

## Loomis Sayles Intermediate Duration Bond Fund

Investments as of August 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>					
500,000	ABN AMRO Bank NV, (fixed rate to 12/13/2028, variable rate thereafter)	2.470	12/13/2029	417,946	0.13%
240,000	AEP Texas, Inc.	4.700	5/15/2032	234,485	0.08%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	494,429	0.16%
435,000	AES Corp. (The)	3.300	7/15/2025	412,597	0.13%
395,000	Affirm Asset Securitization Trust, Series 2021-B, Class A	1.030	8/17/2026	374,083	0.12%
125,000	Affirm Asset Securitization Trust, Series 2022-A, Class A	4.300	5/17/2027	119,986	0.04%
535,000	AlG Global Funding	0.900	9/22/2025	479,711	0.15%
360,000	Air Lease Corp.	1.875	8/15/2026	314,914	0.10%
555,000	Aircastle Ltd.	2.850	1/26/2028	453,785	0.15%
560,000	Alabama Power Co.	3.940	9/1/2032	538,692	0.17%
360,000	Alliant Energy Finance LLC	4.250	6/15/2028	346,461	0.11%
1,130,000	Ally Financial, Inc.	4.750	6/9/2027	1,102,312	0.35%
585,000	Altria Group, Inc.	2.450	2/4/2032	442,146	0.14%
335,000	Amcor Flexibles North America, Inc.	4.000	5/17/2025	330,840	0.11%
215,710	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	212,599	0.07%
385,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class B	0.660	2/13/2026	381,143	0.12%
180,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class B	1.680	9/14/2026	172,946	0.06%
550,000	American Electric Power Co., Inc.	2.031	3/15/2024	532,713	0.17%
405,000	American Express Co.	2.550	3/4/2027	376,090	0.12%
820,000	American Express Co., (fixed rate to 8/03/2032, variable rate thereafter)	4.420	8/3/2033	790,867	0.25%
600,000	American Honda Finance Corp., MTN	2.250	1/12/2029	526,934	0.17%
145,000	American Honda Finance Corp., MTN	3.625	10/10/2023	144,752	0.05%
134,592	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	134,501	0.04%
30,613	AmeriCredit Automobile Receivables Trust, Series 2020-1, Class A3	1.110	8/19/2024	30,568	0.01%
46,827	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	46,493	0.01%
265,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B	0.970	2/18/2026	259,367	0.08%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	203,350	0.07%
520,000	AmeriCredit Automobile Receivables Trust, Series 2021-3, Class C	1.410	8/18/2027	483,376	0.15%
335,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A3	4.380	4/18/2028	337,440	0.11%
875,000	Amgen, Inc.	4.200	3/1/2033	843,435	0.27%
135,000	Amphenol Corp.	2.050	3/1/2025	128,092	0.04%
200,000	Anglo American Capital PLC	3.875	3/16/2029	181,110	0.06%
800,000	Antares Holdings LP	3.750	7/15/2027	669,329	0.21%
525,000	ANZ New Zealand International Ltd.	2.166	2/18/2025	498,131	0.16%
490,000	Appalachian Power Co., Series BB	4.500	8/1/2032	472,197	0.15%
404,506	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	374,524	0.12%
500,000	Ares Capital Corp.	2.875	6/15/2028	415,314	0.13%
50,000	Ares Capital Corp.	4.250	3/1/2025	48,654	0.02%
595,000	Ares Finance Co. IV LLC	3.650	2/1/2052	412,957	0.13%
565,000	ASB Bank Ltd., (fixed rate to 6/17/2027, variable rate thereafter)	5.284	6/17/2032	550,993	0.18%
135,000	Assurant, Inc.	4.200	9/27/2023	134,772	0.04%
635,000	Athene Global Funding	2.500	3/24/2028	543,928	0.17%
445,000	Athene Global Funding	3.205	3/8/2027	404,342	0.13%
345,000	AutoNation, Inc.	3.500	11/15/2024	338,272	0.11%
290,000	AutoNation, Inc.	4.500	10/1/2025	288,538	0.09%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	301,064	0.10%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	219,106	0.07%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	137,049	0.04%
485,000	Avnet, Inc.	5.500	6/1/2032	465,349	0.15%
545,000	Bain Capital Specialty Finance, Inc.	2.550	10/13/2026	461,240	0.15%
800,000	Banco Bilbao Vizcaya Argentaria S.A.	0.875	9/18/2023	772,534	0.25%
1,000,000	Banco Santander S.A	5.294	8/18/2027	978,695	0.31%
1,600,000	Banco Santander S.A.	3.892	5/24/2024	1,583,673	0.51%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	208,473	0.07%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	239,398	0.08%
870,000	BANK, Series 2021-BN37, Class A5	2.618	11/15/2064	752,709	0.24%
840,000	Bank of America Corp., (fixed rate to 4/02/2025, variable rate thereafter), MTN	3.384	4/2/2026	810,574	0.26%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	391,958	0.13%
910,000	Bank of Ireland Group PLC, (fixed rate to 9/30/2026, variable rate thereafter)	2.029	9/30/2027	782,504	0.25%

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805,000	Bank of Montreal	3.700	6/7/2025	793,572	0.25%
330,000	Bank of Montreal, MTN	1.500	1/10/2025	310,522	0.10%
515,000	Bank of Montreal, MTN	2.650	3/8/2027	479,205	0.15%
425,000	Bank of New York Mellon Corp. (The)	2.050	1/26/2027	391,418	0.13%
655,000	Bank of New York Mellon Corp. (The), MTN	1.600	4/24/2025	616,655	0.20%
295,000	Bank of New York Mellon Corp. (The), MTN	1.800	7/28/2031	238,308	0.08%
635,000	Bank of New Zealand	2.000	2/21/2025	600,000	0.19%
690,000	Bank of New Zealand	2.285	1/27/2027	627,162	0.20%
825,000	Bank of Nova Scotia (The)	3.450	4/11/2025	806,577	0.26%
15,818	Bank of The West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	15,812	0.01%
200,000	Banque Federative du Credit Mutuel S.A.	2.375	11/21/2024	191,020	0.06%
840,000	Banque Federative du Credit Mutuel S.A.	4.753	7/13/2027	833,693	0.27%
281,186	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	280,765	0.09%
660,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	4.531	10/15/2037	651,088	0.21%
1,080,000	Barclays PLC, (fixed rate to 08/09/2027, variable rate thereafter)	5.501	8/9/2028	1,062,042	0.34%
485,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	482,478	0.15%
200,000	Barings BDC, Inc.	3.300	11/23/2026	173,150	0.06%
1,025,000	BAT Capital Corp.	4.700	4/2/2027	997,366	0.32%
65,000	BAT Capital Corp.	4.742	3/16/2032	58,394	0.02%
650,000	Baxter International, Inc.	2.272	12/1/2028	564,312	0.18%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	229,798	0.07%
865,000	BBCMS Mortgage Trust, Series 2021-C12, Class A5	2.689	11/15/2054	749,143	0.24%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	254,078	0.08%
755,000	Benchmark Mortgage Trust, Series 2021-B31, Class A5	2.669	12/15/2054	653,197	0.21%
1,115,000	Blackstone Private Credit Fund	2.625	12/15/2026	941,685	0.30%
615,000	Blackstone Secured Lending Fund	2.850	9/30/2028	489,379	0.16%
705,000	Blue Owl Finance LLC	4.375	2/15/2032	588,652	0.19%
300,000	Boardwalk Pipelines LP	3.600	9/1/2032	252,828	0.08%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	332,181	0.11%
520,000	BPR Trust, Series 2021-NRD, Class A, 1-month Term SOFR + 1.525%	3.822	12/15/2023	500,210	0.16%
360,000	BPR Trust, Series 2022-OANA, Class A, 1-month Term SOFR + 1.898%	4.205	4/15/2037	354,600	0.11%
410,000	Brighthouse Financial Global Funding	1.200	12/15/2023	393,741	0.13%
780,000	Brighthouse Financial Global Funding	1.750	1/13/2025	722,498	0.23%
205,000	British Telecommunications PLC	4.500	12/4/2023	205,491	0.07%
440,000	Broadcom, Inc.	4.000	4/15/2029	407,564	0.13%
120,000	Brown-Forman Corp.	3.500	4/15/2025	118,941	0.04%
470,000	Brunswick Corp.	4.400	9/15/2032	404,091	0.13%
415,000	Burlington Northern Santa Fe LLC	4.450	1/15/2053	400,777	0.13%
360,000	Cabot Corp.	4.000	7/1/2029	331,025	0.11%
310,000	Cabot Corp.	5.000	6/30/2032	297,037	0.10%
865,000	Canadian Imperial Bank of Commerce	3.945	8/4/2025	854,018	0.27%
805,000	Canadian National Railway Co.	3.850	8/5/2032	779,265	0.25%
170,000	Capital One Financial Corp., (fixed rate to 11/02/2031, variable rate thereafter)	2.618	11/2/2032	135,488	0.04%
1,015,000	Capital One Financial Corp., (fixed rate to 12/06/2023, variable rate thereafter)	1.343	12/6/2024	973,440	0.31%
335,000	Capital One Financial Corp., (fixed rate to 5/10/2027, variable rate thereafter)	4.927	5/10/2028	331,271	0.11%
255,000	Capital One Financial Corp., (fixed rate to 7/29/2031, variable rate thereafter)	2.359	7/29/2032	196,691	0.06%
107,710	Capital One Prime Auto Receivables Trust, Series 2019-2, Class A3	1.920	5/15/2024	107,388	0.03%
178,895	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	177,957	0.06%
275,810	CarMax Auto Owner Trust, Series 2020-3, Class A3	0.620	3/17/2025	271,546	0.09%
94,706	Carvana Auto Receivables Trust, Series 2021-N2, Class B	0.750	3/10/2028	88,789	0.03%
305,000	Carvana Auto Receivables Trust, Series 2021-N4, Class C	1.720	9/11/2028	292,739	0.09%
1,075,000	Carvana Auto Receivables Trust, Series 2021-P4, Class A3	1.310	1/11/2027	1,020,641	0.33%
165,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A3	4.610	11/10/2027	164,970	0.05%
1,490,000	Caterpillar Financial Services Corp.	3.600	8/12/2027	1,462,927	0.47%
870,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	765,382	0.25%
175,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	174,438	0.06%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	479,166	0.15%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	345,980	0.11%
150,445	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	148,712	0.05%
227,000	Cigna Corp.	3.750	7/15/2023	226,962	0.07%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	951,199	0.30%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	492,479	0.16%

