,000	Sprint Capital Corp.	USD	6.875	11/15/2028	423,225	0.03%
525,862	Sprite Ltd., Series 2017-1, Class A	USD	4.250	12/15/2037	522,484	0.04%
1,021,957	Sprite Ltd., Series 2017-1, Class B	USD	5.750	12/15/2037	900,789	0.06%
1,545,000	Square, Inc.	USD	3.500	6/1/2031	1,558,519	0.11%
535,000	SS&C Technologies, Inc.	USD	5.500	9/30/2027	566,940	0.04%
2,549,100	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	USD	4.540	2/25/2044	2,698,469	0.19%
3,550,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	USD	3.265	2/18/2036	3,560,837	0.25%
1,100,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	1,286,401	0.09%
1,060,000	Starwood Retail Property Trust, Series 2014-STAR, Class C, 1-month LIBOR + 2.750%	USD	2.823	11/15/2027	500,809	0.03%
4,243,654	Starwood Retail Property Trust, Series 2014-STAR, Class D, 1-month LIBOR + 3.500%	USD	3.573	11/15/2027	1,045,994	0.07%
3,575,000	Starwood Retail Property Trust, Series 2014-STAR, Class E, 1-month LIBOR + 4.400%	USD	4.473	11/15/2027	340,882	0.02%
2,398,608	Structured Adjustable Rate Mortgage Loan Trust, Series 2005-14, Class A1, 1-month LIBOR + 0.310%	USD	0.402	7/25/2035	1,771,412	0.12%
2,235,000	Suzano Austria GmbH	USD	3.750	1/15/2031	2,343,956	0.16%
6,780,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	6,996,917	0.48%
3,350,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	3,465,742	0.24%
6,700,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	7,489,394	0.52%
550,000	T-Mobile USA, Inc.	USD	4.500	2/1/2026	560,516	0.04%
795,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	817,777	0.06%
4,145,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	4,639,913	0.32%
890,000	Tenet Healthcare Corp.	USD	4.625	6/15/2028	915,988	0.06%
340,000	Tenet Healthcare Corp.	USD	4.875	1/1/2026	352,648	0.02%
625,000	Tenet Healthcare Corp.	USD	6.125	10/1/2028	666,025	0.05%
255,000	Tenet Healthcare Corp.	USD	6.250	2/1/2027	266,156	0.02%
1,665,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	6.000	1/31/2025	2,125,385	0.15%
5,970,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	5,945,284	0.41%
10,035,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	8,793,169	0.61%
1,015,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	1,119,038	0.08%
401,851	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	USD	2.730	8/21/2045	408,736	0.03%
2,735,067	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	2,705,295	0.19%
4,185,339	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	4,120,058	0.28%
500,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	521,653	0.04%
3,010,000	TransDigm, Inc.	USD	6.250	3/15/2026	3,175,550	0.22%
1,535,000	Travel & Leisure Co.	USD	4.625	3/1/2030	1,582,124	0.11%
195,000	Travel & Leisure Co.	USD	6.000	4/1/2027	214,221	0.01%
960,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,087,680	0.08%
1,040,000	Tricon American Homes, Series 2020-SFR1, Class E	USD	3.544	7/17/2038	1,095,585	0.08%
1,170,000	Tricon American Homes Trust, Series 2020-SFR2, Class E1	USD	2.730	11/17/2039	1,139,093	0.08%
2,255,000	TriNet Group, Inc.	USD	3.500	3/1/2029	2,223,430	0.15%
1,960,000	Twitter, Inc.	USD	0.000	3/15/2026	1,869,350	0.13%

