

**Loomis Sayles Credit Income Fund**  
Investments as of July 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
125,000	1011778 B.C. ULC/New Red Finance, Inc.	4.375	1/15/2028	115,851	0.53%
150,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.875	1/23/2028	138,429	0.63%
15,000	AES Corp. (The)	2.450	1/15/2031	12,679	0.06%
5,000	AES Corp. (The)	3.950	7/15/2030	4,657	0.02%
105,000	Air Lease Corp.	3.125	12/1/2030	88,502	0.40%
205,000	Air Lease Corp., MTN	3.000	2/1/2030	172,705	0.79%
40,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	4.650		35,006	0.16%
125,000	Aircastle Ltd.	4.125	5/1/2024	122,356	0.56%
15,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	5.250		11,959	0.05%
150,000	Aker BP ASA	4.000	1/15/2031	139,606	0.64%
60,000	Allison Transmission, Inc.	3.750	1/30/2031	51,824	0.24%
40,000	Ally Financial, Inc.	2.200	11/2/2028	34,023	0.16%
65,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	4.700		54,775	0.25%
50,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	4.700		39,447	0.18%
70,949	American Airlines Pass Through Trust, Series 2016-3, Class A	3.250	4/15/2030	59,023	0.27%
15,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	14,752	0.07%
15,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.750	4/20/2029	14,363	0.07%
10,000	American Homes 4 Rent	2.375	7/15/2031	8,241	0.04%
200,000	Anglo American Capital PLC	4.500	3/15/2028	195,883	0.89%
35,000	ArcelorMittal S.A.	7.000	10/15/2039	36,072	0.16%
40,000	Ares Capital Corp.	2.875	6/15/2028	32,970	0.15%
60,000	Ares Capital Corp.	3.200	11/15/2031	46,523	0.21%
50,000	Athene Global Funding	1.608	6/29/2026	44,225	0.20%
55,000	Athene Global Funding	1.716	1/7/2025	51,539	0.24%
95,000	Athene Global Funding	2.550	11/19/2030	78,919	0.36%
30,000	Athene Holding Ltd.	3.500	1/15/2031	26,179	0.12%
25,000	ATI, Inc.	5.875	12/1/2027	23,360	0.11%
25,000	Avantor Funding, Inc.	3.875	11/1/2029	23,013	0.11%
25,000	Aviation Capital Group LLC	1.950	1/30/2026	21,864	0.10%
70,000	Avnet, Inc.	4.625	4/15/2026	70,831	0.32%
270,000	Bank of America Corp., MTN	4.250	10/22/2026	271,750	1.24%
200,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	165,985	0.76%
30,000	Barings BDC, Inc.	3.300	11/23/2026	26,131	0.12%
10,000	Bausch Health Cos., Inc.	4.875	6/1/2028	7,963	0.04%
65,000	Bausch Health Cos., Inc.	5.000	1/30/2028	34,612	0.16%
10,000	Bausch Health Cos., Inc.	5.250	1/30/2030	5,138	0.02%
50,000	Bausch Health Cos., Inc.	5.250	2/15/2031	25,635	0.12%
5,000	Bausch Health Cos., Inc.	6.250	2/15/2029	2,669	0.01%
5,000	Bausch Health Cos., Inc.	7.000	1/15/2028	2,768	0.01%
30,000	Billibili, Inc.	0.500	12/1/2026	20,895	0.10%
240,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	241,054	1.10%
115,000	Blackstone Secured Lending Fund	2.125	2/15/2027	96,910	0.44%
125,000	Boeing Co. (The)	2.196	2/4/2026	116,394	0.53%
20,000	Boeing Co. (The)	2.250	6/15/2026	18,469	0.08%
20,000	Boeing Co. (The)	2.950	2/1/2030	17,488	0.08%
5,000	Boeing Co. (The)	3.100	5/1/2026	4,793	0.02%
10,000	Boeing Co. (The)	3.200	3/1/2029	9,043	0.04%
5,000	Boeing Co. (The)	3.250	2/1/2035	4,082	0.02%
5,000	Boeing Co. (The)	3.375	6/15/2046	3,513	0.02%
5,000	Boeing Co. (The)	3.500	3/1/2039	3,778	0.02%
15,000	Boeing Co. (The)	3.550	3/1/2038	11,576	0.05%
220,000	Boeing Co. (The)	3.625	2/1/2031	201,784	0.92%
5,000	Boeing Co. (The)	3.625	3/1/2048	3,568	0.02%
35,000	Boeing Co. (The)	3.750	2/1/2050	26,404	0.12%
15,000	Boeing Co. (The)	3.825	3/1/2059	10,425	0.05%
10,000	Boeing Co. (The)	3.850	11/1/2048	7,370	0.03%
15,000	Boeing Co. (The)	3.900	5/1/2049	11,393	0.05%
30,000	Boeing Co. (The)	3.950	8/1/2059	21,745	0.10%
45,000	Boeing Co. (The)	5.150	5/1/2030	45,424	0.21%
10,000	Boeing Co. (The)	5.805	5/1/2050	9,934	0.05%
115,000	Brixmor Operating Partnership LP	4.050	7/1/2030	106,397	0.49%
25,000	Broadcom, Inc.	4.150	11/15/2030	23,720	0.11%
55,000	Broadcom, Inc.	4.300	11/15/2032	52,102	0.24%
85,000	Calpine Corp.	3.750	3/1/2031	75,452	0.34%
40,000	Calpine Corp.	5.125	3/15/2028	37,624	0.17%
40,000	Carnival Corp.	5.750	3/1/2027	32,062	0.15%
30,000	Carnival Corp.	6.000	5/1/2029	23,095	0.11%
15,000	Catalent Pharma Solutions, Inc.	3.125	2/15/2029	13,294	0.06%
90,000	Caterpillar Financial Services Corp., MTN	0.950	1/10/2024	87,398	0.40%

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125,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	2/1/2031	108,405	0.50%
120,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.500	8/15/2030	106,670	0.49%
35,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	2/1/2032	30,909	0.14%
25,000	CCO Holdings LLC/CCO Holdings Capital Corp.	5.125	5/1/2027	24,486	0.11%
10,000	CCO Holdings LLC/CCO Holdings Capital Corp.	5.500	5/1/2026	10,073	0.05%
10,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	9,102	0.04%
10,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	8,600	0.04%
90,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	76,572	0.35%
15,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	15,440	0.07%
10,000	Celanese U.S. Holdings LLC	6.379	7/15/2032	10,271	0.05%
90,000	Centene Corp.	2.500	3/1/2031	77,212	0.35%
35,000	Centene Corp.	2.625	8/1/2031	29,846	0.14%
20,000	Centene Corp.	3.000	10/15/2030	17,851	0.08%
5,000	Centene Corp.	4.625	12/15/2029	4,931	0.02%
30,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	28,376	0.13%
70,000	CF Industries, Inc.	4.500	12/1/2026	70,708	0.32%
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	3,999	0.02%
20,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	16,921	0.08%
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	4,640	0.02%
90,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.950	6/30/2062	62,899	0.29%
150,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.800	3/1/2050	123,776	0.57%
115,000	Cheniere Corpus Christi Holdings LLC	5.125	6/30/2027	116,955	0.53%
75,000	Cigna Corp.	4.375	10/15/2028	76,540	0.35%
215,000	Citigroup, Inc.	4.450	9/29/2027	215,469	0.98%
60,000	Clear Channel Outdoor Holdings, Inc.	5.125	8/15/2027	55,489	0.25%
30,000	CNO Financial Group, Inc.	5.250	5/30/2029	29,558	0.13%
130,000	CommScope Technologies LLC	5.000	3/15/2027	106,884	0.49%
60,000	CommScope, Inc.	4.750	9/1/2029	52,169	0.24%
80,000	Continental Resources, Inc.	2.875	4/1/2032	65,226	0.30%
100,000	Continental Resources, Inc.	5.750	1/15/2031	98,601	0.45%
10,000	Corporate Office Properties LP	2.750	4/15/2031	8,171	0.04%
10,000	Coterra Energy, Inc.	4.375	6/1/2024	10,002	0.05%
250,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter)	4.000	1/10/2033	231,602	1.06%
80,000	Crown Castle International Corp.	2.500	7/15/2031	68,523	0.31%
200,000	CSC Holdings LLC	4.625	12/1/2030	152,000	0.69%
200,000	CSC Holdings LLC	5.000	11/15/2031	150,488	0.69%
88,729	CVS Pass-Through Trust, Series 2014	4.163	8/11/2036	83,503	0.38%
5,000	Darling Ingredients, Inc.	6.000	6/15/2030	5,171	0.02%
55,000	DCP Midstream Operating LP	3.250	2/15/2032	47,381	0.22%
10,000	DCP Midstream Operating LP	5.125	5/15/2029	9,792	0.04%
150,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	3.547	9/18/2031	129,101	0.59%
20,000	Diamondback Energy, Inc.	3.125	3/24/2031	18,094	0.08%
15,000	DIRECTV Financing LLC/DIRECTV Financing Co-Obligor, Inc.	5.875	8/15/2027	13,974	0.06%
155,000	DISH DBS Corp.	5.125	6/1/2029	101,129	0.46%
175,000	DISH DBS Corp.	5.250	12/1/2026	151,375	0.69%
350,000	DISH Network Corp.	3.375	8/15/2026	249,041	1.14%
40,000	DISH Network Corp.	0.000-8.380	12/15/2025	28,693	0.13%
25,000	EcoPetrol S.A.	4.625	11/2/2031	20,563	0.09%
5,000	Encompass Health Corp.	4.750	2/1/2030	4,612	0.02%
25,000	Energiean Israel Finance Ltd.	5.375	3/30/2028	22,028	0.10%
40,000	Energiean Israel Finance Ltd.	5.875	3/30/2031	34,020	0.16%
55,000	Energy Transfer LP	4.000	10/1/2027	53,219	0.24%
30,000	EnLink Midstream Partners LP	5.450	6/1/2047	22,863	0.10%
65,000	Entegris Escrow Corp.	4.750	4/15/2029	62,583	0.29%
15,000	EPR Properties	3.600	11/15/2031	12,335	0.06%
35,000	EQM Midstream Partners LP, Series 10Y	5.500	7/15/2028	33,077	0.15%
10,000	EQT Corp.	3.125	5/15/2026	9,602	0.04%
30,000	EQT Corp.	3.625	5/15/2031	27,463	0.13%
40,000	EQT Corp.	3.900	10/1/2027	38,914	0.18%
10,000	EQT Corp.	5.000	1/15/2029	9,885	0.05%
5,000	Everi Holdings, Inc.	5.000	7/15/2029	4,500	0.02%
10,000	Expedia Group, Inc.	2.950	3/15/2031	8,252	0.04%
195,000	Expedia Group, Inc.	3.250	2/15/2030	168,409	0.77%
175,000	Fidelity National Financial, Inc.	2.450	3/15/2031	143,387	0.66%
25,000	Fidelity National Information Services, Inc.	5.100	7/15/2032	25,965	0.12%
200,000	First Quantum Minerals Ltd.	6.875	10/15/2027	190,500	0.87%
15,000	FMC Corp.	3.450	10/1/2029	14,029	0.06%
45,000	FMG Resources August 2006 Pty Ltd.	4.375	4/1/2031	39,065	0.18%