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510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	489,869	0.16%
230,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	0.981	5/1/2025	216,477	0.07%
785,000	Citizens Bank NA, (fixed rate to 08/09/2027, variable rate thereafter)	4.575	8/9/2028	776,202	0.25%
815,000	Citizens Financial Group, Inc., (fixed rate to 5/21/2032, variable rate thereafter)	5.641	5/21/2037	794,950	0.25%
125,678	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	123,704	0.04%
300,000	CNH Industrial Capital LLC	1.950	7/2/2023	293,666	0.09%
945,000	CNH Industrial Capital LLC	3.950	5/23/2025	930,042	0.30%
985,000	CNO Global Funding	2.650	1/6/2029	850,838	0.27%
1,060,000	Coca-Cola Europacific Partners PLC	0.800	5/3/2024	1,001,015	0.32%
225,000	Comerica, Inc.	3.700	7/31/2023	224,682	0.07%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	509,587	0.16%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	262,189	0.08%
21,808	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	21,625	0.01%
53,460	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	53,163	0.02%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	275,941	0.09%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	271,936	0.09%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	506,287	0.16%
590,000	Commonwealth Bank of Australia	2.552	3/14/2027	548,154	0.18%
350,000	ConocoPhillips Co.	2.400	3/7/2025	338,597	0.11%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	113,129	0.04%
535,000	Cooperatieve Rabobank U.A., (fixed rate to 12/15/2026, variable rate thereafter)	1.980	12/15/2027	472,843	0.15%
830,000	Corebridge Financial, Inc.	3.650	4/5/2027	780,373	0.25%
1,899	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	1,889	0.00%
44,454	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	44,411	0.01%
115,144	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A	2.010	2/15/2029	114,946	0.04%
585,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	578,508	0.19%
277,745	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	274,208	0.09%
265,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	253,183	0.08%
750,000	Credit Agricole S.A., (fixed rate to 6/16/2025, variable rate thereafter)	1.907	6/16/2026	688,329	0.22%
1,605,000	Credit Suisse AG	5.000	7/9/2027	1,563,434	0.50%
1,210,000	Credit Suisse Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	6.442	8/11/2028	1,183,888	0.38%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	744,234	0.24%
455,000	Crown Castle, Inc.	2.900	3/15/2027	421,538	0.14%
53,121	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	52,292	0.02%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	421,104	0.13%
92,000	CVS Health Corp.	4.300	3/25/2028	90,949	0.03%
325,000	DAE Funding LLC	1.550	8/1/2024	303,867	0.10%
500,000	Danske Bank A/S	3.875	9/12/2023	495,191	0.16%
390,000	Danske Bank A/S, (fixed rate to 3/28/2024, variable rate thereafter)	3.773	3/28/2025	380,273	0.12%
800,000	Danske Bank A/S, (fixed rate to 9/10/2024, variable rate thereafter)	0.976	9/10/2025	734,588	0.24%
665,000	Denso Corp.	1.239	9/16/2026	589,798	0.19%
1,260,000	Deutsche Bank AG, (fixed rate to 7/14/2025, variable rate thereafter)	6.119	7/14/2026	1,259,651	0.40%
510,000	DH Europe Finance II S.a.r.l.	2.200	11/15/2024	490,558	0.16%
55,686	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	55,522	0.02%
205,000	DNB Bank ASA	2.150	12/2/2022	204,474	0.07%
935,000	DNB Bank ASA, (fixed rate to 3/28/2024, variable rate thereafter)	2.968	3/28/2025	911,183	0.29%
590,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	526,548	0.17%
225,000	Dominion Energy, Inc.	3.071	8/15/2024	220,522	0.07%
540,564	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	523,425	0.17%

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263,805	Drive Auto Receivables Trust, Series 2021-1, Class B	0.650	7/15/2025	262,763	0.08%
585,000	Drive Auto Receivables Trust, Series 2021-2, Class B	0.580	12/15/2025	573,927	0.18%
465,000	Drive Auto Receivables Trust, Series 2021-3, Class B	1.110	5/15/2026	450,198	0.14%
320,000	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	317,526	0.10%
30,000	DT Auto Owner Trust, Series 2021-1A, Class B	0.620	9/15/2025	29,535	0.01%
300,000	DT Auto Owner Trust, Series 2021-2A, Class B	0.810	1/15/2027	292,067	0.09%
410,000	DT Auto Owner Trust, Series 2021-4A, Class C	1.500	9/15/2027	381,598	0.12%
270,000	DTE Energy Co.	2.250	11/1/2022	269,572	0.09%
980,000	DTE Energy Co.	4.220	11/1/2024	975,198	0.31%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,130,210	0.36%
275,000	Duke Energy Corp.	0.900	9/15/2025	249,639	0.08%
895,000	Eaton Corp.	4.150	3/15/2033	862,933	0.28%
710,000	eBay, Inc.	1.400	5/10/2026	640,164	0.21%
1,360,000	Edison International	4.700	8/15/2025	1,347,675	0.43%
450,000	Element Fleet Management Corp.	3.850	6/15/2025	433,897	0.14%
820,000	Enel Finance International NV	5.000	6/15/2032	758,944	0.24%
25,000	Energy Transfer LP	4.250	3/15/2023	25,010	0.01%
605,000	Entergy Corp.	0.900	9/15/2025	543,169	0.17%
180,000	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	179,934	0.06%
575,000	Equitable Financial Life Global Funding	1.800	3/8/2028	496,853	0.16%
350,000	Eversource Energy	4.600	7/1/2027	351,022	0.11%
285,484	Exeter Automobile Receivables Trust, Series 2020-2A, Class C	3.280	5/15/2025	284,720	0.09%
57,892	Exeter Automobile Receivables Trust, Series 2021-1A, Class B	0.500	2/18/2025	57,784	0.02%
321,449	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	318,671	0.10%
715,000	Exeter Automobile Receivables Trust, Series 2021-4A, Class B	1.050	5/15/2026	692,301	0.22%
605,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class B	4.860	12/15/2026	606,052	0.19%
165,000	Expedia Group, Inc.	6.250	5/1/2025	169,326	0.05%
215,000	Extra Space Storage LP	3.900	4/1/2029	199,567	0.06%
615,000	F&G Global Funding	2.000	9/20/2028	513,827	0.16%
1,170,000	F&G Global Funding	5.150	7/7/2025	1,160,288	0.37%
500,000	Fairfax Financial Holdings Ltd.	5.625	8/16/2032	489,858	0.16%
440,000	Ferguson Finance PLC	4.650	4/20/2032	408,487	0.13%
18,121	FHLMC, 1-year CMT + 2.225%	2.936	1/1/2035	18,593	0.01%
844	FHLMC	3.000	10/1/2026	830	0.00%
34,868	FHLMC, 1-year CMT + 2.500%	3.238	5/1/2036	35,909	0.01%
39	FHLMC	6.500	1/1/2024	40	0.00%
17	FHLMC	8.000	7/1/2025	18	0.00%
484,939	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	483,605	0.15%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	684,155	0.22%
1,125,356	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	1,083,690	0.35%
28,717	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	28,298	0.01%
630,000	Fidelity National Information Services, Inc.	4.700	7/15/2027	628,512	0.20%
850,000	Fifth Third Bancorp, (fixed rate to 7/28/2029, variable rate thereafter)	4.772	7/28/2030	842,734	0.27%
585,539	Flagship Credit Auto Trust, Series 2020-1, Class B	2.050	2/17/2025	583,436	0.19%
290,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	275,849	0.09%
1,288,149	Flagship Credit Auto Trust, Series 2022-1, Class A	1.790	10/15/2026	1,248,320	0.40%
165,000	Flex Ltd.	4.875	6/15/2029	156,756	0.05%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	581,616	0.19%
66,051	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	65,363	0.02%
370,469	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	0.560	10/15/2024	365,958	0.12%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	517,700	0.17%
640,000	Fortune Brands Home & Security, Inc.	4.000	3/25/2032	567,382	0.18%
410,000	Foursight Capital Automobile Receivables Trust, Series 2022-1, Class A3	1.830	12/15/2026	396,022	0.13%
340,000	Foursight Capital Automobile Receivables Trust, Series 2022-2, Class A3,	4.590	6/15/2027	337,677	0.11%
650,000	FS KKR Capital Corp.	3.125	10/12/2028	529,192	0.17%
230,000	GA Global Funding Trust	1.250	12/8/2023	220,427	0.07%
995,000	GA Global Funding Trust	2.250	1/6/2027	894,182	0.29%
250,000	GATX Corp.	4.900	3/15/2033	239,621	0.08%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,094,540	0.35%
675,000	General Motors Co.	5.400	10/15/2029	658,556	0.21%
390,000	General Motors Financial Co., Inc.	3.800	4/7/2025	380,256	0.12%
370,000	General Motors Financial Co., Inc.	5.000	4/9/2027	365,003	0.12%
155,000	Glencore Funding LLC	4.125	3/12/2024	153,904	0.05%
525,000	Global Payments, Inc.	1.500	11/15/2024	490,963	0.16%
280,000	Global Payments, Inc.	4.950	8/15/2027	277,339	0.09%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
68,183	GLS Auto Receivables Issuer Trust, Series 2019-4A, Class B	2.780	9/16/2024	68,111	0.02%
265,000	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	259,899	0.08%
340,000	GLS Auto Receivables Issuer Trust, Series 2021-2A, Class B	0.770	9/15/2025	334,432	0.11%
995,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class B	1.530	4/15/2026	952,172	0.31%
10,708	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	10,696	0.00%
45,653	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	45,604	0.01%
63,734	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	63,159	0.02%
180,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A	0.680	8/15/2025	174,252	0.06%
4,849	GNMA	3.890	10/20/2062	4,661	0.00%
5,908	GNMA	3.992	5/20/2062	5,785	0.00%
13,445	GNMA	4.015	4/20/2063	13,166	0.00%
43,609	GNMA	4.255	11/20/2066	43,547	0.01%
19,257	GNMA	4.303	6/20/2066	19,140	0.01%
39,713	GNMA	4.388	9/20/2066	39,664	0.01%
140,101	GNMA	4.438	10/20/2066	140,198	0.04%
57,176	GNMA	4.449	10/20/2066	57,243	0.02%
35,599	GNMA	4.470	8/20/2066	35,704	0.01%
122,464	GNMA	4.497	9/20/2066	122,761	0.04%
61,706	GNMA	4.504	11/20/2066	61,801	0.02%
5,249	GNMA	4.543	11/20/2064	5,222	0.00%
50,164	GNMA	4.586	10/20/2066	50,362	0.02%
287,803	GNMA	4.605	7/20/2067	289,542	0.09%
703,343	GNMA	4.644	4/20/2067	707,717	0.23%
443,077	GNMA	4.673	1/20/2067	445,893	0.14%
566	GNMA	4.700	8/20/2061	564	0.00%
190,132	GNMA	4.700	5/20/2064	190,261	0.06%
113	GNMA	6.500	12/15/2023	118	0.00%
485,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/21/2026, variable rate thereafter)	1.948	10/21/2027	430,292	0.14%
810,000	Golub Capital BDC, Inc.	2.500	8/24/2026	703,919	0.23%
274,064	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	2.980	2/20/2060	273,310	0.09%
170,096	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	2.850	3/20/2060	169,322	0.05%
106,781	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	1.620	7/20/2064	105,948	0.03%
87,963	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.298	7/20/2064	87,222	0.03%
224	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	205	0.00%
218,083	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	211,605	0.07%
318,982	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	2.718	2/20/2066	318,170	0.10%
872,890	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	852,336	0.27%
227,410	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	2.248	12/20/2068	225,611	0.07%
700,709	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	2.198	10/20/2068	696,755	0.22%
692,047	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	2.198	5/20/2069	685,141	0.22%
665,000	Great-West Lifeco U.S. Finance LP	0.904	8/12/2025	597,977	0.19%
605,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	586,216	0.19%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	405,608	0.13%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	326,994	0.10%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	219,822	0.07%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,250,714	0.40%
295,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	282,813	0.09%
695,000	Hercules Capital, Inc.	3.375	1/20/2027	597,989	0.19%
110,000	Hilton Grand Vacations Trust, Series 2022-2A, Class C	5.570	1/25/2037	108,929	0.03%
223,140	Honda Auto Receivables Owner Trust, Series 2020-2, Class A3	0.820	7/15/2024	220,278	0.07%
390,000	HP, Inc.	4.000	4/15/2029	365,331	0.12%
805,000	HP, Inc.	4.750	1/15/2028	791,793	0.25%
1,125,000	HSBC Holdings PLC, (fixed rate to 08/11/2027, variable rate thereafter)	5.210	8/11/2028	1,098,059	0.35%