Loomis Sayles Strategic Alpha Fund

Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,670,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	1,693,380	0.12%
515,000	Uber Technologies, Inc.	USD	7.500	5/15/2025	555,788	0.04%
680,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	731,823	0.05%
5,440,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	5,978,451	0.41%
5,160,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	5,559,900	0.38%
1,370,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class E	USD	5.044	5/10/2063	205,500	0.01%
2,255,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	USD	2.569	9/22/2026	2,286,220	0.16%
6,225,716	United Airlines Pass Through Trust, Series 2019-2, Class B	USD	3.500	11/1/2029	6,148,517	0.42%
698,760	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	741,056	0.05%
585,000	United Airlines, Inc.	USD	4.375	4/15/2026	605,580	0.04%
880,000	United Airlines, Inc.	USD	4.625	4/15/2029	910,800	0.06%
5,460,000	United Rentals North America, Inc.	USD	4.000	7/15/2030	5,623,800	0.39%
7,210,000	UnitedHealth Group, Inc.	USD	0.550	5/15/2024	7,199,633	0.50%
973,279	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	975,832	0.07%
1,130,000	Viatrix, Inc.	USD	4.000	6/22/2050	1,195,008	0.08%
1,660,000	Virgin Media Finance PLC	USD	5.000	7/15/2030	1,677,081	0.12%
1,225,000	Virgin Media Secured Finance PLC	USD	5.500	8/15/2026	1,263,281	0.09%
6,485,000	Vistra Operations Co. LLC	USD	3.700	1/30/2027	6,928,647	0.48%
435,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	430,650	0.03%
1,323,717	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	1,323,795	0.09%
3,635,104	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	3,630,945	0.25%
1,736,937	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	1,738,643	0.12%
2,382,589	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	2,383,852	0.16%
2,042,564	Wave LLC, Series 2017-1A, Class A	USD	3.844	11/15/2042	2,001,977	0.14%
440,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class C	USD	4.325	11/15/2059	372,757	0.03%
2,989,293	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.435	7/15/2046	3,001,227	0.21%
545,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	540,366	0.04%
4,885,000	Wells Fargo Commercial Mortgage Trust, Series 2019-JWDR, Class C	USD	3.139	9/15/2031	4,929,333	0.34%
4,048,175	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	4,305,032	0.30%
694,575	Wendy's Funding LLC, Series 2019-1A, Class A2II	USD	4.080	6/15/2049	753,600	0.05%
1,455,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	1,467,644	0.10%
1,675,000	Westlake Automobile Receivables Trust, Series 2020-3A, Class D	USD	1.650	2/17/2026	1,696,018	0.12%
3,504,376	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.520	3/15/2044	1,707,332	0.12%
1,699,593	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	USD	5.266	6/15/2044	1,038,789	0.07%
2,245,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class C	USD	4.508	12/15/2045	1,926,919	0.13%
725,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class C	USD	4.957	6/15/2045	558,893	0.04%
1,875,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class D	USD	4.957	6/15/2045	1,220,108	0.08%
975,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class E	USD	4.957	6/15/2045	397,734	0.03%