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40,000	Ford Motor Co.	3.250	2/12/2032	33,400	0.15%
40,000	Ford Motor Co.	9.000	4/22/2025	44,312	0.20%
15,000	Freeport-McMoRan, Inc.	4.250	3/1/2030	14,057	0.06%
50,000	Freeport-McMoRan, Inc.	4.625	8/1/2030	47,970	0.22%
40,000	Freeport-McMoRan, Inc.	5.400	11/14/2034	39,918	0.18%
40,000	FS KKR Capital Corp.	3.125	10/12/2028	32,853	0.15%
35,000	FS KKR Capital Corp.	3.400	1/15/2026	31,876	0.15%
5,000	Gartner, Inc.	3.625	6/15/2029	4,566	0.02%
170,000	General Motors Co.	5.200	4/1/2045	147,082	0.67%
40,000	General Motors Co.	6.250	10/2/2043	39,353	0.18%
5,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	5.700		4,738	0.02%
135,000	Glencore Funding LLC	3.875	10/27/2027	129,688	0.59%
20,000	Glencore Funding LLC	4.000	3/27/2027	19,397	0.09%
20,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	16,951	0.08%
50,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	44,511	0.20%
120,000	Goldman Sachs Group, Inc. (The), (fixed rate to 1/24/2024, variable rate thereafter)	1.757	1/24/2025	115,736	0.53%
15,000	Guardant Health, Inc.	0.000	11/15/2027	10,528	0.05%
165,000	HCA, Inc.	4.125	6/15/2029	158,790	0.73%
75,000	Hercules Capital, Inc.	3.375	1/20/2027	65,372	0.30%
60,000	Hercules LLC	6.500	6/30/2029	58,386	0.27%
55,000	Hess Corp.	4.300	4/1/2027	54,605	0.25%
15,000	Hess Midstream Operations LP	4.250	2/15/2030	13,362	0.06%
15,000	Hess Midstream Operations LP	5.625	2/15/2026	14,944	0.07%
60,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	51,750	0.24%
40,000	Hilton Domestic Operating Co., Inc.	4.000	5/1/2031	36,018	0.16%
10,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	4.875	7/1/2031	8,400	0.04%
25,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	5.000	6/1/2029	22,121	0.10%
30,000	Huntington Ingalls Industries, Inc.	3.844	5/1/2025	29,671	0.14%
20,000	Huntington Ingalls Industries, Inc.	4.200	5/1/2030	19,279	0.09%
5,000	Hyatt Hotels Corp., (Step to 5.625% on 4/23/2022)	5.625	4/23/2025	5,099	0.02%
30,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	26,997	0.12%
115,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	110,391	0.50%
85,000	iHeartCommunications, Inc.	4.750	1/15/2028	76,362	0.35%
75,000	iHeartCommunications, Inc.	5.250	8/15/2027	68,565	0.31%
20,000	iHeartCommunications, Inc.	8.375	5/1/2027	18,056	0.08%
25,000	Ionis Pharmaceuticals, Inc.	0.000	4/1/2026	23,359	0.11%
20,000	IPALCO Enterprises, Inc.	4.250	5/1/2030	19,046	0.09%
60,000	Iron Mountain, Inc.	5.250	7/15/2030	56,132	0.26%
35,000	Jabil, Inc.	1.700	4/15/2026	31,803	0.15%
20,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	3.000	2/2/2029	17,217	0.08%
15,000	Jefferies Group LLC	6.250	1/15/2036	15,306	0.07%
180,000	Jefferies Group LLC	6.500	1/20/2043	181,907	0.83%
20,000	JetBlue Airways Corp.	0.500	4/1/2026	14,260	0.07%
20,000	John Deere Capital Corp., MTN	0.900	1/10/2024	19,380	0.09%
35,000	John Deere Capital Corp., MTN	1.250	1/10/2025	33,464	0.15%
15,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	4.250	2/1/2027	13,372	0.06%
90,000	Lennar Corp.	4.750	11/29/2027	90,819	0.41%
20,000	Lithia Motors, Inc.	3.875	6/1/2029	17,916	0.08%
40,000	Livongo Health, Inc.	0.875	6/1/2025	34,415	0.16%
15,000	Magallanes, Inc.	4.054	3/15/2029	14,277	0.07%
25,000	Magallanes, Inc.	4.279	3/15/2032	23,325	0.11%
3,000	Marriott International, Inc., Series EE	5.750	5/1/2025	3,130	0.01%
25,000	Marriott International, Inc., Series FF	4.625	6/15/2030	24,464	0.11%
20,000	Marriott International, Inc., Series HH	2.850	4/15/2031	17,200	0.08%
20,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	17,362	0.08%
30,000	Marvell Technology, Inc.	2.450	4/15/2028	26,752	0.12%
25,000	Marvell Technology, Inc.	2.950	4/15/2031	21,574	0.10%
75,000	MDC Holdings, Inc.	3.966	8/6/2061	44,816	0.20%
265,000	Micron Technology, Inc.	4.663	2/15/2030	259,952	1.19%
25,000	Molina Healthcare, Inc.	3.875	5/15/2032	22,969	0.10%
390,000	Morgan Stanley	3.625	1/20/2027	387,991	1.77%
80,000	Morgan Stanley, (fixed rate to 1/21/2027, variable rate thereafter)	2.475	1/21/2028	74,507	0.34%
25,000	MSCI, Inc.	3.250	8/15/2033	21,658	0.10%
10,000	Murphy Oil USA, Inc.	3.750	2/15/2031	9,124	0.04%
35,000	Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	29,269	0.13%
200,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	1.642	6/14/2027	178,331	0.81%
75,000	Navient Corp.	5.000	3/15/2027	67,793	0.31%
60,000	NCL Corp. Ltd.	1.125	2/15/2027	40,975	0.19%
30,000	NCL Corp. Ltd.	5.875	3/15/2026	24,467	0.11%

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25,000	NCL Corp. Ltd.	5.875	2/15/2027	22,969	0.10%
10,000	NCL Finance Ltd.	6.125	3/15/2028	7,730	0.04%
10,000	Netflix, Inc.	4.875	4/15/2028	9,929	0.05%
135,000	Netflix, Inc.	4.875	6/15/2030	133,177	0.61%
5,000	Netflix, Inc.	5.375	11/15/2029	5,022	0.02%
5,000	Netflix, Inc.	5.875	11/15/2028	5,187	0.02%
15,000	Netflix, Inc.	6.375	5/15/2029	15,926	0.07%
80,000	NGPL PipeCo LLC	4.875	8/15/2027	80,155	0.37%
35,000	Novelis Corp.	4.750	1/30/2030	32,376	0.15%
35,000	NRG Energy, Inc.	4.450	6/15/2029	32,172	0.15%
35,000	NRG Energy, Inc.	5.250	6/15/2029	32,812	0.15%
25,000	Nutanix, Inc.	0.250	10/1/2027	17,460	0.08%
5,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	4.400	6/1/2027	5,014	0.02%
30,000	Oaktree Specialty Lending Corp.	2.700	1/15/2027	26,229	0.12%
30,000	Occidental Petroleum Corp.	5.550	3/15/2026	30,825	0.14%
5,000	Occidental Petroleum Corp.	8.875	7/15/2030	5,988	0.03%
10,000	OneMain Finance Corp.	7.125	3/15/2026	9,680	0.04%
60,000	Open Text Holdings, Inc.	4.125	2/15/2030	55,452	0.25%
60,000	Oracle Corp.	3.950	3/25/2051	46,471	0.21%
200,000	Orbia Advance Corp. SAB de CV	2.875	5/11/2031	165,732	0.76%
45,000	Ovintiv Exploration, Inc.	5.375	1/1/2026	45,893	0.21%
50,000	Ovintiv, Inc.	6.500	8/15/2034	53,758	0.25%
50,000	Owl Rock Capital Corp.	2.625	1/15/2027	42,450	0.19%
50,000	Owl Rock Capital Corp.	2.875	6/11/2028	40,886	0.19%
60,000	Owl Rock Technology Finance Corp.	2.500	1/15/2027	51,379	0.23%
35,000	Pacific Gas & Electric Co.	3.500	8/1/2050	24,749	0.11%
15,000	Pacific Gas & Electric Co.	5.450	6/15/2027	14,886	0.07%
5,000	Peloton Interactive, Inc.	0.798	2/15/2026	3,300	0.02%
10,000	Penn National Gaming, Inc.	2.750	5/15/2026	16,491	0.08%
15,000	Penn National Gaming, Inc.	4.125	7/1/2029	12,483	0.06%
10,000	Pilgrim's Pride Corp.	3.500	3/1/2032	8,441	0.04%
10,000	Pilgrim's Pride Corp.	4.250	4/15/2031	8,963	0.04%
50,000	Pilgrim's Pride Corp.	5.875	9/30/2027	50,000	0.23%
15,000	Plains All American Pipeline LP/PAA Finance Corp.	3.800	9/15/2030	13,610	0.06%
35,000	Plains All American Pipeline LP/PAA Finance Corp.	4.300	1/31/2043	27,055	0.12%
60,000	Post Holdings, Inc.	4.625	4/15/2030	53,806	0.25%
70,000	PulteGroup, Inc.	6.000	2/15/2035	71,631	0.33%
60,000	Qorvo, Inc.	3.375	4/1/2031	49,315	0.23%
20,000	RingCentral, Inc.	7.630-7.929	3/15/2026	15,100	0.07%
140,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	123,640	0.56%
75,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	64,125	0.29%
160,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	131,757	0.60%
60,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	48,481	0.22%
60,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	44,957	0.21%
55,000	S&P Global, Inc.	4.250	5/1/2029	56,280	0.26%
115,000	Santander Holdings USA, Inc.	3.244	10/5/2026	109,063	0.50%
70,000	SBA Communications Corp.	3.125	2/1/2029	61,250	0.28%
55,000	Scientific Games International, Inc.	7.000	5/15/2028	55,947	0.26%
5,000	Scientific Games International, Inc.	7.250	11/15/2029	5,088	0.02%
5,000	Seagate HDD Cayman	4.091	6/1/2029	4,546	0.02%
65,000	Sirius International Group Ltd.	4.600	11/1/2026	61,310	0.28%
75,000	SITE Centers Corp.	3.625	2/1/2025	73,171	0.33%
190,000	Smithfield Foods, Inc.	3.000	10/15/2030	159,855	0.73%
30,000	Snap, Inc.	6.709-6.955	5/1/2027	21,150	0.10%
200,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	167,141	0.76%
85,000	Southwest Airlines Co.	1.250	5/1/2025	107,482	0.49%
5,000	Southwestern Energy Co.	4.750	2/1/2032	4,663	0.02%
5,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	4,179	0.02%
60,000	Splunk, Inc.	1.125	6/15/2027	51,450	0.23%
25,000	Spotify USA, Inc.	5.189-5.777	3/15/2026	20,425	0.09%
200,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	4.644	4/1/2031	194,562	0.89%
55,000	Stewart Information Services Corp.	3.600	11/15/2031	47,022	0.21%
45,000	Suzano Austria GmbH	3.750	1/15/2031	39,431	0.18%
130,000	T-Mobile USA, Inc.	3.375	4/15/2029	121,367	0.55%
65,000	T-Mobile USA, Inc.	3.500	4/15/2031	60,105	0.27%
265,000	T-Mobile USA, Inc.	3.875	4/15/2030	254,910	1.16%
10,000	Tapestry, Inc.	3.050	3/15/2032	8,371	0.04%
15,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	13,400	0.06%
5,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	4,700	0.02%
60,000	TD SYNEX Corp.	1.750	8/9/2026	53,677	0.25%
140,000	Teladoc Health, Inc.	1.250	6/1/2027	104,119	0.48%
25,000	Tenet Healthcare Corp.	4.625	6/15/2028	23,591	0.11%
10,000	Tenet Healthcare Corp.	6.125	10/1/2028	9,750	0.04%