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1,405,000	HSBC USA, Inc.	3.750	5/24/2024	1,396,023	0.45%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	161,092	0.05%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	319,292	0.10%
555,000	Huntington Bancshares, Inc., (fixed rate to 8/04/2027, variable rate thereafter)	4.443	8/4/2028	542,418	0.17%
315,000	Huntington National Bank (The), (fixed rate to 5/16/2024, variable rate thereafter)	4.008	5/16/2025	312,842	0.10%
51,598	Hyundai Auto Receivables Trust, Series 2019-B, Class A3	1.940	2/15/2024	51,533	0.02%
97,805	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	96,691	0.03%
645,000	Hyundai Capital America	2.100	9/15/2028	534,543	0.17%
195,000	Hyundai Capital America	2.375	2/10/2023	193,475	0.06%
490,000	Imperial Brands Finance PLC	6.125	7/27/2027	497,403	0.16%
315,000	Infor, Inc.	1.450	7/15/2023	305,758	0.10%
1,120,000	Intel Corp.	4.150	8/5/2032	1,083,478	0.35%
470,000	International Business Machines Corp.	4.400	7/27/2032	461,770	0.15%
225,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	170,873	0.05%
495,000	JAB Holdings BV	4.500	4/8/2052	363,061	0.12%
300,000	Jabil, Inc.	4.250	5/15/2027	290,517	0.09%
955,000	Jackson National Life Global Funding	1.750	1/12/2025	893,097	0.29%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	151,781	0.05%
815,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	5.750	4/1/2033	811,879	0.26%
465,000	JPMorgan Chase & Co., (fixed rate to 4/26/2025, variable rate thereafter)	4.080	4/26/2026	458,328	0.15%
550,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	469,984	0.15%
33,572	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	33,307	0.01%
575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	534,651	0.17%
225,000	Kennametal, Inc.	4.625	6/15/2028	216,419	0.07%
430,000	KeyBank NA	4.150	8/8/2025	426,649	0.14%
240,000	Kia Corp.	1.000	4/16/2024	227,282	0.07%
195,000	KKR Group Finance Co. XII LLC	4.850	5/17/2032	190,216	0.06%
515,000	KLA Corp.	4.650	7/15/2032	523,352	0.17%
125,763	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	124,915	0.04%
470,000	LeasePlan Corp. NV	2.875	10/24/2024	447,576	0.14%
340,000	Lincoln National Corp.	3.400	3/1/2032	298,654	0.10%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	494,242	0.16%
280,000	Lloyds Banking Group PLC, (fixed rate to 3/18/2025, variable rate thereafter)	3.511	3/18/2026	269,704	0.09%
375,000	Lloyds Banking Group PLC, (fixed rate to 7/09/2024, variable rate thereafter)	3.870	7/9/2025	367,370	0.12%
1,195,000	Macquarie Bank Ltd.	2.100	10/17/2022	1,193,241	0.38%
65,000	Macquarie Bank Ltd.	2.300	1/22/2025	61,940	0.02%
1,170,000	Macquarie Group Ltd., (fixed rate to 11/09/2032, variable rate thereafter)	5.491	11/9/2033	1,140,603	0.37%
785,000	Main Street Capital Corp.	3.000	7/14/2026	685,215	0.22%
268,995	Marlette Funding Trust, Series 2021-3A, Class A	0.650	12/15/2031	265,044	0.08%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	350,327	0.11%
175,000	Marvell Technology, Inc.	4.200	6/22/2023	174,619	0.06%
112,477	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	107,003	0.03%
380,000	MassMutual Global Funding II	4.150	8/26/2025	378,959	0.12%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	419,029	0.13%
470,000	MedTrust, Series 2021-MDLN, Class A, 1-month LIBOR + 0.950%	3.342	11/15/2038	454,472	0.15%
149,554	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3	0.550	2/18/2025	147,111	0.05%
160,000	Mercedes-Benz Finance North America LLC	3.350	2/22/2023	159,729	0.05%
960,000	Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A	2.500	9/21/2026	916,048	0.29%
795,000	Metropolitan Life Global Funding I	0.900	6/8/2023	776,122	0.25%
700,000	Metropolitan Life Global Funding I	0.950	7/2/2025	639,492	0.20%
585,000	Mexico Government International Bond	4.875	5/19/2033	560,406	0.18%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	271,316	0.09%
460,000	Microchip Technology, Inc.	2.670	9/1/2023	453,255	0.15%
410,000	Mitsubishi HC Capital, Inc.	2.652	9/19/2022	409,762	0.13%
1,650,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 4/17/2025, variable rate thereafter)	3.837	4/17/2026	1,612,042	0.52%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.205	7/15/2046	238,726	0.08%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	125,685	0.04%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	486,326	0.16%
600,000	Morgan Stanley Direct Lending Fund	4.500	2/11/2027	552,577	0.18%