1,105,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	1,159,739	0.08%
603,129	Willis Engine Structured Trust IV, Series 2018-A, Class A	USD	4.750	9/15/2043	595,977	0.04%
790,655	Willis Engine Structured Trust V, Series 2020-A, Class A	USD	3.228	3/15/2045	792,263	0.05%
897,750	Wingstop Funding LLC, Series 2020-1A, Class A2	USD	2.841	12/5/2050	931,066	0.06%
6,995,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class M	USD	2.710	7/15/2026	7,162,173	0.50%
1,770,000	YPF S.A.	USD	6.950	7/21/2027	1,246,788	0.09%
2,100,000	Yum! Brands, Inc.	USD	3.625	3/15/2031	2,089,500	0.14%
2,680,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	2,814,000	0.19%
920,000	Yum! Brands, Inc.	USD	4.750	1/15/2030	995,909	0.07%
1,725,000	Ziggo BV	USD	4.875	1/15/2030	1,769,677	0.12%
1,372,000	Ziggo BV	USD	5.500	1/15/2027	1,425,508	0.10%
	Total				1,151,423,126	79.59%
Collateralized Loan Obligations						
1,350,000	AGL CLO 3 Ltd., Series 2020-3A, Class C, 3-month LIBOR + 2.150%	USD	2.334	1/15/2033	1,351,202	0.09%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,740,000	AGL CLO 3 Ltd., Series 2020-3A, Class D, 3-month LIBOR + 3.300%	USD	3.484	1/15/2033	1,740,471	0.12%
1,155,000	AIG CLO Ltd., Series 2019-1A, Class E, 3-month LIBOR + 6.620%	USD	6.804	4/15/2032	1,147,127	0.08%
865,000	Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class DR, 3-month LIBOR + 4.000%	USD	4.184	7/15/2032	865,500	0.06%
480,000	Apidos CLO XX, Series 2015-20A, Class BRR, 3-month LIBOR + 1.950%	USD	2.134	7/16/2031	480,018	0.03%
3,175,000	Apidos CLO XXIII, Series 2015-23A, Class CR, 3-month LIBOR + 2.000%	USD	2.184	4/15/2033	3,177,609	0.22%
500,000	Ares LIX CLO Ltd., Series 2021-59A, Class E, 3-month LIBOR + 6.250%	USD	6.435	4/25/2034	499,112	0.03%
1,105,000	Atlas Senior Loan Fund Ltd., Series 2021-16A, Class D, 3-month LIBOR + 3.700%	USD	3.843	1/20/2034	1,108,405	0.08%
400,000	Ballyrock CLO Ltd., Series 2018-1A, Class C, 3-month LIBOR + 3.150%	USD	3.338	4/20/2031	397,120	0.03%
850,000	Barings CLO Ltd., Series 2019-4A, Class C, 3-month LIBOR + 2.800%	USD	2.984	1/15/2033	854,206	0.06%
1,830,000	Basswood Park CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.650%	USD	2.861	4/20/2034	1,829,921	0.13%
2,145,000	Battalion CLO XIV Ltd., Series 2019-14A, Class E, 3-month LIBOR + 6.680%	USD	6.868	4/20/2032	2,145,018	0.15%
500,000	Battalion CLO XVI Ltd., Series 2019-16A, Class D, 3-month LIBOR + 4.360%	USD	4.548	12/19/2032	502,533	0.04%
915,000	Bristol Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 1.950%	USD	2.134	4/15/2029	916,587	0.06%
455,000	Burnham Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 2.150%	USD	2.338	10/20/2029	455,147	0.03%
400,000	Carbone CLO Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.800%	USD	1.988	1/20/2031	399,236	0.03%
970,000	CarVal CLO IV Ltd., Series 2021-1A, Class D, 3-month LIBOR + 3.250%	USD		7/20/2034	970,000	0.07%
500,000	Catamaran CLO Ltd., Series 2013-1A, Class CR, 3-month LIBOR + 1.800%	USD	1.981	1/27/2028	500,239	0.03%
730,000	CIFC Funding II Ltd., Series 2013-2A, Class A3LR, 3-month LIBOR + 1.950%	USD	2.140	10/18/2030	728,165	0.05%
265,000	CIFC Funding II Ltd., Series 2014-2RA, Class A3, 3-month LIBOR + 1.900%	USD	2.076	4/24/2030	263,746	0.02%