**Loomis Sayles Credit Income Fund**  
Investments as of July 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
50,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	45,750	0.21%
85,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	76,734	0.35%
250,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	175,987	0.80%
125,000	Textron, Inc.	3.000	6/1/2030	112,490	0.51%
200,000	Time Warner Cable LLC	4.500	9/15/2042	160,662	0.73%
200,000	Times China Holdings Ltd.	6.200	3/22/2026	21,390	0.10%
20,000	TopBuild Corp.	4.125	2/15/2032	17,402	0.08%
20,000	TransDigm, Inc.	6.250	3/15/2026	20,096	0.09%
45,000	Travel & Leisure Co.	4.500	12/1/2029	38,743	0.18%
75,000	Travel & Leisure Co.	4.625	3/1/2030	61,441	0.28%
10,000	Twitter, Inc.	0.000	3/15/2026	9,215	0.04%
135,000	U.S. Treasury Bond	1.125	8/15/2040	95,839	0.44%
255,000	U.S. Treasury Bond	1.875	2/15/2051	196,011	0.90%
155,000	U.S. Treasury Bond	2.250	2/15/2052	130,709	0.60%
415,000	U.S. Treasury Bond	3.250	5/15/2042	415,454	1.90%
1,400,000	U.S. Treasury Note	0.125	1/31/2023	1,380,914	6.31%
780,000	U.S. Treasury Note	0.125	4/30/2023	763,516	3.49%
805,000	U.S. Treasury Note	0.250	9/30/2023	780,127	3.56%
230,000	U.S. Treasury Note	1.500	2/29/2024	224,852	1.03%
65,000	Uber Technologies, Inc.	0.000-5.152	12/15/2025	54,145	0.25%
325,000	Uber Technologies, Inc.	4.500	8/15/2029	290,478	1.33%
25,000	Uber Technologies, Inc.	7.500	9/15/2027	25,312	0.12%
11,940	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	11,274	0.05%
25,000	Unity Software, Inc.	7.085-7.253	11/15/2026	18,635	0.09%
60,000	Valero Energy Partners LP	4.500	3/15/2028	60,398	0.28%
35,000	Verisk Analytics, Inc.	4.125	3/15/2029	34,646	0.16%
85,000	VICI Properties LP/VICI Note Co., Inc.	3.875	2/15/2029	77,604	0.35%
20,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	18,797	0.09%
5,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	4,772	0.02%
5,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	4,853	0.02%
10,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	10,005	0.05%
20,000	Vistra Operations Co. LLC	3.700	1/30/2027	18,773	0.09%
10,000	Volcan Cia Minera SAA	4.375	2/11/2026	8,750	0.04%
35,000	Western Digital Corp.	2.850	2/1/2029	29,531	0.13%
5,000	Western Digital Corp.	3.100	2/1/2032	3,958	0.02%
30,000	Western Digital Corp.	4.750	2/15/2026	29,561	0.13%
10,000	Western Midstream Operating LP	4.300	2/1/2030	9,352	0.04%
20,000	Western Midstream Operating LP	5.300	3/1/2048	17,539	0.08%
5,000	Western Midstream Operating LP	5.450	4/1/2044	4,475	0.02%
10,000	Western Midstream Operating LP	5.500	2/1/2050	8,946	0.04%
45,000	Yum! Brands, Inc.	4.625	1/31/2032	42,769	0.20%
	Total			20,372,110	93.09%
<b>Collateralized Loan Obligations</b>					
250,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	5.610	4/20/2034	224,146	1.02%
250,000	Fillmore Park CLO Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.900%	5.412	7/15/2030	231,472	1.06%
250,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	5.960	4/20/2034	222,388	1.02%
	Total			678,006	3.10%
<b>Preferred Stocks</b>					
250	2020 Cash Mandatory Exchangeable Trust	5.250		299,710	1.37%
97	Bank of America Corp., Series L	7.250		120,673	0.55%
273	Clarivate PLC, Series A	5.250		16,276	0.08%
83	Wells Fargo & Co., Class A, Series L	7.500		105,327	0.48%
	Total			541,986	2.48%
<b>Short-Term Investments</b>					
162,780	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	8/1/2022	162,780	0.74%

**Loomis Sayles Credit Income Fund**  
Investments as of July 31, 2022 (Unaudited)

Total Investments	21,754,882	99.41%
Other assets less liabilities	129,756	0.59%
Net Assets	21,884,638	100.00%

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
Ultra Long U.S. Treasury Bond	9/21/2022	4	\$ 634,289	\$ 633,250	\$ (1,039)
<b>Short Position Contracts:</b>					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(4)	\$ (518,631)	\$ (525,000)	\$ (6,369)
Total Futures Contracts					\$ (7,408)

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

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

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

*Natixis Distribution, LLC is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

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

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**Loomis Sayles Credit Income Fund**  
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
125,000	1011778 B.C. ULC/New Red Finance, Inc.	4.375	1/15/2028	109,287	0.52%
150,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.875	1/23/2028	135,388	0.64%
15,000	AES Corp. (The)	2.450	1/15/2031	12,064	0.06%
5,000	AES Corp. (The)	3.950	7/15/2030	4,509	0.02%
105,000	Air Lease Corp.	3.125	12/1/2030	85,820	0.41%
205,000	Air Lease Corp., MTN	3.000	2/1/2030	167,293	0.79%
40,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	4.650		33,216	0.16%
125,000	Aircastle Ltd.	4.125	5/1/2024	121,462	0.57%
15,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	5.250		12,380	0.06%
150,000	Aker BP ASA	4.000	1/15/2031	134,736	0.64%
25,000	Allegheny Technologies, Inc.	5.875	12/1/2027	22,137	0.10%
60,000	Allison Transmission, Inc.	3.750	1/30/2031	48,086	0.23%
40,000	Ally Financial, Inc.	2.200	11/2/2028	32,574	0.15%
65,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	4.700		51,546	0.24%
50,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	4.700		36,887	0.17%
70,949	American Airlines Pass Through Trust, Series 2016-3, Class A		4/15/2030	59,268	0.28%
15,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	3.250	4/20/2026	13,782	0.07%
15,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.750	4/20/2029	12,806	0.06%
10,000	American Homes 4 Rent	2.375	7/15/2031	7,974	0.04%
200,000	Anglo American Capital PLC	4.500	3/15/2028	194,185	0.92%
35,000	ArcelorMittal S.A.	7.000	10/15/2039	35,306	0.17%
40,000	Ares Capital Corp.	2.875	6/15/2028	31,690	0.15%
60,000	Ares Capital Corp.	3.200	11/15/2031	43,596	0.21%
50,000	Athene Global Funding	1.608	6/29/2026	43,625	0.21%
55,000	Athene Global Funding	1.716	1/7/2025	51,321	0.24%
95,000	Athene Global Funding	2.550	11/19/2030	76,810	0.36%
30,000	Athene Holding Ltd.	3.500	1/15/2031	25,398	0.12%
25,000	Avantor Funding, Inc.	3.875	11/1/2029	21,866	0.10%
25,000	Aviation Capital Group LLC	1.950	1/30/2026	21,745	0.10%
85,000	Avnet, Inc.	4.625	4/15/2026	85,467	0.40%
270,000	Bank of America Corp., MTN	4.250	10/22/2026	266,195	1.26%
200,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	164,890	0.78%
30,000	Barings BDC, Inc.	3.300	11/23/2026	26,023	0.12%
10,000	Bausch Health Cos., Inc.	4.875	6/1/2028	7,825	0.04%
65,000	Bausch Health Cos., Inc.	5.000	1/30/2028	34,613	0.16%
10,000	Bausch Health Cos., Inc.	5.250	1/30/2030	5,167	0.02%
50,000	Bausch Health Cos., Inc.	5.250	2/15/2031	25,589	0.12%
5,000	Bausch Health Cos., Inc.	6.250	2/15/2029	2,661	0.01%
5,000	Bausch Health Cos., Inc.	7.000	1/15/2028	2,863	0.01%
30,000	Billibili, Inc.	0.500	12/1/2026	21,105	0.10%
240,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	238,512	1.13%
115,000	Blackstone Secured Lending Fund	2.125	2/15/2027	96,169	0.45%
125,000	Boeing Co. (The)	2.196	2/4/2026	112,671	0.53%
20,000	Boeing Co. (The)	2.250	6/15/2026	17,874	0.08%
20,000	Boeing Co. (The)	2.950	2/1/2030	16,642	0.08%
5,000	Boeing Co. (The)	3.100	5/1/2026	4,656	0.02%
10,000	Boeing Co. (The)	3.200	3/1/2029	8,653	0.04%
5,000	Boeing Co. (The)	3.250	2/1/2035	3,783	0.02%
5,000	Boeing Co. (The)	3.375	6/15/2046	3,308	0.02%
5,000	Boeing Co. (The)	3.500	3/1/2039	3,576	0.02%
15,000	Boeing Co. (The)	3.550	3/1/2038	10,924	0.05%
220,000	Boeing Co. (The)	3.625	2/1/2031	189,895	0.90%
5,000	Boeing Co. (The)	3.625	3/1/2048	3,349	0.02%
35,000	Boeing Co. (The)	3.750	2/1/2050	24,680	0.12%
15,000	Boeing Co. (The)	3.825	3/1/2059	9,664	0.05%
10,000	Boeing Co. (The)	3.850	11/1/2048	7,061	0.03%
15,000	Boeing Co. (The)	3.900	5/1/2049	10,642	0.05%
30,000	Boeing Co. (The)	3.950	8/1/2059	20,195	0.10%
45,000	Boeing Co. (The)	5.150	5/1/2030	43,195	0.20%
10,000	Boeing Co. (The)	5.805	5/1/2050	9,185	0.04%
115,000	Brixmor Operating Partnership LP	4.050	7/1/2030	103,761	0.49%
20,000	Broadcom, Inc.	4.150	11/15/2030	18,324	0.09%
55,000	Broadcom, Inc.	4.300	11/15/2032	49,953	0.24%
85,000	Calpine Corp.	3.750	3/1/2031	69,139	0.33%
40,000	Calpine Corp.	5.125	3/15/2028	35,212	0.17%
40,000	Carnival Corp.	5.750	3/1/2027	28,891	0.14%
30,000	Carnival Corp.	6.000	5/1/2029	21,078	0.10%
15,000	Catalent Pharma Solutions, Inc.	3.125	2/15/2029	12,307	0.06%
90,000	Caterpillar Financial Services Corp., MTN	0.950	1/10/2024	86,915	0.41%