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475,000	MPLX LP	4.950	9/1/2032	460,216	0.15%
255,000	MPLX LP	4.950	3/14/2052	224,902	0.07%
76,254	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	70,536	0.02%
475,000	National Australia Bank Ltd.	3.905	6/9/2027	467,430	0.15%
1,130,000	National Bank of Canada, (fixed rate to 6/09/2024, variable rate thereafter)	3.750	6/9/2025	1,113,219	0.36%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	174,842	0.06%
1,625,000	Nationwide Building Society	4.850	7/27/2027	1,613,612	0.52%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	617,011	0.20%
295,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	295,155	0.09%
1,215,000	NatWest Markets PLC	1.600	9/29/2026	1,070,961	0.34%
660,000	NatWest Markets PLC	3.625	9/29/2022	660,245	0.21%
63,446	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	58,080	0.02%
86,704	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	79,941	0.03%
845,000	New Economy Assets Phase 1 Sponsor LLC, Series 2021-1, Class A1	1.910	10/20/2061	733,173	0.23%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,049,352	0.34%
900,000	NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	883,932	0.28%
905,000	NextEra Energy Capital Holdings, Inc.	4.255	9/1/2024	905,554	0.29%
865,000	NextGear Floorplan Master Owner Trust, Series 2020-1A, Class A2	1.550	2/15/2025	853,810	0.27%
275,000	Nissan Motor Acceptance Co. LLC	3.450	3/15/2023	273,776	0.09%
1,205,000	Nomura Holdings, Inc.	2.329	1/22/2027	1,072,467	0.34%
1,305,000	Nordea Bank Abp	1.500	9/30/2026	1,155,111	0.37%
915,000	Nordea Bank Abp	3.600	6/6/2025	897,103	0.29%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	195,251	0.06%
395,000	Nucor Corp.	3.950	5/23/2025	392,141	0.13%
960,000	Nutrien Ltd.	1.900	5/13/2023	944,531	0.30%
110,000	Oaktree Specialty Lending Corp.	3.500	2/25/2025	105,550	0.03%
190,000	Office Properties Income Trust	2.400	2/1/2027	143,676	0.05%
560,000	Office Properties Income Trust	3.450	10/15/2031	373,302	0.12%
205,000	Office Properties Income Trust	4.500	2/1/2025	191,776	0.06%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	232,898	0.07%
825,000	Oncor Electric Delivery Co. LLC	2.750	5/15/2030	748,553	0.24%
1,135,000	OneMain Financial Issuance Trust, Series 2022-S1, Class A	4.130	5/14/2035	1,098,950	0.35%
185,000	ORIX Corp.	3.250	12/4/2024	181,002	0.06%
260,000	Owl Rock Capital Corp.	3.750	7/22/2025	244,790	0.08%
90,000	Owl Rock Capital Corp.	4.250	1/15/2026	84,959	0.03%
500,000	Owl Rock Core Income Corp.	5.500	3/21/2025	480,099	0.15%
1,110,000	Owl Rock Technology Finance Corp.	4.750	12/15/2025	1,033,115	0.33%
205,000	PACCAR Financial Corp.	2.000	2/4/2027	189,360	0.06%
105,000	PACCAR Financial Corp., MTN	0.800	6/8/2023	102,811	0.03%
160,000	PACCAR Financial Corp., MTN	1.800	2/6/2025	152,661	0.05%
955,000	PACCAR Financial Corp., MTN	1.900	2/7/2023	948,492	0.30%
115,000	Pacific Gas & Electric Co., SOFR Index + 1.150%	3.444	11/14/2022	114,868	0.04%
525,000	Pacific Gas & Electric Co.	4.950	6/8/2025	522,263	0.17%
500,000	PayPal Holdings, Inc.	4.400	6/1/2032	492,431	0.16%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	171,204	0.05%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	692,346	0.22%
1,170,000	PepsiCo, Inc.	3.900	7/18/2032	1,146,536	0.37%
915,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	778,279	0.25%
530,000	Pioneer Natural Resources Co.	0.550	5/15/2023	517,383	0.17%
514,938	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	496,288	0.16%
695,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	690,493	0.22%
430,000	Prestige Auto Receivables Trust, Series 2021-1A, Class C	1.530	2/15/2028	396,400	0.13%
550,000	Prosus NV	4.193	1/19/2032	440,330	0.14%
745,000	Protective Life Global Funding	1.646	1/13/2025	694,378	0.22%
1,175,000	Protective Life Global Funding	4.714	7/6/2027	1,174,163	0.38%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	229,205	0.07%
275,000	Puget Energy, Inc.	4.224	3/15/2032	253,353	0.08%
200,000	Qorvo, Inc.	1.750	12/15/2024	186,694	0.06%
29,000	Raytheon Technologies Corp.	3.650	8/16/2023	28,946	0.01%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	623,072	0.20%
175,000	Reliance Standard Life Global Funding II	3.850	9/19/2023	174,688	0.06%
770,000	RGA Global Funding	2.700	1/18/2029	673,124	0.22%
1,185,000	Royal Bank of Canada	3.625	5/4/2027	1,143,431	0.37%
255,000	Ryder System, Inc., MTN	3.750	6/9/2023	254,522	0.08%
370,000	Ryder System, Inc., MTN	4.625	6/1/2025	369,488	0.12%
218,736	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	183,456	0.06%

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Investments as of August 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>
210,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	208,883	0.07%
32,479	Santander Consumer Auto Receivables Trust, Series 2020-BA, Class A3	0.460	8/15/2024	32,423	0.01%
239,014	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	236,580	0.08%
170,000	Santander Drive Auto Receivables Trust, Series 2020-4, Class C	1.010	1/15/2026	167,903	0.05%
460,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	448,017	0.14%
835,000	Santander Drive Auto Receivables Trust, Series 2022-3, Class B	4.130	8/16/2027	823,114	0.26%
560,000	Santander Drive Auto Receivables Trust, Series 2022-4, Class B	4.420	11/15/2027	561,751	0.18%
285,000	Santander Drive Auto Receivables Trust, Series 2022-5, Class B	4.430	3/15/2027	283,489	0.09%
690,000	Santander Holdings USA, Inc.	3.450	6/2/2025	659,679	0.21%
370,000	SCF Equipment Leasing LLC, Series 2022-1A, Class A3	2.920	7/20/2029	352,900	0.11%
755,000	Security Benefit Global Funding	1.250	5/17/2024	709,678	0.23%
290,000	Sempra Energy	3.700	4/1/2029	271,690	0.09%
665,000	Sherwin-Williams Co. (The)	4.050	8/8/2024	664,196	0.21%
103,926	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	97,977	0.03%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	199,722	0.06%
470,000	Societe Generale S.A.	4.677	6/15/2027	464,703	0.15%
7,241	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	7,231	0.00%
20,058	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	19,940	0.01%
845,000	Southern California Edison Co., SOFR + 0.470%	2.767	12/2/2022	844,162	0.27%
825,000	Southern California Edison Co., Series D	4.700	6/1/2027	827,106	0.27%
980,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1-month Term SOFR + 1.550%	3.857	2/15/2039	939,283	0.30%
390,000	Standard Chartered PLC, (fixed rate to 1/12/2027, variable rate thereafter)	2.608	1/12/2028	345,778	0.11%
375,000	Standard Chartered PLC, (fixed rate to 6/29/2031, variable rate thereafter)	2.678	6/29/2032	295,549	0.09%
290,000	State Street Corp., (fixed rate to 08/04/2032, variable rate thereafter)	4.164	8/4/2033	279,983	0.09%
335,000	State Street Corp., (fixed rate to 11/18/2026, variable rate thereafter)	1.684	11/18/2027	302,402	0.10%
1,015,000	Sumitomo Mitsui Financial Group, Inc.	1.902	9/17/2028	848,880	0.27%
840,000	Sumitomo Mitsui Trust Bank Ltd.	0.850	3/25/2024	795,342	0.25%
200,000	Sumitomo Mitsui Trust Bank Ltd.	2.550	3/10/2025	190,796	0.06%
235,000	Swedbank AB	3.356	4/4/2025	229,273	0.07%
560,000	Synchrony Bank	5.400	8/22/2025	559,104	0.18%
1,020,000	Synchrony Financial	4.875	6/13/2025	1,006,857	0.32%
190,000	Tapestry, Inc.	3.050	3/15/2032	151,319	0.05%
950,000	Targa Resources Corp.	5.200	7/1/2027	947,609	0.30%
440,000	Texas Instruments, Inc.	3.650	8/16/2032	425,097	0.14%
135,000	Timken Co. (The)	4.500	12/15/2028	129,661	0.04%
900,000	Toronto-Dominion Bank	4.108	6/8/2027	890,353	0.29%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	407,787	0.13%
94,749	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	93,882	0.03%
425,000	Toyota Motor Credit Corp.	4.450	6/29/2029	428,113	0.14%
820,000	Truist Financial Corp., (fixed rate to 7/28/2032, variable rate thereafter)	4.916	7/28/2033	784,821	0.25%
260,000	Truist Financial Corp., MTN, (fixed rate to 6/07/2028, variable rate thereafter)	1.887	6/7/2029	222,311	0.07%
240,000	Trustage Financial Group, Inc.	4.625	4/15/2032	218,273	0.07%
10,625,000	U.S. Treasury Note	0.375	12/31/2025	9,590,308	3.07%
3,435,000	U.S. Treasury Note	0.500	3/31/2025	3,183,681	1.02%
15,830,000	U.S. Treasury Note	1.125	10/31/2026	14,423,851	4.62%
4,630,000	U.S. Treasury Note	1.250	11/30/2026	4,236,450	1.36%
5,410,000	U.S. Treasury Note	1.375	11/15/2031	4,634,214	1.49%
3,470,000	U.S. Treasury Note	1.500	1/31/2027	3,201,888	1.03%
6,825,000	U.S. Treasury Note	1.875	2/28/2027	6,399,237	2.05%
9,405,000	U.S. Treasury Note	2.500	5/31/2024	9,249,597	2.96%
4,865,000	U.S. Treasury Note	2.625	5/31/2027	4,711,828	1.51%
3,240,000	U.S. Treasury Note	2.750	4/30/2027	3,153,558	1.01%
8,045,000	U.S. Treasury Note	2.750	7/31/2027	7,829,419	2.51%
9,900,000	U.S. Treasury Note	3.250	6/30/2027	9,852,820	3.16%
270,000	UBS AG	1.375	1/13/2025	252,574	0.08%
1,175,000	UBS Group AG, (fixed rate to 08/05/2026, variable rate thereafter)	4.703	8/5/2027	1,151,535	0.37%