875,000	Dryden 45 Senior Loan Fund, Series 2016-45A, Class ER, 3-month LIBOR + 5.850%	USD	6.034	10/15/2030	857,563	0.06%
250,000	Dryden 64 CLO Ltd., Series 2018-64A, Class C, 3-month LIBOR + 1.750%	USD	1.940	4/18/2031	247,888	0.02%
615,000	Dryden 80 CLO Ltd., Series 2019-80A, Class D1, 3-month LIBOR + 4.100%	USD	4.290	1/17/2033	619,233	0.04%
300,000	Dryden XXVI Senior Loan Fund, Series 2013-26A, Class CR, 3-month LIBOR + 1.850%	USD	2.034	4/15/2029	299,645	0.02%
330,000	Galaxy XXIX CLO Ltd., Series 2018-29A, Class D, 3-month LIBOR + 2.400%	USD	2.556	11/15/2026	329,708	0.02%
1,405,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class E, 3-month LIBOR + 5.850%	USD	6.000	11/22/2031	1,394,035	0.10%
650,000	Gilbert Park CLO Ltd., Series 2017-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	10/15/2030	649,994	0.05%
320,000	Goldentree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class C, 3-month LIBOR + 1.900%	USD	2.088	4/20/2030	320,635	0.02%
990,000	Hayfin Kingsland XI Ltd., Series 2019-2A, Class E, 3-month LIBOR + 6.900%	USD	7.088	7/20/2032	993,372	0.07%
310,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	309,999	0.02%
475,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class C, 3-month LIBOR + 2.150%	USD	2.323	1/23/2031	475,038	0.03%
300,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	300,015	0.02%
3,300,000	Neuberger Berman CLO Ltd., Series 2013-14A, Class CR2, 3-month LIBOR + 1.900%	USD	2.084	1/28/2030	3,292,150	0.23%
2,100,000	Oaktree CLO Ltd., Series 2019-4A, Class E, 3-month LIBOR + 7.230%	USD	7.418	10/20/2032	2,096,532	0.15%
495,000	Octagon Investment Partners 39 Ltd., Series 2018-3A, Class E, 3-month LIBOR + 5.750%	USD	5.938	10/20/2030	489,943	0.03%
1,420,000	Octagon Investment Partners 40 Ltd., Series 2019-1A, Class D, 3-month LIBOR + 3.800%	USD	3.988	4/20/2031	1,421,914	0.10%
920,000	Octagon Investment Partners XXII Ltd., Series 2014-1A, Class CRR, 3-month LIBOR + 1.900%	USD	2.084	1/22/2030	918,569	0.06%
445,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class ER, 3-month LIBOR + 6.360%	USD	6.546	4/21/2034	445,012	0.03%
1,980,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class E1, 3-month LIBOR + 5.000%	USD	5.188	7/20/2032	1,969,422	0.14%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,900,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class ER, 3-month LIBOR + 6.250%	USD		7/2/2035	1,900,000	0.13%
1,585,000	OHA Credit Funding 4 Ltd., Series 2019-4A, Class E, 3-month LIBOR + 6.100%	USD	6.322	10/22/2032	1,585,032	0.11%
1,745,000	OHA Credit Funding 5 Ltd., Series 2020-5A, Class C, 3-month LIBOR + 2.000%	USD	2.190	4/18/2033	1,744,994	0.12%
2,245,000	OHA Loan Funding Ltd., Series 2013-1A, Class DR2, 3-month LIBOR + 3.050%	USD	3.223	7/23/2031	2,245,246	0.16%
1,570,000	OHA Loan Funding Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 1.950%	USD	2.138	1/20/2033	1,565,650	0.11%
2,050,000	OZLM XXIII Ltd., Series 2019-23A, Class DR, 3-month LIBOR + 3.750%	USD	3.934	4/15/2034	2,059,178	0.14%
300,000	Palmer Square CLO Ltd., Series 2015-2A, Class BR2, 3-month LIBOR + 1.950%	USD	2.138	7/20/2030	300,034	0.02%
1,870,000	Palmer Square CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 4.400%	USD	4.556	8/15/2026	1,870,005	0.13%