**Loomis Sayles Credit Income Fund**  
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
125,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	2/1/2031	102,649	0.48%
120,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.500	8/15/2030	99,633	0.47%
35,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	2/1/2032	28,658	0.14%
25,000	CCO Holdings LLC/CCO Holdings Capital Corp.	5.125	5/1/2027	23,594	0.11%
10,000	CCO Holdings LLC/CCO Holdings Capital Corp.	5.500	5/1/2026	9,757	0.05%
5,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	4,455	0.02%
10,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	8,432	0.04%
90,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	74,355	0.35%
90,000	Centene Corp.	2.500	3/1/2031	71,438	0.34%
35,000	Centene Corp.	2.625	8/1/2031	27,843	0.13%
20,000	Centene Corp.	3.000	10/15/2030	16,575	0.08%
5,000	Centene Corp.	4.625	12/15/2029	4,663	0.02%
30,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	26,175	0.12%
70,000	CF Industries, Inc.	4.500	12/1/2026	69,716	0.33%
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	3,783	0.02%
20,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	16,017	0.08%
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	4,464	0.02%
90,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.950	6/30/2062	60,123	0.28%
150,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.800	3/1/2050	118,854	0.56%
115,000	Cheniere Corpus Christi Holdings LLC	5.125	6/30/2027	115,424	0.54%
75,000	Cigna Corp.	4.375	10/15/2028	74,421	0.35%
215,000	Citigroup, Inc.	4.450	9/29/2027	210,556	0.99%
60,000	Clear Channel Outdoor Holdings, Inc.	5.125	8/15/2027	50,660	0.24%
30,000	CNO Financial Group, Inc.	5.250	5/30/2029	28,986	0.14%
130,000	CommScope Technologies LLC	5.000	3/15/2027	96,109	0.45%
60,000	CommScope, Inc.	4.750	9/1/2029	48,402	0.23%
80,000	Continental Resources, Inc.	2.875	4/1/2032	62,474	0.29%
100,000	Continental Resources, Inc.	5.750	1/15/2031	96,694	0.46%
10,000	Corporate Office Properties LP	2.750	4/15/2031	8,085	0.04%
10,000	Coterra Energy, Inc.	4.375	6/1/2024	9,995	0.05%
250,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter)	4.000	1/10/2033	228,770	1.08%
80,000	Crown Castle International Corp.	2.500	7/15/2031	65,463	0.31%
200,000	CSC Holdings LLC	4.625	12/1/2030	133,748	0.63%
200,000	CSC Holdings LLC	5.000	11/15/2031	134,807	0.64%
89,114	CVS Pass-Through Trust, Series 2014	4.163	8/11/2036	87,648	0.41%
5,000	Darling Ingredients, Inc.	6.000	6/15/2030	4,983	0.02%
55,000	DCP Midstream Operating LP	3.250	2/15/2032	43,141	0.20%
10,000	DCP Midstream Operating LP	5.125	5/15/2029	9,000	0.04%
150,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	3.547	9/18/2031	125,564	0.59%
20,000	Diamondback Energy, Inc.	3.125	3/24/2031	17,419	0.08%
15,000	DIRECTV Financing LLC/DIRECTV Financing Co-Obligor, Inc.	5.875	8/15/2027	12,796	0.06%
125,000	DISH DBS Corp.	5.125	6/1/2029	75,955	0.36%
165,000	DISH DBS Corp.	5.250	12/1/2026	129,334	0.61%
40,000	DISH Network Corp.	0.000-8.380	12/15/2025	28,097	0.13%
350,000	DISH Network Corp.	3.375	8/15/2026	236,425	1.12%
25,000	EcoPetrol S.A.	4.625	11/2/2031	18,937	0.09%
5,000	Encompass Health Corp.	4.750	2/1/2030	4,190	0.02%
25,000	Energean Israel Finance Ltd.	5.375	3/30/2028	21,158	0.10%
40,000	Energean Israel Finance Ltd.	5.875	3/30/2031	32,500	0.15%
55,000	Energy Transfer LP	4.000	10/1/2027	52,054	0.25%
30,000	EnLink Midstream Partners LP	5.450	6/1/2047	21,232	0.10%
65,000	Entegris Escrow Corp.	4.750	4/15/2029	60,530	0.29%
15,000	EPR Properties	3.600	11/15/2031	11,857	0.06%
35,000	EQM Midstream Partners LP, Series 10Y	5.500	7/15/2028	30,218	0.14%
10,000	EQT Corp.	3.125	5/15/2026	9,363	0.04%
30,000	EQT Corp.	3.625	5/15/2031	25,922	0.12%
35,000	EQT Corp.	3.900	10/1/2027	32,571	0.15%
10,000	EQT Corp.	5.000	1/15/2029	9,681	0.05%
5,000	Everi Holdings, Inc.	5.000	7/15/2029	4,225	0.02%
10,000	Expedia Group, Inc.	2.950	3/15/2031	7,954	0.04%
195,000	Expedia Group, Inc.	3.250	2/15/2030	162,626	0.77%
175,000	Fidelity National Financial, Inc.	2.450	3/15/2031	139,273	0.66%
200,000	First Quantum Minerals Ltd.	6.875	10/15/2027	178,812	0.84%
15,000	FMC Corp.	3.450	10/1/2029	13,607	0.06%
45,000	FMG Resources August 2006 Pty Ltd.	4.375	4/1/2031	36,726	0.17%
40,000	Ford Motor Co.	3.250	2/12/2032	29,916	0.14%
40,000	Ford Motor Co.	9.000	4/22/2025	42,895	0.20%
15,000	Freeport-McMoRan, Inc.	4.250	3/1/2030	13,649	0.06%