## Loomis Sayles Intermediate Duration Bond Fund

Investments as of August 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>
555,000	UBS Group AG, (fixed rate to 12/05/2025, variable rate thereafter)	4.488	5/12/2026	549,217	0.18%
201,215	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	195,307	0.06%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	560,432	0.18%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	511,406	0.16%
215,000	Union Pacific Corp.	3.646	2/15/2024	214,751	0.07%
185,000	United Auto Credit Securitization Trust, Series 2022-1, Class B	2.100	3/10/2025	180,702	0.06%
320,000	United Auto Credit Securitization Trust, Series 2022-2, Class C	5.810	5/10/2027	318,635	0.10%
520,000	USAA Capital Corp.	3.375	5/1/2025	511,381	0.16%
92,239	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	92,187	0.03%
1,040,000	Vistra Operations Co. LLC	5.125	5/13/2025	1,031,493	0.33%
340,000	Viterra Finance BV	2.000	4/21/2026	297,262	0.10%
275,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	266,389	0.09%
290,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	289,704	0.09%
590,000	Volkswagen Group of America Finance LLC	4.350	6/8/2027	574,341	0.18%
1,245,000	Walgreens Boots Alliance, Inc.	0.950	11/17/2023	1,201,263	0.39%
1,540,000	WEC Energy Group, Inc.	0.550	9/15/2023	1,486,763	0.48%
1,055,000	Wells Fargo & Co., (fixed rate to 08/15/2025, variable rate thereafter)	4.540	8/15/2026	1,047,657	0.34%
1,470,000	Wells Fargo & Co., (fixed rate to 4/25/2025, variable rate thereafter), MTN	3.908	4/25/2026	1,440,326	0.46%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	193,739	0.06%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	407,892	0.13%
825,000	Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4	4.000	4/15/2055	784,928	0.25%
170,000	Western Digital Corp.	2.850	2/1/2029	138,652	0.04%
165,000	Western Union Co. (The)	4.250	6/9/2023	164,768	0.05%
400,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	395,914	0.13%
590,000	Westlake Automobile Receivables Trust, Series 2021-1A, Class B	0.640	3/16/2026	577,708	0.19%
270,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	260,407	0.08%
1,050,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class C	1.580	1/15/2027	991,712	0.32%
335,000	Westpac Banking Corp.	1.953	11/20/2028	291,487	0.09%
805,000	Westpac Banking Corp., (fixed rate to 08/10/2032, variable rate thereafter)	5.405	8/10/2033	773,761	0.25%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	322,421	0.10%
107,875	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	106,970	0.03%
585,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class A	2.210	7/15/2026	584,738	0.19%
390,893	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	383,787	0.12%
174,899	World Omni Select Auto Trust, Series 2020-A, Class A3	0.550	7/15/2025	173,219	0.06%
360,000	World Omni Select Auto Trust, Series 2021-A, Class B	0.850	8/16/2027	340,030	0.11%
275,000	WW Grainger, Inc.	1.850	2/15/2025	261,103	0.08%
	Total			302,251,258	96.86%
<b>Short-Term Investments</b>					
3,572,250	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	9/1/2022	3,572,250	1.14%
3,195,000	U.S. Treasury Bills	2.747(+)	11/25/2022	3,173,848	1.02%
	Total			6,746,098	2.16%

**Loomis Sayles Intermediate Duration Bond Fund**  
Investments as of August 31, 2022 (Unaudited)

Total Investments	308,997,356	99.02%
Other assets less liabilities	3,044,147	0.98%
Net Assets	312,041,503	100.00%

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
5 Year U.S. Treasury Note	12/30/2022	374	\$ 41,628,660	\$ 41,446,797	\$ (181,863)
<b>Short Position Contracts:</b>					
Ultra Long U.S. Treasury Bond	12/20/2022	(12)	\$ (1,792,972)	\$ (1,794,000)	\$ (1,028)
Total Futures Contracts					\$ (182,891)

(†) 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.**

*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 Intermediate Duration Bond 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>					
500,000	ABN AMRO Bank NV, (fixed rate to 12/13/2028, variable rate thereafter)	2.470	12/13/2029	435,295	0.13%
475,000	AEP Texas, Inc.	4.700	5/15/2032	487,475	0.15%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	495,690	0.15%
435,000	AES Corp. (The)	3.300	7/15/2025	414,638	0.13%
395,000	Affirm Asset Securitization Trust, Series 2021-B, Class A	1.030	8/17/2026	374,200	0.12%
125,000	Affirm Asset Securitization Trust, Series 2022-A, Class A	4.300	5/17/2027	121,601	0.04%
535,000	AlG Global Funding	0.900	9/22/2025	485,003	0.15%
360,000	Air Lease Corp.	1.875	8/15/2026	320,781	0.10%
555,000	Aircastle Ltd.	2.850	1/26/2028	465,031	0.14%
245,000	Albemarle Corp.	4.650	6/1/2027	246,095	0.08%
360,000	Alliant Energy Finance LLC	4.250	6/15/2028	355,426	0.11%
1,130,000	Ally Financial, Inc.	4.750	6/9/2027	1,117,106	0.35%
585,000	Altria Group, Inc.	2.450	2/4/2032	460,821	0.14%
335,000	Amcort Flexibles North America, Inc.	4.000	5/17/2025	333,722	0.10%
825,000	America Movil SAB de CV	4.700	7/21/2032	855,599	0.26%
155,000	American Campus Communities Operating Partnership LP	2.250	1/15/2029	146,908	0.05%
22,775	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	22,767	0.01%
235,876	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	232,368	0.07%
385,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class B	0.660	2/13/2026	379,626	0.12%
180,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class B	1.680	9/14/2026	173,291	0.05%
550,000	American Electric Power Co., Inc.	2.031	3/15/2024	535,081	0.17%
815,000	American Express Co.	2.550	3/4/2027	778,763	0.24%
110,000	American Express Co.	4.050	5/3/2029	111,068	0.03%
820,000	American Express Co., (fixed rate to 8/03/2032, variable rate thereafter)	4.420	8/3/2033	832,259	0.26%
1,205,000	American Honda Finance Corp., MTN	2.250	1/12/2029	1,099,871	0.34%
145,000	American Honda Finance Corp., MTN	3.625	10/10/2023	145,820	0.05%
199,601	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	199,426	0.06%
52,297	AmeriCredit Automobile Receivables Trust, Series 2020-1, Class A3	1.110	8/19/2024	52,199	0.02%
55,917	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	55,487	0.02%
265,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B	0.970	2/18/2026	259,462	0.08%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	203,853	0.06%
520,000	AmeriCredit Automobile Receivables Trust, Series 2021-3, Class C	1.410	8/18/2027	488,570	0.15%
335,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A3	4.380	4/18/2028	338,703	0.10%
135,000	Amphenol Corp.	2.050	3/1/2025	129,976	0.04%
200,000	Anglo American Capital PLC	3.875	3/16/2029	187,704	0.06%
800,000	Antares Holdings LP	3.750	7/15/2027	686,142	0.21%
525,000	ANZ New Zealand International Ltd.	2.166	2/18/2025	504,667	0.16%
490,000	Appalachian Power Co., Series BB	4.500	8/1/2032	493,146	0.15%
416,692	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	388,069	0.12%
500,000	Ares Capital Corp.	2.875	6/15/2028	412,125	0.13%
50,000	Ares Capital Corp.	4.250	3/1/2025	48,708	0.02%
595,000	Ares Finance Co. IV LLC	3.650	2/1/2052	427,124	0.13%
565,000	ASB Bank Ltd., (fixed rate to 6/17/2027, variable rate thereafter)	5.284	6/17/2032	565,008	0.17%
135,000	Assurant, Inc.	4.200	9/27/2023	135,183	0.04%
635,000	Athene Global Funding	2.500	3/24/2028	554,652	0.17%
125,000	Athene Global Funding	2.646	10/4/2031	102,351	0.03%
445,000	Athene Global Funding	3.205	3/8/2027	412,877	0.13%
1,190,000	Australia & New Zealand Banking Group Ltd., MTN	2.050	11/21/2022	1,186,664	0.37%
345,000	AutoNation, Inc.	3.500	11/15/2024	338,208	0.10%
245,000	AutoNation, Inc.	3.850	3/1/2032	218,329	0.07%
290,000	AutoNation, Inc.	4.500	10/1/2025	286,881	0.09%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	301,925	0.09%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	221,151	0.07%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	137,744	0.04%
485,000	Avnet, Inc.	5.500	6/1/2032	484,983	0.15%
545,000	Bain Capital Specialty Finance, Inc.	2.550	10/13/2026	471,965	0.15%
800,000	Banco Bilbao Vizcaya Argentaria S.A.	0.875	9/18/2023	774,297	0.24%
1,600,000	Banco Santander S.A.	3.892	5/24/2024	1,604,896	0.50%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	216,017	0.07%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	248,130	0.08%