1,620,000	Palmer Square Loan Funding Ltd., Series 2020-3A, Class D, 3-month LIBOR + 4.230%	USD	4.418	7/20/2028	1,625,478	0.11%
2,610,000	Parallel Ltd., Series 2017-1A, Class CR, 3-month LIBOR + 2.000%	USD	2.188	7/20/2029	2,598,798	0.18%
1,645,000	Parallel Ltd., Series 2018-2A, Class B, 3-month LIBOR + 2.150%	USD	2.338	10/20/2031	1,635,133	0.11%
1,045,000	Pikes Peak CLO 1, Series 2018-1A, Class D, 3-month LIBOR + 3.150%	USD	3.326	7/24/2031	1,042,419	0.07%
3,885,000	Pikes Peak CLO 3, Series 2019-3A, Class E, 3-month LIBOR + 6.860%	USD	7.036	4/25/2030	3,887,117	0.27%
340,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	USD	3.438	4/20/2034	342,148	0.02%
920,000	Regatta XIII Funding Ltd., Series 2018-2A, Class C, 3-month LIBOR + 3.100%	USD	3.284	7/15/2031	920,099	0.06%
2,565,000	Rockford Tower CLO Ltd., Series 2017-2A, Class CR, 3-month LIBOR + 1.900%	USD	2.084	10/15/2029	2,555,550	0.18%
920,000	TCW CLO Ltd., Series 2018-1, Class D, 3-month LIBOR + 2.910%	USD	3.086	4/25/2031	911,646	0.06%
1,030,000	TICP CLO VII Ltd., Series 2017-7A, Class CR, 3-month LIBOR + 2.150%	USD	2.334	4/15/2033	1,030,470	0.07%
610,000	TICP CLO XV Ltd., Series 2020-15A, Class C, 3-month LIBOR + 2.150%	USD	2.338	4/20/2033	610,281	0.04%
895,000	TRESTLES CLO II Ltd., Series 2018-2A, Class D, 3-month LIBOR + 5.750%	USD	5.926	7/25/2031	869,454	0.06%
695,000	Voya CLO Ltd, Series 2019-3A, Class D, 3-month LIBOR + 3.850%	USD	4.040	10/17/2032	698,443	0.05%
2,435,000	York CLO-7 Ltd., Series 2019-2A, Class D, 3-month LIBOR + 3.800%	USD	3.984	1/22/2033	2,442,997	0.17%
	Total				72,202,201	4.99%
Common Stocks						
3,051	Abbott Laboratories				353,702	0.02%
1,809	Accenture PLC, Class A				533,275	0.04%
5,504	Activision Blizzard, Inc.				525,302	0.04%
20,255	AES Corp. (The)				528,048	0.04%
4,140	Allstate Corp. (The)				540,022	0.04%
2,069	American Tower Corp.				558,920	0.04%
1,440	Anthem, Inc.				549,792	0.04%
13,532	Apple, Inc.				1,853,343	0.13%
4,049	Applied Materials, Inc.				576,578	0.04%
1,489	Artisan Partners Asset Management, Inc., Class A				75,671	0.01%
5,371	Blackstone Group, Inc. (The), Class A				521,739	0.04%
305	Booking Holdings, Inc.				667,367	0.04%
7,618	Bristol-Myers Squibb Co.				509,035	0.03%
14,685	California Resources Corp.				442,606	0.03%
2,508	Caterpillar, Inc.				545,816	0.04%
362,679	Cemex SAB de CV, Sponsored ADR				3,046,503	0.21%
5,290	Chevron Corp.				554,075	0.04%
10,937	Cisco Systems, Inc.				579,661	0.04%
7,859	Citigroup, Inc.				556,024	0.04%
3,038	Citizens Financial Group, Inc.				139,353	0.01%
9,567	Coca-Cola Co. (The)				517,670	0.03%
9,847	Comcast Corp., Class A				561,476	0.04%
8,334	ConocoPhillips				507,541	0.03%
1,289	Costco Wholesale Corp.				510,019	0.03%
2,219	Cummins, Inc.				541,014	0.04%
1,623	Deere & Co.				572,448	0.04%
47,898	Energy Transfer LP				509,156	0.03%
2,679	Estee Lauder Cos., Inc. (The), Class A				852,136	0.06%
6,552	Expeditors International of Washington, Inc.				829,483	0.06%
9,324	Exxon Mobil Corp.				588,158	0.04%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
11,600	Fidelity National Financial, Inc.				504,136	0.03%
14,108	Fox Corp., Class A				523,830	0.04%
138,555	Hexion Holdings Corp., Class B				2,563,267	0.18%
1,613	Home Depot, Inc. (The)				514,369	0.03%
18,395	HP, Inc.				555,345	0.04%