**Loomis Sayles Credit Income Fund**  
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
45,000	Freeport-McMoRan, Inc.	4.625	8/1/2030	41,750	0.20%
40,000	Freeport-McMoRan, Inc.	5.400	11/14/2034	39,036	0.18%
40,000	FS KKR Capital Corp.	3.125	10/12/2028	31,903	0.15%
35,000	FS KKR Capital Corp.	3.400	1/15/2026	31,064	0.15%
5,000	Gartner, Inc.	3.625	6/15/2029	4,332	0.02%
170,000	General Motors Co.	5.200	4/1/2045	142,791	0.67%
40,000	General Motors Co.	6.250	10/2/2043	38,107	0.18%
5,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	5.700		4,350	0.02%
135,000	Glencore Funding LLC	3.875	10/27/2027	128,097	0.60%
20,000	Glencore Funding LLC	4.000	3/27/2027	19,231	0.09%
20,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	16,029	0.08%
50,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	42,154	0.20%
120,000	Goldman Sachs Group, Inc. (The), (fixed rate to 1/24/2024, variable rate thereafter)	1.757	1/24/2025	115,357	0.54%
15,000	Guardant Health, Inc.	0.000	11/15/2027	9,263	0.04%
165,000	HCA, Inc.	4.125	6/15/2029	150,445	0.71%
75,000	Hercules Capital, Inc.	3.375	1/20/2027	65,659	0.31%
60,000	Hercules LLC	6.500	6/30/2029	58,425	0.28%
55,000	Hess Corp.	4.300	4/1/2027	53,613	0.25%
15,000	Hess Midstream Operations LP	4.250	2/15/2030	12,562	0.06%
15,000	Hess Midstream Operations LP	5.625	2/15/2026	14,288	0.07%
60,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	47,662	0.23%
40,000	Hilton Domestic Operating Co., Inc.	4.000	5/1/2031	33,220	0.16%
10,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	4.875	7/1/2031	7,633	0.04%
25,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	5.000	6/1/2029	20,250	0.10%
30,000	Huntington Ingalls Industries, Inc.	3.844	5/1/2025	29,538	0.14%
20,000	Huntington Ingalls Industries, Inc.	4.200	5/1/2030	18,845	0.09%
5,000	Hyatt Hotels Corp., (Step to 5.625% on 4/23/2022)	5.625	4/23/2025	5,064	0.02%
30,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	24,245	0.11%
115,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	101,872	0.48%
85,000	iHeartCommunications, Inc.	4.750	1/15/2028	70,047	0.33%
75,000	iHeartCommunications, Inc.	5.250	8/15/2027	64,187	0.30%
20,000	iHeartCommunications, Inc.	8.375	5/1/2027	15,894	0.08%
25,000	Ionis Pharmaceuticals, Inc.	0.000	4/1/2026	22,733	0.11%
20,000	IPALCO Enterprises, Inc.	4.250	5/1/2030	18,569	0.09%
60,000	Iron Mountain, Inc.	5.250	7/15/2030	52,164	0.25%
35,000	Jabil, Inc.	1.700	4/15/2026	31,339	0.15%
20,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	3.000	2/2/2029	16,894	0.08%
15,000	Jefferies Group LLC	6.250	1/15/2036	15,082	0.07%
180,000	Jefferies Group LLC	6.500	1/20/2043	177,944	0.84%
20,000	JetBlue Airways Corp.	0.500	4/1/2026	14,710	0.07%
20,000	John Deere Capital Corp., MTN	0.900	1/10/2024	19,305	0.09%
35,000	John Deere Capital Corp., MTN	1.250	1/10/2025	33,189	0.16%
30,000	Kraft Heinz Foods Co.	4.375	6/1/2046	24,992	0.12%
15,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	4.250	2/1/2027	12,110	0.06%
90,000	Lennar Corp.	4.750	11/29/2027	87,378	0.41%
20,000	Lithia Motors, Inc.	3.875	6/1/2029	17,023	0.08%
40,000	Livongo Health, Inc.	0.875	6/1/2025	33,904	0.16%
15,000	Magallanes, Inc.	4.054	3/15/2029	13,752	0.06%
25,000	Magallanes, Inc.	4.279	3/15/2032	22,335	0.11%
3,000	Marriott International, Inc., Series EE	5.750	5/1/2025	3,112	0.01%
25,000	Marriott International, Inc., Series FF	4.625	6/15/2030	23,967	0.11%
20,000	Marriott International, Inc., Series HH	2.850	4/15/2031	16,586	0.08%
20,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	16,634	0.08%
30,000	Marvell Technology, Inc.	2.450	4/15/2028	26,178	0.12%
25,000	Marvell Technology, Inc.	2.950	4/15/2031	20,964	0.10%
75,000	MDC Holdings, Inc.	3.966	8/6/2061	43,153	0.20%
265,000	Micron Technology, Inc.	4.663	2/15/2030	254,124	1.20%
25,000	Molina Healthcare, Inc.	3.875	5/15/2032	20,965	0.10%
390,000	Morgan Stanley	3.625	1/20/2027	377,738	1.78%
80,000	Morgan Stanley, (fixed rate to 1/21/2027, variable rate thereafter)	2.475	1/21/2028	72,723	0.34%
25,000	MSCI, Inc.	3.250	8/15/2033	19,927	0.09%
10,000	Murphy Oil USA, Inc.	3.750	2/15/2031	8,498	0.04%
35,000	Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	26,800	0.13%
200,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	1.642	6/14/2027	175,349	0.83%
75,000	Navient Corp.	5.000	3/15/2027	61,690	0.29%
60,000	NCL Corp. Ltd.	1.125	2/15/2027	38,490	0.18%
30,000	NCL Corp. Ltd.	5.875	3/15/2026	23,547	0.11%
25,000	NCL Corp. Ltd.	5.875	2/15/2027	21,375	0.10%
10,000	NCL Finance Ltd.	6.125	3/15/2028	7,275	0.03%

**Loomis Sayles Credit Income Fund**  
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
10,000	Netflix, Inc.	4.875	4/15/2028	9,411	0.04%
135,000	Netflix, Inc.	4.875	6/15/2030	123,558	0.58%
5,000	Netflix, Inc.	5.375	11/15/2029	4,725	0.02%
5,000	Netflix, Inc.	5.875	11/15/2028	4,889	0.02%
15,000	Netflix, Inc.	6.375	5/15/2029	15,149	0.07%
80,000	NGPL PipeCo LLC	4.875	8/15/2027	79,147	0.37%
35,000	Novelis Corp.	4.750	1/30/2030	29,091	0.14%
35,000	NRG Energy, Inc.	4.450	6/15/2029	31,350	0.15%
35,000	NRG Energy, Inc.	5.250	6/15/2029	31,238	0.15%
25,000	Nutanix, Inc.	0.250	10/1/2027	17,283	0.08%
5,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	4.400	6/1/2027	4,922	0.02%
30,000	Oaktree Specialty Lending Corp.	2.700	1/15/2027	25,980	0.12%
30,000	Occidental Petroleum Corp.	5.550	3/15/2026	29,791	0.14%
5,000	Occidental Petroleum Corp.	8.875	7/15/2030	5,740	0.03%
10,000	OneMain Finance Corp.	7.125	3/15/2026	9,242	0.04%
60,000	Open Text Holdings, Inc.	4.125	2/15/2030	51,903	0.25%
60,000	Oracle Corp.	3.950	3/25/2051	44,070	0.21%
200,000	Orbia Advance Corp. SAB de CV	2.875	5/11/2031	160,170	0.76%
45,000	Ovintiv Exploration, Inc.	5.375	1/1/2026	45,498	0.21%
50,000	Ovintiv, Inc.	6.500	8/15/2034	52,187	0.25%
50,000	Owl Rock Capital Corp.	2.625	1/15/2027	41,892	0.20%
50,000	Owl Rock Capital Corp.	2.875	6/11/2028	39,263	0.19%
60,000	Owl Rock Technology Finance Corp.	2.500	1/15/2027	50,627	0.24%
35,000	Pacific Gas & Electric Co.	3.500	8/1/2050	23,378	0.11%
15,000	Pacific Gas & Electric Co.	5.450	6/15/2027	14,516	0.07%
5,000	Peloton Interactive, Inc.	0.799	2/15/2026	3,207	0.02%
10,000	Penn National Gaming, Inc.	2.750	5/15/2026	14,813	0.07%
15,000	Penn National Gaming, Inc.	4.125	7/1/2029	11,382	0.05%
10,000	Pilgrim's Pride Corp.	3.500	3/1/2032	7,840	0.04%
50,000	Pilgrim's Pride Corp.	5.875	9/30/2027	47,875	0.23%
15,000	Plains All American Pipeline LP/PAA Finance Corp.	3.800	9/15/2030	13,259	0.06%
35,000	Plains All American Pipeline LP/PAA Finance Corp.	4.300	1/31/2043	26,373	0.12%
60,000	Post Holdings, Inc.	4.625	4/15/2030	50,626	0.24%
70,000	PulteGroup, Inc.	6.000	2/15/2035	68,626	0.32%
60,000	Qorvo, Inc.	3.375	4/1/2031	47,180	0.22%
140,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	115,697	0.55%
75,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	58,974	0.28%
160,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	119,886	0.57%
60,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	42,600	0.20%
60,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	41,700	0.20%
55,000	S&P Global, Inc.	4.250	5/1/2029	54,476	0.26%
115,000	Santander Holdings USA, Inc.	3.244	10/5/2026	107,844	0.51%
70,000	SBA Communications Corp.	3.125	2/1/2029	57,295	0.27%
55,000	Scientific Games International, Inc.	7.000	5/15/2028	51,614	0.24%
5,000	Scientific Games International, Inc.	7.250	11/15/2029	4,689	0.02%
5,000	Seagate HDD Cayman	4.091	6/1/2029	4,273	0.02%
65,000	Sirius International Group Ltd.	4.600	11/1/2026	60,669	0.29%
75,000	SITE Centers Corp.	3.625	2/1/2025	72,896	0.34%
190,000	Smithfield Foods, Inc.	3.000	10/15/2030	157,509	0.74%
30,000	Snap, Inc.	6.709-6.955	5/1/2027	20,775	0.10%
200,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	162,954	0.77%
85,000	Southwest Airlines Co.	1.250	5/1/2025	100,087	0.47%
5,000	Southwestern Energy Co.	4.750	2/1/2032	4,273	0.02%
5,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	3,692	0.02%
60,000	Splunk, Inc.	1.125	6/15/2027	49,500	0.23%
25,000	Spotify USA, Inc.	5.189-5.777	3/15/2026	19,725	0.09%
200,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	4.644	4/1/2031	190,611	0.90%
55,000	Stewart Information Services Corp.	3.600	11/15/2031	45,620	0.22%
45,000	Suzano Austria GmbH	3.750	1/15/2031	36,338	0.17%
130,000	T-Mobile USA, Inc.	3.375	4/15/2029	113,750	0.54%
65,000	T-Mobile USA, Inc.	3.500	4/15/2031	56,123	0.26%
265,000	T-Mobile USA, Inc.	3.875	4/15/2030	247,313	1.17%
10,000	Tapestry, Inc.	3.050	3/15/2032	8,147	0.04%
15,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	12,864	0.06%
5,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	4,558	0.02%
60,000	TD SYNEX Corp.	1.750	8/9/2026	52,857	0.25%
140,000	Teladoc Health, Inc.	1.250	6/1/2027	102,550	0.48%
25,000	Tenet Healthcare Corp.	4.625	6/15/2028	21,770	0.10%
10,000	Tenet Healthcare Corp.	6.125	10/1/2028	8,558	0.04%
50,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	41,800	0.20%
85,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	69,700	0.33%
250,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	155,687	0.73%
125,000	Textron, Inc.	3.000	6/1/2030	108,728	0.51%