**Loomis Sayles Intermediate Duration Bond 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>
870,000	BANK, Series 2021-BN37, Class A5	2.618	11/15/2064	784,003	0.24%
840,000	Bank of America Corp., (fixed rate to 4/02/2025, variable rate thereafter), MTN	3.384	4/2/2026	820,500	0.25%
1,170,000	Bank of America Corp., (fixed rate to 7/22/2027, variable rate thereafter)	4.948	7/22/2028	1,203,843	0.37%
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	393,429	0.12%
910,000	Bank of Ireland Group PLC, (fixed rate to 9/30/2026, variable rate thereafter)	2.029	9/30/2027	794,076	0.25%
805,000	Bank of Montreal	3.700	6/7/2025	806,043	0.25%
330,000	Bank of Montreal, MTN	1.500	1/10/2025	314,205	0.10%
515,000	Bank of Montreal, MTN	2.650	3/8/2027	488,506	0.15%
425,000	Bank of New York Mellon Corp. (The)	2.050	1/26/2027	398,151	0.12%
250,000	Bank of New York Mellon Corp. (The), (fixed rate to 7/26/2029, variable rate thereafter)	4.596	7/26/2030	257,969	0.08%
655,000	Bank of New York Mellon Corp. (The), MTN	1.600	4/24/2025	622,265	0.19%
295,000	Bank of New York Mellon Corp. (The), MTN	1.800	7/28/2031	247,009	0.08%
635,000	Bank of New Zealand	2.000	2/21/2025	608,757	0.19%
690,000	Bank of New Zealand	2.285	1/27/2027	644,863	0.20%
870,000	Bank of Nova Scotia (The)	2.000	11/15/2022	868,077	0.27%
825,000	Bank of Nova Scotia (The)	3.450	4/11/2025	819,407	0.25%
33,549	Bank of The West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	33,529	0.01%
200,000	Banque Federative du Credit Mutuel S.A.	2.375	11/21/2024	192,449	0.06%
840,000	Banque Federative du Credit Mutuel S.A.	4.753	7/13/2027	856,888	0.27%
288,042	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	287,942	0.09%
660,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	4.139	10/15/2037	649,388	0.20%
485,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	484,579	0.15%
200,000	Barings BDC, Inc.	3.300	11/23/2026	174,208	0.05%
1,025,000	BAT Capital Corp.	4.700	4/2/2027	1,009,586	0.31%
125,000	BAT Capital Corp.	4.742	3/16/2032	114,525	0.04%
650,000	Baxter International, Inc.	2.272	12/1/2028	587,631	0.18%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	231,655	0.07%
865,000	BBCMS Mortgage Trust, Series 2021-C12, Class A5	2.689	11/15/2054	783,360	0.24%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	263,603	0.08%
755,000	Benchmark Mortgage Trust, Series 2021-B31, Class A5	2.669	12/15/2054	682,638	0.21%
1,115,000	Blackstone Private Credit Fund	2.625	12/15/2026	951,859	0.29%
615,000	Blackstone Secured Lending Fund	2.850	9/30/2028	492,979	0.15%
705,000	Blue Owl Finance LLC	4.375	2/15/2032	616,919	0.19%
300,000	Boardwalk Pipelines LP	3.600	9/1/2032	263,342	0.08%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	334,221	0.10%
520,000	BPR Trust, Series 2021-NRD, Class A, 1-month Term SOFR + 1.525%	3.626	12/15/2023	498,312	0.15%
360,000	BPR Trust, Series 2022-OANA, Class A, 1-month Term SOFR + 1.898%	3.857	4/15/2037	352,204	0.11%
410,000	Brighthouse Financial Global Funding	1.200	12/15/2023	395,687	0.12%
780,000	Brighthouse Financial Global Funding	1.750	1/13/2025	731,999	0.23%
205,000	British Telecommunications PLC	4.500	12/4/2023	206,301	0.06%
440,000	Broadcom, Inc.	4.000	4/15/2029	421,776	0.13%
90,000	Brown & Brown, Inc.	4.200	3/17/2032	84,796	0.03%
120,000	Brown-Forman Corp.	3.500	4/15/2025	120,996	0.04%
775,000	Brunswick Corp.	4.400	9/15/2032	692,676	0.21%
415,000	Burlington Northern Santa Fe LLC	4.450	1/15/2053	423,704	0.13%
360,000	Cabot Corp.	4.000	7/1/2029	341,561	0.11%
310,000	Cabot Corp.	5.000	6/30/2032	309,037	0.10%
1,600,000	Canadian Imperial Bank of Commerce	1.000	10/18/2024	1,505,173	0.47%
865,000	Canadian Imperial Bank of Commerce	3.945	8/4/2025	866,734	0.27%
930,000	Canadian Pacific Railway Co.	1.350	12/2/2024	882,869	0.27%
170,000	Capital One Financial Corp., (fixed rate to 11/02/2031, variable rate thereafter)	2.618	11/2/2032	140,571	0.04%
1,015,000	Capital One Financial Corp., (fixed rate to 12/06/2023, variable rate thereafter)	1.343	12/6/2024	974,196	0.30%
670,000	Capital One Financial Corp., (fixed rate to 5/10/2027, variable rate thereafter)	4.927	5/10/2028	676,732	0.21%
255,000	Capital One Financial Corp., (fixed rate to 7/29/2031, variable rate thereafter)	2.359	7/29/2032	200,573	0.06%
128,437	Capital One Prime Auto Receivables Trust, Series 2019-2, Class A3	1.920	5/15/2024	127,983	0.04%
202,520	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	201,391	0.06%
300,860	CarMax Auto Owner Trust, Series 2020-3, Class A3	0.620	3/17/2025	296,253	0.09%
98,084	Carvana Auto Receivables Trust, Series 2021-N2, Class B	0.750	3/10/2028	91,373	0.03%
305,000	Carvana Auto Receivables Trust, Series 2021-N4, Class C	1.720	9/11/2028	290,873	0.09%
1,075,000	Carvana Auto Receivables Trust, Series 2021-P4, Class A3	1.310	1/11/2027	1,017,915	0.31%
870,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	764,744	0.24%
175,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	180,131	0.06%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	487,742	0.15%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	351,833	0.11%
157,367	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	155,805	0.05%
250,000	Church & Dwight Co., Inc.	5.000	6/15/2052	268,322	0.08%
227,000	Cigna Corp.	3.750	7/15/2023	227,397	0.07%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	970,039	0.30%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	508,872	0.16%
510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	495,726	0.15%
230,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	0.981	5/1/2025	217,761	0.07%
335,000	Citigroup, Inc., (fixed rate to 5/24/2027, variable rate thereafter)	4.658	5/24/2028	339,467	0.11%
815,000	Citizens Financial Group, Inc., (fixed rate to 5/21/2032, variable rate thereafter)	5.641	5/21/2037	828,665	0.26%
129,419	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	127,751	0.04%
300,000	CNH Industrial Capital LLC	1.950	7/2/2023	294,006	0.09%
945,000	CNH Industrial Capital LLC	3.950	5/23/2025	940,552	0.29%
985,000	CNO Global Funding	2.650	1/6/2029	878,300	0.27%
1,060,000	Coca-Cola Europacific Partners PLC	0.800	5/3/2024	1,007,629	0.31%
225,000	Comerica, Inc.	3.700	7/31/2023	225,023	0.07%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	502,900	0.16%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	262,305	0.08%
21,808	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	21,686	0.01%
56,674	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	56,768	0.02%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	278,015	0.09%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	275,231	0.09%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	514,119	0.16%
590,000	Commonwealth Bank of Australia	2.552	3/14/2027	561,725	0.17%
350,000	ConocoPhillips Co.	2.400	3/7/2025	341,178	0.11%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	115,725	0.04%
535,000	Cooperative Rabobank U.A., (fixed rate to 12/15/2026, variable rate thereafter)	1.980	12/15/2027	483,053	0.15%
830,000	Corebridge Financial, Inc.	3.650	4/5/2027	799,343	0.25%
1,921	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	1,917	0.00%
93,105	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	92,949	0.03%
160,872	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A	2.010	2/15/2029	160,451	0.05%
585,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	575,468	0.18%
315,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	310,145	0.10%
265,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	253,558	0.08%
750,000	Credit Agricole S.A., (fixed rate to 6/16/2025, variable rate thereafter)	1.907	6/16/2026	693,240	0.21%
250,000	Credit Suisse AG	1.250	8/7/2026	222,841	0.07%
1,070,000	Credit Suisse AG	3.700	2/21/2025	1,054,845	0.33%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	755,243	0.23%
455,000	Crown Castle International Corp.	2.900	3/15/2027	431,744	0.13%
54,504	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	54,066	0.02%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	433,874	0.13%
92,000	CVS Health Corp.	4.300	3/25/2028	93,517	0.03%
325,000	DAE Funding LLC	1.550	8/1/2024	304,252	0.09%
540,000	Daimler Trucks Finance North America LLC	3.650	4/7/2027	527,288	0.16%
500,000	Danske Bank A/S	3.875	9/12/2023	498,179	0.15%
390,000	Danske Bank A/S, (fixed rate to 3/28/2024, variable rate thereafter)	3.773	3/28/2025	382,552	0.12%
800,000	Danske Bank A/S, (fixed rate to 9/10/2024, variable rate thereafter)	0.976	9/10/2025	741,109	0.23%
665,000	Denso Corp.	1.239	9/16/2026	601,973	0.19%