16,177	Interpublic Group of Cos., Inc. (The)				525,591	0.04%
920	Intuit, Inc.				450,956	0.03%
11,610	Iron Mountain, Inc.				491,335	0.03%
11,713	Johnson & Johnson				1,929,600	0.13%
3,531	JPMorgan Chase & Co.				549,212	0.04%
1,647	KLA Corp.				533,974	0.04%
806	Lam Research Corp.				524,464	0.04%
2,669	Lowe's Cos., Inc.				517,706	0.03%
1,234	LVMH Moët Hennessy Louis Vuitton SE				970,734	0.07%
5,144	LyondellBasell Industries NV, Class A				529,163	0.04%
3,275	MasterCard, Inc., Class A				1,195,670	0.08%
1,994	Microsoft Corp.				540,175	0.04%
6,103	Morgan Stanley				559,584	0.04%
8,101	Newmont Corp.				513,441	0.03%
1,561	Nexstar Media Group, Inc., Class A				230,841	0.01%
4,001	NIKE, Inc., Class B				618,114	0.04%
1,974	Norfolk Southern Corp.				523,919	0.04%
701	NVIDIA Corp.				560,870	0.04%
2,657	NXP Semiconductors NV				546,598	0.04%
14,484	Omega Healthcare Investors, Inc.				525,624	0.04%
9,001	OneMain Holdings, Inc.				539,250	0.04%
6,857	Oracle Corp.				533,749	0.04%
1,687	Parker-Hannifin Corp.				518,094	0.03%
13,331	Pfizer, Inc.				522,042	0.04%
5,161	Philip Morris International, Inc.				511,507	0.03%
7,993	Procter & Gamble Co. (The)				1,078,495	0.07%
3,904	QUALCOMM, Inc.				557,999	0.04%
1,353	Reliance Steel & Aluminum Co.				204,168	0.01%
4,492	Ross Stores, Inc.				557,008	0.04%
7,082	Ryder System, Inc.				526,405	0.04%
11,312	Starbucks Corp.				1,264,795	0.09%
47,102	T-Mobile US, Inc.				6,821,783	0.47%
2,268	Target Corp.				548,266	0.04%
2,632	Texas Instruments, Inc.				506,134	0.03%
1,078	Thermo Fisher Scientific, Inc.				543,819	0.04%
8,197	TJX Cos., Inc. (The)				552,642	0.04%
9,474	Truist Financial Corp.				525,807	0.04%
6,817	Tyson Foods, Inc., Class A				502,822	0.03%
15,626	Umpqua Holdings Corp.				288,300	0.02%
2,680	United Parcel Service, Inc., Class B				557,360	0.04%
1,404	UnitedHealth Group, Inc.				562,218	0.04%
9,261	Verizon Communications, Inc.				518,894	0.03%
2,990	Visa, Inc., Class A				699,122	0.05%
3,822	Walmart, Inc.				538,978	0.04%
32,298	Whiting Petroleum Corp.				1,761,856	0.12%
	Total				58,885,964	4.07%
Preferred Stocks						
3,246	2020 Cash Mandatory Exchangeable Trust		5.250		4,090,220	0.28%
2,914	Bank of America Corp., Series L		7.250		4,126,224	0.29%
18,872	Boston Scientific Corp., Series A		5.500		2,190,284	0.15%
31,289	Bunge Ltd.		4.875		3,631,401	0.25%
30,745	Clarivate PLC, Series A		5.250		3,219,002	0.22%
2,329	EI Paso Energy Capital Trust I		4.750		117,032	0.01%
3,705	Wells Fargo & Co., Class A, Series L		7.500		5,654,608	0.39%
	Total				23,028,771	1.59%
Senior Loans						
621,706	AmWINS Group, Inc., 2021 Term Loan B, 1-month LIBOR + 2.250%	USD	3.000	2/19/2028	617,559	0.04%
2,635,000	CoreLogic, Inc., Term Loan, 1-month LIBOR + 3.500%	USD	4.000	6/2/2028	2,625,778	0.18%
1,620,000	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	1,620,502	0.11%
1,345,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/05/2028	1,348,780	0.10%
3,216,938	Playtika Holding Corp., 2021 Term Loan, 1-month LIBOR + 2.750%	USD	2.854	3/13/2028	3,200,499	0.22%
1,531,163	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	1,549,873	0.11%
1,189,025	Weber-Stephen Products LLC, Term Loan B, 1-month LIBOR + 3.250%	USD	4.000	10/30/2027	1,190,511	0.08%