**Loomis Sayles Credit Income Fund**  
Investments as of June 30, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
200,000	Time Warner Cable LLC	4.500	9/15/2042	156,124	0.74%
200,000	Times China Holdings Ltd.	6.200	3/22/2026	28,970	0.14%
20,000	TopBuild Corp.	4.125	2/15/2032	15,397	0.07%
20,000	TransDigm, Inc.	6.250	3/15/2026	19,275	0.09%
45,000	Travel & Leisure Co.	4.500	12/1/2029	34,812	0.16%
75,000	Travel & Leisure Co.	4.625	3/1/2030	58,125	0.27%
10,000	Twitter, Inc.	0.000	3/15/2026	8,851	0.04%
135,000	U.S. Treasury Bond	1.125	8/15/2040	93,266	0.44%
255,000	U.S. Treasury Bond	1.875	2/15/2051	191,280	0.90%
155,000	U.S. Treasury Bond	2.250	2/15/2052	127,560	0.60%
1,450,000	U.S. Treasury Note	0.125	1/31/2023	1,429,553	6.75%
780,000	U.S. Treasury Note	0.125	4/30/2023	762,450	3.60%
805,000	U.S. Treasury Note	0.250	9/30/2023	778,460	3.68%
230,000	U.S. Treasury Note	1.500	2/29/2024	224,582	1.06%
65,000	Uber Technologies, Inc.	0.000-5.152	12/15/2025	51,943	0.25%
325,000	Uber Technologies, Inc.	4.500	8/15/2029	267,312	1.26%
25,000	Uber Technologies, Inc.	7.500	9/15/2027	24,220	0.11%
12,450	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	11,782	0.06%
60,000	Valero Energy Partners LP	4.500	3/15/2028	59,134	0.28%
35,000	Verisk Analytics, Inc.	4.125	3/15/2029	33,724	0.16%
85,000	VICI Properties LP/VICI Note Co., Inc.	3.875	2/15/2029	73,106	0.35%
20,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	18,266	0.09%
5,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	4,600	0.02%
5,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	4,756	0.02%
10,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	9,875	0.05%
20,000	Vistra Operations Co. LLC	3.700	1/30/2027	18,410	0.09%
10,000	Volcan Cia Minera SAA	4.375	2/11/2026	8,705	0.04%
35,000	Western Digital Corp.	2.850	2/1/2029	28,497	0.13%
5,000	Western Digital Corp.	3.100	2/1/2032	3,834	0.02%
30,000	Western Digital Corp.	4.750	2/15/2026	28,623	0.14%
10,000	Western Midstream Operating LP	4.550	2/1/2030	8,650	0.04%
20,000	Western Midstream Operating LP	5.300	3/1/2048	16,123	0.08%
5,000	Western Midstream Operating LP	5.450	4/1/2044	4,156	0.02%
10,000	Western Midstream Operating LP	5.750	2/1/2050	8,031	0.04%
45,000	Yum! Brands, Inc.	4.625	1/31/2032	39,757	0.19%
	Total			19,221,348	90.74%
<b>Collateralized Loan Obligations</b>					
250,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	3.963	4/20/2034	218,172	1.03%
250,000	Fillmore Park CLO Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.900%	3.944	7/15/2030	232,829	1.10%
250,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	4.313	4/20/2034	217,245	1.02%
	Total			668,246	3.15%
<b>Preferred Stocks</b>					
250	2020 Cash Mandatory Exchangeable Trust	5.250		286,650	1.35%
97	Bank of America Corp., Series L	7.250		116,837	0.55%
273	Clarivate PLC, Series A	5.250		15,619	0.08%
83	Wells Fargo & Co., Class A, Series L	7.500		100,887	0.48%
	Total			519,993	2.46%
<b>Short-Term Investments</b>					
41,239	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.350	7/1/2022	41,239	0.19%
105,000	U.S. Treasury Bills	0.884(+)	8/11/2022	104,846	0.50%
220,000	U.S. Treasury Bills	0.803(+)	8/4/2022	219,754	1.04%
225,000	U.S. Treasury Bills	0.800-0.805(+)	7/21/2022	224,873	1.06%
	Total			590,712	2.79%
	Total Investments			21,000,299	99.14%
	Other assets less liabilities			181,640	0.86%
	Net Assets			21,181,939	100.00%

**Financial Futures**

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Short Position Contracts:</b>					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(4)	\$ (518,631)	\$ (509,500)	\$ 9,131

**Loomis Sayles Credit Income Fund**  
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**Centrally Cleared Credit Default Swap Agreements**

**Sell Protection**

<u>Reference Obligation</u>	<u>(Pay)/Receive Fixed Rate</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Up Front Premium Paid/(Received)</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	115,508	(3,618)	(3,318)	300
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	97,322	(2,758)	(2,796)	(38)
Sub Total						\$ 262

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

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

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

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

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**Loomis Sayles Credit Income Fund**  
Investments as of May 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
125,000	1011778 B.C. ULC/New Red Finance, Inc.	4.375	1/15/2028	117,462	0.53%
150,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.875	1/23/2028	139,062	0.63%
15,000	AES Corp. (The)	2.450	1/15/2031	12,485	0.06%
5,000	AES Corp. (The)	3.950	7/15/2030	4,638	0.02%
105,000	Air Lease Corp.	3.125	12/1/2030	89,719	0.41%
205,000	Air Lease Corp., MTN	3.000	2/1/2030	174,688	0.79%
40,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	4.650		34,391	0.16%
125,000	Aircastle Ltd.	4.125	5/1/2024	123,493	0.56%
15,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	5.250		12,820	0.06%
150,000	Aker BP ASA	4.000	1/15/2031	140,719	0.64%
25,000	Allegheny Technologies, Inc.	5.875	12/1/2027	24,117	0.11%
60,000	Allison Transmission, Inc.	3.750	1/30/2031	51,375	0.23%
40,000	Ally Financial, Inc.	2.200	11/2/2028	33,988	0.15%
65,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	4.700		54,819	0.25%
50,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	4.700		39,934	0.18%
70,949	American Airlines Pass Through Trust, Series 2016-3, Class A				
15,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	3.250	4/15/2030	60,971	0.28%
15,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.500	4/20/2026	14,837	0.07%
15,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.750	4/20/2029	14,494	0.07%
10,000	American Homes 4 Rent	2.375	7/15/2031	8,269	0.04%
200,000	Anglo American Capital PLC	4.500	3/15/2028	199,991	0.91%
35,000	ArcelorMittal S.A.	7.000	10/15/2039	37,709	0.17%
40,000	Ares Capital Corp.	2.875	6/15/2028	33,843	0.15%
60,000	Ares Capital Corp.	3.200	11/15/2031	46,700	0.21%
50,000	Athene Global Funding	1.608	6/29/2026	44,514	0.20%
55,000	Athene Global Funding	1.716	1/7/2025	51,766	0.23%
95,000	Athene Global Funding	2.550	11/19/2030	78,807	0.36%
30,000	Athene Holding Ltd.	3.500	1/15/2031	26,761	0.12%
25,000	Avantor Funding, Inc.	3.875	11/1/2029	23,206	0.11%
25,000	Aviation Capital Group LLC	1.950	1/30/2026	22,351	0.10%
85,000	Avnet, Inc.	4.625	4/15/2026	85,579	0.39%
270,000	Bank of America Corp., MTN	4.250	10/22/2026	273,010	1.24%
200,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	173,312	0.79%
30,000	Barings BDC, Inc.	3.300	11/23/2026	26,939	0.12%
10,000	Bausch Health Cos., Inc.	4.875	6/1/2028	8,591	0.04%
65,000	Bausch Health Cos., Inc.	5.000	1/30/2028	41,483	0.19%
10,000	Bausch Health Cos., Inc.	5.250	1/30/2030	5,850	0.03%
50,000	Bausch Health Cos., Inc.	5.250	2/15/2031	29,307	0.13%
5,000	Bausch Health Cos., Inc.	6.250	2/15/2029	3,107	0.01%
5,000	Bausch Health Cos., Inc.	7.000	1/15/2028	3,413	0.02%
30,000	Billibili, Inc.	0.500	12/1/2026	19,635	0.09%
240,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	244,494	1.11%
115,000	Blackstone Secured Lending Fund	2.125	2/15/2027	98,768	0.45%
125,000	Boeing Co. (The)	2.196	2/4/2026	114,474	0.52%
20,000	Boeing Co. (The)	2.250	6/15/2026	18,308	0.08%
20,000	Boeing Co. (The)	2.950	2/1/2030	17,237	0.08%
5,000	Boeing Co. (The)	3.100	5/1/2026	4,762	0.02%
10,000	Boeing Co. (The)	3.200	3/1/2029	8,928	0.04%
5,000	Boeing Co. (The)	3.250	2/1/2035	3,965	0.02%
5,000	Boeing Co. (The)	3.375	6/15/2046	3,466	0.02%
5,000	Boeing Co. (The)	3.500	3/1/2039	3,772	0.02%
15,000	Boeing Co. (The)	3.550	3/1/2038	11,597	0.05%
220,000	Boeing Co. (The)	3.625	2/1/2031	197,610	0.90%
5,000	Boeing Co. (The)	3.625	3/1/2048	3,551	0.02%
35,000	Boeing Co. (The)	3.750	2/1/2050	26,071	0.12%
15,000	Boeing Co. (The)	3.825	3/1/2059	10,378	0.05%
10,000	Boeing Co. (The)	3.850	11/1/2048	7,372	0.03%
15,000	Boeing Co. (The)	3.900	5/1/2049	11,294	0.05%
30,000	Boeing Co. (The)	3.950	8/1/2059	21,786	0.10%
45,000	Boeing Co. (The)	5.150	5/1/2030	44,738	0.20%
10,000	Boeing Co. (The)	5.805	5/1/2050	9,840	0.04%
115,000	Brixmor Operating Partnership LP	4.050	7/1/2030	108,069	0.49%
20,000	Broadcom, Inc.	4.150	11/15/2030	18,980	0.09%
55,000	Broadcom, Inc.	4.300	11/15/2032	51,804	0.23%
35,000	Builders FirstSource, Inc.	6.750	6/1/2027	35,783	0.16%
85,000	Calpine Corp.	3.750	3/1/2031	74,893	0.34%
40,000	Calpine Corp.	5.125	3/15/2028	37,330	0.17%
55,000	Carnival Corp.	5.750	3/1/2027	48,795	0.22%
30,000	Carnival Corp.	6.000	5/1/2029	25,350	0.11%
15,000	Catalent Pharma Solutions, Inc.	3.125	2/15/2029	13,458	0.06%