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755,000	Deutsche Bank AG, (fixed rate to 1/07/2027, variable rate thereafter)	2.552	1/7/2028	662,954	0.21%
1,260,000	Deutsche Bank AG, (fixed rate to 7/14/2025, variable rate thereafter)	6.119	7/14/2026	1,280,179	0.40%
510,000	DH Europe Finance II S.a.r.l.	2.200	11/15/2024	493,733	0.15%
58,559	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	58,368	0.02%
205,000	DNB Bank ASA	2.150	12/2/2022	204,426	0.06%
935,000	DNB Bank ASA, (fixed rate to 3/28/2024, variable rate thereafter)	2.968	3/28/2025	916,160	0.28%
590,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	534,236	0.17%
225,000	Dominion Energy, Inc.	3.071	8/15/2024	220,928	0.07%
571,268	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	554,013	0.17%
336,893	Drive Auto Receivables Trust, Series 2021-1, Class B	0.650	7/15/2025	335,104	0.10%
585,000	Drive Auto Receivables Trust, Series 2021-2, Class B	0.580	12/15/2025	573,242	0.18%
465,000	Drive Auto Receivables Trust, Series 2021-3, Class B	1.110	5/15/2026	450,049	0.14%
320,000	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	317,229	0.10%
30,000	DT Auto Owner Trust, Series 2021-1A, Class B	0.620	9/15/2025	29,462	0.01%
300,000	DT Auto Owner Trust, Series 2021-2A, Class B	0.810	1/15/2027	291,521	0.09%
410,000	DT Auto Owner Trust, Series 2021-4A, Class C	1.500	9/15/2027	385,802	0.12%
270,000	DTE Energy Co.	2.250	11/1/2022	269,228	0.08%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,134,626	0.35%
285,000	Duke Energy Corp.	0.900	9/15/2025	262,185	0.08%
710,000	eBay, Inc.	1.400	5/10/2026	653,227	0.20%
450,000	Element Fleet Management Corp.	3.850	6/15/2025	442,488	0.14%
1,145,000	Enel Finance International NV	5.000	6/15/2032	1,120,894	0.35%
25,000	Energy Transfer LP	4.250	3/15/2023	25,014	0.01%
605,000	Entergy Corp.	0.900	9/15/2025	550,947	0.17%
575,000	Equitable Financial Life Global Funding	1.800	3/8/2028	508,541	0.16%
700,000	Eversource Energy	4.600	7/1/2027	722,216	0.22%
322,635	Exeter Automobile Receivables Trust, Series 2020-2A, Class C	3.280	5/15/2025	321,880	0.10%
92,754	Exeter Automobile Receivables Trust, Series 2021-1A, Class B	0.500	2/18/2025	92,479	0.03%
330,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	325,384	0.10%
715,000	Exeter Automobile Receivables Trust, Series 2021-4A, Class B	1.050	5/15/2026	691,479	0.21%
605,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class B	4.860	12/15/2026	607,862	0.19%
165,000	Expedia Group, Inc.	6.250	5/1/2025	171,147	0.05%
215,000	Extra Space Storage LP	3.900	4/1/2029	206,198	0.06%
615,000	F&G Global Funding	2.000	9/20/2028	528,204	0.16%
1,170,000	F&G Global Funding	5.150	7/7/2025	1,181,518	0.37%
510,000	Fells Point Funding Trust	3.046	1/31/2027	480,426	0.15%
440,000	Ferguson Finance PLC	4.650	4/20/2032	428,674	0.13%
19,009	FHLMC, 1-year CMT + 2.225%	2.410	1/1/2035	19,595	0.01%
870	FHLMC	3.000	10/1/2026	872	0.00%
35,142	FHLMC, 1-year CMT + 2.500%	3.100	5/1/2036	36,397	0.01%
43	FHLMC	6.500	1/1/2024	45	0.00%
18	FHLMC	8.000	7/1/2025	18	0.00%
486,189	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	485,404	0.15%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	690,891	0.21%
1,175,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	1,155,084	0.36%
37,679	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	36,840	0.01%
630,000	Fidelity National Information Services, Inc.	4.700	7/15/2027	644,310	0.20%
850,000	Fifth Third Bancorp, (fixed rate to 7/28/2029, variable rate thereafter)	4.772	7/28/2030	864,045	0.27%
730,390	Flagship Credit Auto Trust, Series 2020-1, Class B	2.050	2/17/2025	727,663	0.23%
290,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	277,119	0.09%
1,356,641	Flagship Credit Auto Trust, Series 2022-1, Class A	1.790	10/15/2026	1,319,096	0.41%
165,000	Flex Ltd.	4.875	6/15/2029	161,714	0.05%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	588,752	0.18%
73,587	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	72,872	0.02%
410,416	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	0.560	10/15/2024	405,357	0.13%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	525,367	0.16%
640,000	Fortune Brands Home & Security, Inc.	4.000	3/25/2032	587,067	0.18%
410,000	Foursight Capital Automobile Receivables Trust, Series 2022-1, Class A3	1.830	12/15/2026	392,875	0.12%
340,000	Foursight Capital Automobile Receivables Trust, Series 2022-2, Class A3	4.590	6/15/2027	341,220	0.11%
650,000	FS KKR Capital Corp.	3.125	10/12/2028	533,855	0.17%

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230,000	GA Global Funding Trust	1.250	12/8/2023	221,375	0.07%
995,000	GA Global Funding Trust	2.250	1/6/2027	909,726	0.28%
280,000	GATX Corp.	3.500	6/1/2032	251,759	0.08%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,095,241	0.34%
675,000	General Motors Co.	5.400	10/15/2029	674,711	0.21%
390,000	General Motors Financial Co., Inc.	3.800	4/7/2025	384,763	0.12%
735,000	General Motors Financial Co., Inc.	5.000	4/9/2027	736,321	0.23%
155,000	Glencore Funding LLC	4.125	3/12/2024	154,432	0.05%
525,000	Global Payments, Inc.	1.500	11/15/2024	493,623	0.15%
30,000	Globe Life, Inc.	4.800	6/15/2032	30,239	0.01%
88,845	GLS Auto Receivables Issuer Trust, Series 2019-4A, Class B	2.780	9/16/2024	88,745	0.03%
16,611	GLS Auto Receivables Issuer Trust, Series 2020-3A, Class B	1.380	8/15/2024	16,599	0.01%
265,000	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	258,359	0.08%
340,000	GLS Auto Receivables Issuer Trust, Series 2021-2A, Class B	0.770	9/15/2025	333,706	0.10%
995,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class B	1.530	4/15/2026	955,297	0.30%
25,120	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	25,079	0.01%
61,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	60,915	0.02%
70,253	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	69,687	0.02%
180,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A	0.680	8/15/2025	174,877	0.05%
4,834	GNMA	3.890	10/20/2062	4,733	0.00%
5,919	GNMA	3.992	5/20/2062	5,903	0.00%
13,400	GNMA	4.015	4/20/2063	13,289	0.00%
46,681	GNMA	4.287	11/20/2066	47,294	0.01%
19,188	GNMA	4.303	6/20/2066	19,382	0.01%
39,568	GNMA	4.387	9/20/2066	40,191	0.01%
139,584	GNMA	4.438	10/20/2066	141,689	0.04%
56,965	GNMA	4.449	10/20/2066	57,966	0.02%
35,467	GNMA	4.470	8/20/2066	36,123	0.01%
126,144	GNMA	4.503	9/20/2066	128,065	0.04%
61,475	GNMA	4.504	11/20/2066	62,494	0.02%
5,401	GNMA	4.541	11/20/2064	5,408	0.00%
49,973	GNMA	4.586	10/20/2066	50,840	0.02%
331,943	GNMA	4.618	7/20/2067	339,881	0.11%
700,632	GNMA	4.644	4/20/2067	715,682	0.22%
439,646	GNMA	4.673	1/20/2067	448,524	0.14%
561	GNMA	4.700	8/20/2061	563	0.00%
206,458	GNMA	4.700	5/20/2064	207,492	0.06%
124	GNMA	6.500	12/15/2023	131	0.00%
980,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/21/2026, variable rate thereafter)	1.948	10/21/2027	893,133	0.28%
810,000	Golub Capital BDC, Inc.	2.500	8/24/2026	703,737	0.22%
286,445	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	2.313	2/20/2060	285,478	0.09%
172,455	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	2.183	3/20/2060	171,529	0.05%
108,080	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	1.303	7/20/2064	107,071	0.03%
89,167	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	1.620	7/20/2064	88,264	0.03%
237	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	220	0.00%
223,689	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	218,461	0.07%
324,771	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	2.040	2/20/2066	324,521	0.10%
872,890	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	872,261	0.27%
233,195	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	1.570	12/20/2068	231,039	0.07%
737,677	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	1.520	10/20/2068	732,962	0.23%
713,537	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	1.520	5/20/2069	705,748	0.22%
665,000	Great-West Lifeco U.S. Finance LP	0.904	8/12/2025	608,122	0.19%
605,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	600,519	0.19%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	409,556	0.13%