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,930,000	Ziggo BV, 2019 EUR Term Loan H, EURIBOR + 3.000%	EUR	3.000	1/31/2029	2,268,679	0.16%
	Total				14,422,181	1.00%
Other Investments						
900	ECAF I Blocker Ltd.				1,034,460	0.07%
Short-Term Investments						
72,488,211	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	72,488,211	5.01%
17,410,000	U.S. Treasury Bills		0.056(†††)	3/24/2022	17,403,825	1.20%
17,950,000	U.S. Treasury Bills		0.071(†††)	6/16/2022	17,936,911	1.24%
4,670,000	U.S. Treasury Bills	0.105-0.118(†††)		11/4/2021	4,669,128	0.32%
	Total				112,498,075	7.77%
	Total Investments				1,433,494,778	99.08%
	Other assets less liabilities				13,255,744	0.92%
	Net Assets				1,446,750,522	100.00%

Written Options – (0.01%)

Description	Expiration Date	Exercise Price	Shares/Units of Currency	Notional Amount	Premiums (Received)	Value
Accenture PLC, Call	08/20/2021	300.00	(1,200)	\$ (353,748)	\$ (4,281)	\$ (5,400)
Activision Blizzard, Inc., Call	08/20/2021	105.00	(4,400)	(419,936)	(4,079)	(5,566)
AES Corp. (The), Call	08/20/2021	27.00	(8,100)	(211,167)	(5,161)	(4,860)
American Tower Corp., Call	08/20/2021	280.00	(1,600)	(432,224)	(6,027)	(6,720)
Anthem, Inc., Call	08/20/2021	400.00	(700)	(267,260)	(3,617)	(4,165)
Apple, Inc., Call	08/20/2021	145.00	(3,100)	(424,576)	(3,317)	(5,751)
Applied Materials, Inc., Call	08/20/2021	150.00	(3,200)	(455,680)	(6,809)	(14,800)
Bristol-Myers Squibb Co., Call	08/20/2021	70.00	(5,300)	(354,146)	(4,172)	(3,392)
Chevron Corp., Call	08/20/2021	115.00	(4,200)	(439,908)	(5,533)	(3,906)
Cisco Systems, Inc., Call	08/20/2021	55.00	(7,600)	(402,800)	(8,262)	(6,536)
Citizens Financial Group, Inc., Call	08/20/2021	50.00	(1,500)	(68,805)	(956)	(937)
Coca-Cola Co. (The), Call	08/20/2021	57.50	(7,600)	(411,236)	(3,018)	(2,052)
Comcast Corp., Call	08/20/2021	60.00	(7,800)	(444,756)	(6,920)	(5,889)
ConocoPhillips, Call	08/20/2021	65.00	(6,600)	(401,940)	(7,904)	(9,702)
Energy Transfer LP, Call	08/20/2021	12.00	(23,900)	(254,057)	(6,987)	(5,258)
Exxon Mobil Corp., Call	08/20/2021	70.00	(6,500)	(410,020)	(3,509)	(3,900)
Iron Mountain, Inc., Call	08/20/2021	47.50	(5,800)	(245,456)	(5,436)	(1,305)
Lam Research Corp., Call	08/20/2021	710.00	(400)	(260,280)	(3,738)	(5,650)
LyondellBasell Industries NV, Call	08/20/2021	110.00	(2,000)	(205,740)	(4,134)	(4,150)
MasterCard, Inc., Call	08/20/2021	395.00	(1,100)	(401,599)	(7,774)	(3,437)
Microsoft Corp., Call	08/20/2021	275.00	(900)	(243,810)	(3,615)	(5,895)
Morgan Stanley, Call	08/20/2021	97.50	(4,200)	(385,098)	(2,803)	(6,195)
Newmont Corp., Call	08/20/2021	72.50	(4,000)	(253,520)	(2,198)	(1,900)
NVIDIA Corp., Call	08/20/2021	830.00	(300)	(240,030)	(4,460)	(11,243)
Pfizer, Inc., Call	08/20/2021	41.00	(7,900)	(309,364)	(3,865)	(3,239)
QUALCOMM, Inc., Call	08/20/2021	155.00	(1,900)	(271,567)	(1,667)	(4,237)
Starbucks Corp., Call	08/20/2021	120.00	(2,800)	(313,068)	(2,883)	(2,828)
Target Corp., Call	08/20/2021	250.00	(1,300)	(314,262)	(4,565)	(7,345)
Texas Instruments, Inc., Call	08/20/2021	200.00	(1,300)	(249,990)	(2,869)	(4,518)
Thermo Fisher Scientific, Inc., Call	08/20/2021	510.00	(500)	(252,235)	(4,337)	(7,900)
Total Written Options				\$	(134,896)	\$ (158,676)