**Loomis Sayles Credit Income Fund**  
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest</u>	<u>Maturity</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
		<u>Rate</u>	<u>Date</u>		
90,000	Caterpillar Financial Services Corp., MTN	0.950	1/10/2024	87,583	0.40%
125,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	2/1/2031	110,244	0.50%
120,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.500	8/15/2030	108,372	0.49%
35,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	2/1/2032	31,150	0.14%
25,000	CCO Holdings LLC/CCO Holdings Capital Corp.	5.125	5/1/2027	24,640	0.11%
10,000	CCO Holdings LLC/CCO Holdings Capital Corp.	5.500	5/1/2026	10,009	0.05%
10,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	8,825	0.04%
90,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	79,640	0.36%
90,000	Centene Corp.	2.500	3/1/2031	76,725	0.35%
35,000	Centene Corp.	2.625	8/1/2031	30,037	0.14%
20,000	Centene Corp.	3.000	10/15/2030	17,791	0.08%
5,000	Centene Corp.	4.625	12/15/2029	4,928	0.02%
30,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	28,641	0.13%
70,000	CF Industries, Inc.	4.500	12/1/2026	71,099	0.32%
5,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	4,179	0.02%
90,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.950	6/30/2062	64,688	0.29%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	4.800	3/1/2050	141,850	0.64%
115,000	Cheniere Corpus Christi Holdings LLC	5.125	6/30/2027	118,486	0.54%
75,000	Cigna Corp.	4.375	10/15/2028	76,151	0.35%
215,000	Citigroup, Inc.	4.450	9/29/2027	215,570	0.98%
60,000	Clear Channel Outdoor Holdings, Inc.	5.125	8/15/2027	55,134	0.25%
30,000	CNO Financial Group, Inc.	5.250	5/30/2029	30,334	0.14%
130,000	CommScope Technologies LLC	5.000	3/15/2027	108,387	0.49%
60,000	CommScope, Inc.	4.750	9/1/2029	53,118	0.24%
60,000	Continental Resources, Inc.	2.875	4/1/2032	50,299	0.23%
20,000	Continental Resources, Inc.	3.800	6/1/2024	20,117	0.09%
85,000	Continental Resources, Inc.	5.750	1/15/2031	87,378	0.40%
10,000	Corporate Office Properties LP	2.750	4/15/2031	8,406	0.04%
10,000	Coterra Energy, Inc.	4.375	6/1/2024	10,113	0.05%
250,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter)	4.000	1/10/2033	234,572	1.06%
80,000	Crown Castle International Corp.	2.500	7/15/2031	67,453	0.31%
200,000	CSC Holdings LLC	5.000	11/15/2031	157,690	0.72%
89,499	CVS Pass-Through Trust, Series 2014	4.163	8/11/2036	87,484	0.40%
5,000	Darling Ingredients, Inc.	6.000	6/15/2030	5,000	0.02%
55,000	DCP Midstream Operating LP	3.250	2/15/2032	47,210	0.21%
10,000	DCP Midstream Operating LP	5.125	5/15/2029	10,001	0.05%
150,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	3.547	9/18/2031	131,583	0.60%
20,000	Diamondback Energy, Inc.	3.125	3/24/2031	18,136	0.08%
15,000	DIRECTV Financing LLC/DIRECTV Financing Co-Obligor, Inc.	5.875	8/15/2027	14,145	0.06%
100,000	DISH DBS Corp.	5.125	6/1/2029	70,576	0.32%
110,000	DISH DBS Corp.	5.250	12/1/2026	93,065	0.42%
40,000	DISH Network Corp.	0.000-8.380	12/15/2025	31,878	0.14%
350,000	DISH Network Corp.	3.375	8/15/2026	263,842	1.20%
25,000	EcoPetrol S.A.	4.625	11/2/2031	21,625	0.10%
5,000	Encompass Health Corp.	4.750	2/1/2030	4,575	0.02%
25,000	Energean Israel Finance Ltd.	5.375	3/30/2028	23,125	0.10%
40,000	Energean Israel Finance Ltd.	5.875	3/30/2031	36,300	0.16%
55,000	Energy Transfer LP	4.000	10/1/2027	53,383	0.24%
30,000	EnLink Midstream Partners LP	5.450	6/1/2047	24,028	0.11%
65,000	Entegris Escrow Corp.	4.750	4/15/2029	61,818	0.28%
15,000	EPR Properties	3.600	11/15/2031	12,615	0.06%
35,000	EQM Midstream Partners LP, Series 10Y	5.500	7/15/2028	33,251	0.15%
10,000	EQT Corp.	3.125	5/15/2026	9,427	0.04%
30,000	EQT Corp.	3.625	5/15/2031	26,952	0.12%
25,000	EQT Corp.	3.900	10/1/2027	24,097	0.11%
10,000	EQT Corp.	5.000	1/15/2029	9,922	0.04%
5,000	Everi Holdings, Inc.	5.000	7/15/2029	4,444	0.02%
185,000	Expedia Group, Inc.	3.250	2/15/2030	163,362	0.74%
175,000	Fidelity National Financial, Inc.	2.450	3/15/2031	144,459	0.66%
200,000	First Quantum Minerals Ltd.	6.875	10/15/2027	199,581	0.91%
15,000	FMC Corp.	3.450	10/1/2029	13,986	0.06%
45,000	FMG Resources August 2006 Pty Ltd.	4.375	4/1/2031	40,106	0.18%
40,000	Ford Motor Co.	3.250	2/12/2032	33,814	0.15%
40,000	Ford Motor Co.	9.000	4/22/2025	44,826	0.20%
15,000	Freeport-McMoRan, Inc.	4.250	3/1/2030	14,165	0.06%
45,000	Freeport-McMoRan, Inc.	4.625	8/1/2030	43,529	0.20%
40,000	Freeport-McMoRan, Inc.	5.400	11/14/2034	40,710	0.18%
40,000	FS KKR Capital Corp.	3.125	10/12/2028	34,220	0.16%
35,000	FS KKR Capital Corp.	3.400	1/15/2026	32,664	0.15%
170,000	General Motors Co.	5.200	4/1/2045	154,262	0.70%

**Loomis Sayles Credit Income Fund**  
Investments as of May 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
40,000	General Motors Co.	6.250	10/2/2043	40,565	0.18%
5,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)				
		5.700		4,675	0.02%
135,000	Glencore Funding LLC	3.875	10/27/2027	131,209	0.59%
20,000	Glencore Funding LLC	4.000	3/27/2027	19,632	0.09%
20,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	16,775	0.08%
50,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	46,156	0.21%
120,000	Goldman Sachs Group, Inc. (The), (fixed rate to 1/24/2024, variable rate thereafter)	1.757	1/24/2025	116,697	0.53%
15,000	Guardant Health, Inc.	0.000	11/15/2027	9,900	0.04%
165,000	HCA, Inc.	4.125	6/15/2029	159,839	0.72%
75,000	Hercules Capital, Inc.	3.375	1/20/2027	68,045	0.31%
60,000	Hercules LLC	6.500	6/30/2029	58,963	0.27%
55,000	Hess Corp.	4.300	4/1/2027	54,879	0.25%
15,000	Hess Corp.	5.600	2/15/2041	15,280	0.07%
15,000	Hess Midstream Operations LP	4.250	2/15/2030	13,747	0.06%
15,000	Hess Midstream Operations LP	5.625	2/15/2026	15,315	0.07%
60,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	52,050	0.24%
40,000	Hilton Domestic Operating Co., Inc.	4.000	5/1/2031	36,693	0.17%
10,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	4.875	7/1/2031	8,814	0.04%
25,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	5.000	6/1/2029	23,249	0.11%
30,000	Huntington Ingalls Industries, Inc.	3.844	5/1/2025	29,890	0.14%
20,000	Huntington Ingalls Industries, Inc.	4.200	5/1/2030	19,297	0.09%
5,000	Hyatt Hotels Corp., (Step to 5.625% on 4/23/2022)	5.625	4/23/2025	5,163	0.02%
30,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	27,203	0.12%
115,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	111,065	0.50%
85,000	iHeartCommunications, Inc.	4.750	1/15/2028	76,596	0.35%
75,000	iHeartCommunications, Inc.	5.250	8/15/2027	70,525	0.32%
25,000	Ionis Pharmaceuticals, Inc.	0.000	4/1/2026	22,960	0.10%
20,000	IPALCO Enterprises, Inc.	4.250	5/1/2030	19,048	0.09%
60,000	Iron Mountain, Inc.	5.250	7/15/2030	57,300	0.26%
35,000	Jabil, Inc.	1.700	4/15/2026	31,757	0.14%
20,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	3.000	2/2/2029	17,675	0.08%
15,000	Jefferies Group LLC	6.250	1/15/2036	15,612	0.07%
180,000	Jefferies Group LLC	6.500	1/20/2043	189,326	0.86%
20,000	JetBlue Airways Corp.	0.500	4/1/2026	15,800	0.07%
20,000	John Deere Capital Corp., MTN	0.900	1/10/2024	19,434	0.09%
35,000	John Deere Capital Corp., MTN	1.250	1/10/2025	33,459	0.15%
75,000	Kraft Heinz Foods Co.	4.375	6/1/2046	66,426	0.30%
15,000	Ladder Capital Finance Holdings LLLP/Ladder Capital Finance Corp.	4.250	2/1/2027	13,526	0.06%
90,000	Lennar Corp.	4.750	11/29/2027	90,495	0.41%
20,000	Lithia Motors, Inc.	3.875	6/1/2029	18,507	0.08%
40,000	Livongo Health, Inc.	0.875	6/1/2025	34,305	0.16%
15,000	Magallanes, Inc.	4.054	3/15/2029	14,373	0.07%
25,000	Magallanes, Inc.	4.279	3/15/2032	23,339	0.11%
3,000	Marriott International, Inc., Series EE	5.750	5/1/2025	3,165	0.01%
25,000	Marriott International, Inc., Series FF	4.625	6/15/2030	24,754	0.11%
20,000	Marriott International, Inc., Series HH	2.850	4/15/2031	17,326	0.08%
20,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	17,769	0.08%
30,000	Marvell Technology, Inc.	2.450	4/15/2028	26,762	0.12%
25,000	Marvell Technology, Inc.	2.950	4/15/2031	21,519	0.10%
75,000	MDC Holdings, Inc.	3.966	8/6/2061	46,805	0.21%
265,000	Micron Technology, Inc.	4.663	2/15/2030	263,479	1.19%
20,000	Molina Healthcare, Inc.	3.875	5/15/2032	18,194	0.08%
390,000	Morgan Stanley	3.625	1/20/2027	385,652	1.75%
80,000	Morgan Stanley, (fixed rate to 1/21/2027, variable rate thereafter)	2.475	1/21/2028	74,503	0.34%
25,000	MSCI, Inc.	3.250	8/15/2033	21,791	0.10%
10,000	Murphy Oil USA, Inc.	3.750	2/15/2031	9,070	0.04%
35,000	Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	32,112	0.15%
200,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	1.642	6/14/2027	179,479	0.81%
75,000	Navient Corp.	5.000	3/15/2027	69,000	0.31%
60,000	NCL Corp. Ltd.	1.125	2/15/2027	46,137	0.21%
30,000	NCL Corp. Ltd.	5.875	3/15/2026	27,030	0.12%
25,000	NCL Corp. Ltd.	5.875	2/15/2027	23,324	0.11%
10,000	NCL Finance Ltd.	6.125	3/15/2028	8,407	0.04%
10,000	Netflix, Inc.	4.875	4/15/2028	9,915	0.04%
135,000	Netflix, Inc.	4.875	6/15/2030	132,705	0.60%
5,000	Netflix, Inc.	5.375	11/15/2029	5,037	0.02%
5,000	Netflix, Inc.	5.875	11/15/2028	5,178	0.02%
15,000	Netflix, Inc.	6.375	5/15/2029	15,943	0.07%
80,000	NGPL PipeCo LLC	4.875	8/15/2027	80,782	0.37%