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
Bank of America, N.A. Morgan Stanley	09/02/2021	BRL S	17,876,000	\$ 3,334,639	\$ 3,567,352	\$ (232,713)
Capital Services, Inc.	07/08/2021	COP S	5,186,874,000	1,421,373	1,381,670	39,703
Barclays Bank PLC	07/26/2021	EUR S	1,955,000	2,355,724	2,319,296	36,428
Bank of America, N.A. Morgan Stanley	07/26/2021	EUR S	1,665,000	2,006,752	1,975,258	31,494
Capital Services, Inc.	07/30/2021	EUR S	1,480,000	1,789,479	1,755,927	33,552
HSBC Bank USA	08/17/2021	EUR S	590,000	714,496	700,247	14,249
Deutsche Bank AG	07/30/2021	GBP S	1,400,000	1,944,123	1,936,785	7,338
Morgan Stanley Capital Services, Inc.	07/30/2021	ZAR S	315,790,000	21,797,411	22,037,725	(240,314)
Total						\$ (310,263)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)
Short Position Contracts:					
30 Year U.S. Treasury Bond	9/21/2021	(556)	\$ (87,234,257)	\$ (89,377,000)	\$ (2,142,743)
Ultra 10 Year U.S. Treasury Note	9/21/2021	(517)	(75,894,233)	(76,104,015)	(209,782)
Ultra Long U.S. Treasury Bond	9/21/2021	(353)	(67,025,697)	(68,018,688)	(992,991)
Total Futures Contracts					\$ (3,345,516)

Bilateral Credit Default Swap Agreements

Buy Protection

Counterparty	Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Upfront Premiums Paid/Received	Market Value	Unrealized Appreciation/ (Depreciation)
Barclays Bank PLC	United Mexican States	(1.00%)	6/20/2026	21,525,000	\$ 82,426	\$ (70,624)	\$ (153,050)

Centrally Cleared Interest Rate Swap Agreements

Notional Value	Currency	Expiration Date	Fund Pays	Fund Receives	Market Value	Unrealized Appreciation/ (Depreciation)
330,000,000	ZAR	5/7/2030	(7.58%)	3-month SAFEX-JIBAR	\$ (847,667)	\$ (849,142)

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

Key to abbreviations:

ARS	Argentine Peso
BRL	Brazilian Real
COP	Colombian Peso
EUR	Euro
GBP	British Pound
INR	Indian Rupee
MXN	Mexican Peso
USD	U.S. Dollar
ZAR	South African Rand

Loomis Sayles Strategic Alpha Fund
Investments as of June 30, 2021 (Unaudited)

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

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

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

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