**Loomis Sayles Credit Income Fund**  
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35,000	Novelis Corp.	4.750	1/30/2030	33,206	0.15%
35,000	NRG Energy, Inc.	4.450	6/15/2029	33,190	0.15%
35,000	NRG Energy, Inc.	5.250	6/15/2029	34,133	0.15%
25,000	Nutanix, Inc.	0.250	10/1/2027	18,330	0.08%
5,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	4.400	6/1/2027	5,018	0.02%
35,000	Oaktree Specialty Lending Corp.	2.700	1/15/2027	31,090	0.14%
30,000	Occidental Petroleum Corp.	5.550	3/15/2026	31,247	0.14%
5,000	Occidental Petroleum Corp.	8.875	7/15/2030	6,245	0.03%
10,000	OneMain Finance Corp.	7.125	3/15/2026	10,240	0.05%
60,000	Open Text Holdings, Inc.	4.125	2/15/2030	55,500	0.25%
60,000	Oracle Corp.	3.950	3/25/2051	45,749	0.21%
200,000	Orbia Advance Corp. SAB de CV	2.875	5/11/2031	165,952	0.75%
45,000	Ovintiv Exploration, Inc.	5.375	1/1/2026	46,562	0.21%
20,000	Ovintiv Exploration, Inc.	5.625	7/1/2024	21,036	0.10%
50,000	Ovintiv, Inc.	6.500	8/15/2034	54,647	0.25%
50,000	Owl Rock Capital Corp.	2.625	1/15/2027	43,633	0.20%
50,000	Owl Rock Capital Corp.	2.875	6/11/2028	42,211	0.19%
60,000	Owl Rock Technology Finance Corp.	2.500	1/15/2027	52,254	0.24%
130,000	Pacific Gas & Electric Co.	3.500	8/1/2050	91,184	0.41%
5,000	Peloton Interactive, Inc.	0.799	2/15/2026	3,426	0.02%
10,000	Penn National Gaming, Inc.	2.750	5/15/2026	15,695	0.07%
15,000	Penn National Gaming, Inc.	4.125	7/1/2029	12,276	0.06%
10,000	Pilgrim's Pride Corp.	3.500	3/1/2032	8,760	0.04%
50,000	Pilgrim's Pride Corp.	5.875	9/30/2027	51,187	0.23%
15,000	Plains All American Pipeline LP/PAA Finance Corp.	3.800	9/15/2030	13,831	0.06%
35,000	Plains All American Pipeline LP/PAA Finance Corp.	4.300	1/31/2043	28,047	0.13%
35,000	Plains All American Pipeline LP/PAA Finance Corp.	4.700	6/15/2044	29,449	0.13%
60,000	Post Holdings, Inc.	4.625	4/15/2030	53,822	0.24%
70,000	PulteGroup, Inc.	6.000	2/15/2035	72,790	0.33%
60,000	Qorvo, Inc.	3.375	4/1/2031	50,226	0.23%
135,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	120,759	0.55%
75,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	64,923	0.29%
155,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	130,481	0.59%
55,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	45,100	0.20%
60,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	50,635	0.23%
55,000	S&P Global, Inc.	4.250	5/1/2029	55,843	0.25%
115,000	Santander Holdings USA, Inc.	3.244	10/5/2026	110,021	0.50%
70,000	SBA Communications Corp.	3.125	2/1/2029	62,258	0.28%
55,000	Scientific Games International, Inc.	7.000	5/15/2028	54,465	0.25%
5,000	Scientific Games International, Inc.	7.250	11/15/2029	4,968	0.02%
65,000	Sirius International Group Ltd.	4.600	11/1/2026	62,834	0.28%
75,000	SITE Centers Corp.	3.625	2/1/2025	73,884	0.34%
190,000	Smithfield Foods, Inc.	3.000	10/15/2030	163,586	0.74%
25,000	Snap, Inc.	6.955	5/1/2027	18,322	0.08%
200,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	173,632	0.79%
85,000	Southwest Airlines Co.	1.250	5/1/2025	116,110	0.53%
5,000	Southwestern Energy Co.	4.750	2/1/2032	4,886	0.02%
5,000	Spirit AeroSystems, Inc.	4.600	6/15/2028	4,075	0.02%
60,000	Splunk, Inc.	1.125	6/15/2027	51,180	0.23%
10,000	Spotify USA, Inc.	5.777	3/15/2026	8,100	0.04%
200,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	4.644	4/1/2031	195,287	0.89%
55,000	Stewart Information Services Corp.	3.600	11/15/2031	46,972	0.21%
45,000	Suzano Austria GmbH	3.750	1/15/2031	39,826	0.18%
130,000	T-Mobile USA, Inc.	3.375	4/15/2029	120,429	0.55%
65,000	T-Mobile USA, Inc.	3.500	4/15/2031	59,331	0.27%
265,000	T-Mobile USA, Inc.	3.875	4/15/2030	254,837	1.16%
10,000	Tapestry, Inc.	3.050	3/15/2032	8,471	0.04%
15,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	13,684	0.06%
60,000	TD SYNEX Corp.	1.750	8/9/2026	53,543	0.24%
140,000	Teladoc Health, Inc.	1.250	6/1/2027	107,800	0.49%
25,000	Tenet Healthcare Corp.	4.625	6/15/2028	24,055	0.11%
30,000	Tenet Healthcare Corp.	6.125	10/1/2028	29,286	0.13%
50,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	46,158	0.21%
70,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	62,101	0.28%
250,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	177,933	0.81%
125,000	Textron, Inc.	3.000	6/1/2030	111,986	0.51%
200,000	Time Warner Cable LLC	4.500	9/15/2042	166,795	0.76%
200,000	Times China Holdings Ltd.	6.200	3/22/2026	60,150	0.27%
20,000	TopBuild Corp.	4.125	2/15/2032	17,645	0.08%
45,000	Travel & Leisure Co.	4.500	12/1/2029	39,712	0.18%
75,000	Travel & Leisure Co.	4.625	3/1/2030	65,062	0.30%
10,000	Twitter, Inc.	0.000	3/15/2026	9,025	0.04%
135,000	U.S. Treasury Bond	1.125	8/15/2040	95,128	0.43%
255,000	U.S. Treasury Bond	1.875	2/15/2051	194,159	0.88%



**Loomis Sayles Credit Income Fund**  
Investments as of May 31, 2022 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,510,000	U.S. Treasury Note	0.125	1/31/2023	1,493,189	6.77%
780,000	U.S. Treasury Note	0.125	4/30/2023	766,106	3.47%
805,000	U.S. Treasury Note	0.250	9/30/2023	784,057	3.56%
230,000	U.S. Treasury Note	1.500	2/29/2024	226,316	1.03%
65,000	Uber Technologies, Inc.	0.000-5.152	12/15/2025	55,164	0.25%
325,000	Uber Technologies, Inc.	4.500	8/15/2029	293,938	1.33%
25,000	Uber Technologies, Inc.	7.500	9/15/2027	25,842	0.12%
12,450	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	12,059	0.05%
60,000	Valero Energy Partners LP	4.500	3/15/2028	60,201	0.27%
35,000	Verisk Analytics, Inc.	4.125	3/15/2029	34,411	0.16%
85,000	VICI Properties LP/VICI Note Co., Inc.	3.875	2/15/2029	76,302	0.35%
10,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	9,496	0.04%
5,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	4,772	0.02%
5,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	4,881	0.02%
10,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	10,110	0.05%
20,000	Vistra Operations Co. LLC	3.700	1/30/2027	18,835	0.09%
10,000	Volcan Cia Minera SAA	4.375	2/11/2026	9,140	0.04%
20,000	Western Digital Corp.	2.850	2/1/2029	17,125	0.08%
5,000	Western Digital Corp.	3.100	2/1/2032	4,048	0.02%
30,000	Western Digital Corp.	4.750	2/15/2026	29,996	0.14%
10,000	Western Midstream Operating LP	4.550	2/1/2030	9,559	0.04%
20,000	Western Midstream Operating LP	5.300	3/1/2048	18,298	0.08%
5,000	Western Midstream Operating LP	5.450	4/1/2044	4,612	0.02%
10,000	Western Midstream Operating LP	5.750	2/1/2050	8,886	0.04%
45,000	Yum! Brands, Inc.	4.625	1/31/2032	41,991	0.19%
75,000	Zynga, Inc.	0.457-1.992	12/15/2026	74,818	0.34%
	Total			20,048,730	90.92%
<b>Collateralized Loan Obligations</b>					
250,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	3.963	4/20/2034	227,493	1.03%
250,000	Fillmore Park CLO Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.900%	3.944	7/15/2030	234,853	1.07%
250,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	4.313	4/20/2034	233,751	1.06%
	Total			696,097	3.16%
<b>Preferred Stocks</b>					
250	2020 Cash Mandatory Exchangeable Trust	5.250		285,364	1.29%
97	Bank of America Corp., Series L	7.250		122,199	0.55%
273	Clarivate PLC, Series A	5.250		16,446	0.08%
83	Wells Fargo & Co., Class A, Series L	7.500		105,161	0.48%
	Total			529,170	2.40%
<b>Short-Term Investments</b>					
90,588	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.100	6/1/2022	90,588	0.41%
105,000	U.S. Treasury Bills	0.884(†)	8/11/2022	104,786	0.47%
220,000	U.S. Treasury Bills	0.803(†)	8/4/2022	219,621	1.00%
225,000	U.S. Treasury Bills	0.800-0.805(†)	7/21/2022	224,736	1.02%
	Total			639,731	2.90%
	Total Investments			21,913,728	99.38%
	Other assets less liabilities			136,658	0.62%
	Net Assets			22,050,386	100.00%

**Financial Futures**

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Short Position Contracts:</b>					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(15)	\$ (1,944,866)	\$ (1,927,266)	\$ 17,600

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

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

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

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

**Loomis Sayles Credit Income Fund**  
Investments as of May 31, 2022 (Unaudited)

*Natixis Distribution, L.P. is a limited purpose broker-dealer and the distributor of various registered investment companies for which advisory services are provided by affiliates of Natixis Investment Managers.*

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

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