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330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	329,099	0.10%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	227,580	0.07%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,270,590	0.39%
295,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	286,145	0.09%
695,000	Hercules Capital, Inc.	3.375	1/20/2027	605,778	0.19%
245,929	Honda Auto Receivables Owner Trust, Series 2020-2, Class A3	0.820	7/15/2024	242,984	0.08%
390,000	HP, Inc.	4.000	4/15/2029	376,319	0.12%
805,000	HP, Inc.	4.750	1/15/2028	816,389	0.25%
805,000	HSBC Holdings PLC, (fixed rate to 6/09/2027, variable rate thereafter)	4.755	6/9/2028	799,806	0.25%
395,000	HSBC Holdings PLC, (fixed rate to 8/17/2028, variable rate thereafter)	2.206	8/17/2029	337,404	0.10%
1,405,000	HSBC USA, Inc.	3.750	5/24/2024	1,405,927	0.44%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	163,023	0.05%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	320,585	0.10%
315,000	Huntington National Bank (The), (fixed rate to 5/16/2024, variable rate thereafter)	4.008	5/16/2025	315,498	0.10%
69,540	Hyundai Auto Receivables Trust, Series 2019-B, Class A3	1.940	2/15/2024	69,441	0.02%
106,683	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	105,694	0.03%
645,000	Hyundai Capital America	2.100	9/15/2028	550,714	0.17%
195,000	Hyundai Capital America	2.375	2/10/2023	193,279	0.06%
490,000	Imperial Brands Finance PLC	6.125	7/27/2027	503,171	0.16%
315,000	Infor, Inc.	1.450	7/15/2023	306,310	0.09%
665,000	ING Groep NV, (fixed rate to 3/28/2027, variable rate thereafter)	4.017	3/28/2028	644,299	0.20%
1,170,000	International Business Machines Corp.	4.400	7/27/2032	1,200,712	0.37%
225,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	176,579	0.05%
495,000	JAB Holdings BV	4.500	4/8/2052	383,767	0.12%
300,000	Jabil, Inc.	4.250	5/15/2027	296,999	0.09%
465,000	Jackson Financial, Inc.	5.170	6/8/2027	469,074	0.15%
955,000	Jackson National Life Global Funding	1.750	1/12/2025	904,562	0.28%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	154,497	0.05%
815,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	5.750	4/1/2033	806,296	0.25%
930,000	JPMorgan Chase & Co., (fixed rate to 4/26/2025, variable rate thereafter)	4.080	4/26/2026	929,258	0.29%
550,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	485,885	0.15%
525,000	JPMorgan Chase & Co., (fixed rate to 7/25/2032, variable rate thereafter)	4.912	7/25/2033	547,422	0.17%
35,415	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	35,250	0.01%
575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	551,629	0.17%
225,000	Kennametal, Inc.	4.625	6/15/2028	221,666	0.07%
525,000	Keurig Dr Pepper, Inc.	4.050	4/15/2032	517,958	0.16%
240,000	Kia Corp.	1.000	4/16/2024	228,968	0.07%
200,000	Kilroy Realty LP	2.650	11/15/2033	159,206	0.05%
195,000	KKR Group Finance Co. XII LLC	4.850	5/17/2032	198,023	0.06%
515,000	KLA Corp.	4.650	7/15/2032	551,670	0.17%
140,727	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	139,769	0.04%
470,000	LeasePlan Corp. NV	2.875	10/24/2024	452,353	0.14%
340,000	Lincoln National Corp.	3.400	3/1/2032	307,174	0.10%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	496,383	0.15%
280,000	Lloyds Banking Group PLC, (fixed rate to 3/18/2025, variable rate thereafter)	3.511	3/18/2026	273,968	0.08%
375,000	Lloyds Banking Group PLC, (fixed rate to 7/09/2024, variable rate thereafter)	3.870	7/9/2025	371,218	0.11%
1,195,000	Macquarie Bank Ltd.	2.100	10/17/2022	1,192,541	0.37%
65,000	Macquarie Bank Ltd.	2.300	1/22/2025	62,815	0.02%
585,000	Macquarie Group Ltd., (fixed rate to 6/21/2027, variable rate thereafter)	4.098	6/21/2028	569,726	0.18%
785,000	Main Street Capital Corp.	3.000	7/14/2026	699,807	0.22%
302,817	Marlette Funding Trust, Series 2021-3A, Class A	0.650	12/15/2031	296,536	0.09%
350,000	Marrriott International, Inc., Series Z	4.150	12/1/2023	352,097	0.11%
175,000	Marvell Technology, Inc.	4.200	6/22/2023	175,363	0.05%
114,595	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	110,898	0.03%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	419,942	0.13%
470,000	MedTrust, Series 2021-MDLN, Class A, 1-month LIBOR + 0.950%	2.950	11/15/2038	451,232	0.14%
164,161	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3	0.550	2/18/2025	161,899	0.05%
160,000	Mercedes-Benz Finance North America LLC	3.350	2/22/2023	159,814	0.05%



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960,000	Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A	2.500	9/21/2026	913,613	0.28%
310,000	MetLife, Inc.	5.000	7/15/2052	330,533	0.10%
795,000	Metropolitan Life Global Funding I	0.900	6/8/2023	778,641	0.24%
700,000	Metropolitan Life Global Funding I	0.950	7/2/2025	652,582	0.20%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	271,794	0.08%
460,000	Microchip Technology, Inc.	2.670	9/1/2023	453,516	0.14%
410,000	Mitsubishi HC Capital, Inc.	2.652	9/19/2022	409,386	0.13%
1,650,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 4/17/2025, variable rate thereafter)	3.837	4/17/2026	1,635,262	0.51%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.073	7/15/2046	238,904	0.07%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	126,822	0.04%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	504,095	0.16%
600,000	Morgan Stanley Direct Lending Fund	4.500	2/11/2027	547,347	0.17%
510,000	MPLX LP	4.950	3/14/2052	467,277	0.14%
78,602	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	73,760	0.02%
1,050,000	National Australia Bank Ltd.	3.905	6/9/2027	1,059,465	0.33%
1,630,000	National Bank of Canada, (fixed rate to 6/09/2024, variable rate thereafter)	3.750	6/9/2025	1,620,204	0.50%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	175,777	0.05%
1,625,000	Nationwide Building Society	4.850	7/27/2027	1,659,706	0.51%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	617,959	0.19%
295,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	302,406	0.09%
1,215,000	NatWest Markets PLC	1.600	9/29/2026	1,089,437	0.34%
660,000	NatWest Markets PLC	3.625	9/29/2022	660,203	0.20%
64,669	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	61,229	0.02%
88,845	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	82,844	0.03%
845,000	New Economy Assets Phase 1 Sponsor LLC, Series 2021-1, Class A1	1.910	10/20/2061	745,642	0.23%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,059,134	0.33%
900,000	NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	886,051	0.27%
300,000	NextEra Energy Capital Holdings, Inc.	2.940	3/21/2024	297,264	0.09%
865,000	NextGear Floorplan Master Owner Trust, Series 2020-1A, Class A2	1.550	2/15/2025	853,303	0.26%
275,000	Nissan Motor Acceptance Co. LLC	3.450	3/15/2023	273,159	0.08%
1,205,000	Nomura Holdings, Inc.	2.329	1/22/2027	1,093,349	0.34%
665,000	Nomura Holdings, Inc.	5.605	7/6/2029	685,813	0.21%
1,305,000	Nordea Bank Abp	1.500	9/30/2026	1,181,860	0.37%
915,000	Nordea Bank Abp	3.600	6/6/2025	911,724	0.28%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	199,698	0.06%
355,000	NTT Finance Corp.	4.372	7/27/2027	365,716	0.11%
395,000	Nucor Corp.	3.950	5/23/2025	399,554	0.12%
960,000	Nutrien Ltd.	1.900	5/13/2023	948,035	0.29%
110,000	Oaktree Specialty Lending Corp.	3.500	2/25/2025	105,420	0.03%
190,000	Office Properties Income Trust	2.400	2/1/2027	150,877	0.05%
560,000	Office Properties Income Trust	3.450	10/15/2031	398,765	0.12%
205,000	Office Properties Income Trust	4.500	2/1/2025	192,800	0.06%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	234,193	0.07%
825,000	Oncor Electric Delivery Co. LLC	2.750	5/15/2030	777,743	0.24%
1,135,000	OneMain Financial Issuance Trust, Series 2022-S1, Class A	4.130	5/14/2035	1,120,472	0.35%
185,000	ORIX Corp.	3.250	12/4/2024	182,784	0.06%
260,000	Owl Rock Capital Corp.	3.750	7/22/2025	247,796	0.08%
90,000	Owl Rock Capital Corp.	4.250	1/15/2026	85,172	0.03%
500,000	Owl Rock Core Income Corp.	5.500	3/21/2025	483,346	0.15%
1,110,000	Owl Rock Technology Finance Corp.	4.750	12/15/2025	1,041,835	0.32%
205,000	PACCAR Financial Corp.	2.000	2/4/2027	193,118	0.06%
105,000	PACCAR Financial Corp., MTN	0.800	6/8/2023	102,906	0.03%
160,000	PACCAR Financial Corp., MTN	1.800	2/6/2025	154,152	0.05%
955,000	PACCAR Financial Corp., MTN	1.900	2/7/2023	949,758	0.29%
115,000	Pacific Gas & Electric Co., SOFR Index + 1.150%	2.496	11/14/2022	114,739	0.04%
525,000	Pacific Gas & Electric Co.	4.950	6/8/2025	519,057	0.16%
500,000	PayPal Holdings, Inc.	4.400	6/1/2032	518,587	0.16%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	173,450	0.05%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	695,095	0.22%
160,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	160,074	0.05%
1,170,000	PepsiCo, Inc.	3.900	7/18/2032	1,209,693	0.37%
915,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	797,056	0.25%
530,000	Pioneer Natural Resources Co.	0.550	5/15/2023	519,278	0.16%

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514,938	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	501,033	0.16%
695,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	688,569	0.21%
430,000	Prestige Auto Receivables Trust, Series 2021-1A, Class C	1.530	2/15/2028	403,883	0.12%
550,000	Prosus NV	4.193	1/19/2032	467,142	0.14%
745,000	Protective Life Global Funding	1.646	1/13/2025	705,628	0.22%
280,000	Protective Life Global Funding	3.218	3/28/2025	275,764	0.09%
1,175,000	Protective Life Global Funding	4.714	7/6/2027	1,203,658	0.37%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	231,708	0.07%
275,000	Puget Energy, Inc.	4.224	3/15/2032	263,298	0.08%
200,000	Qorvo, Inc.	1.750	12/15/2024	187,524	0.06%
29,000	Raytheon Technologies Corp.	3.650	8/16/2023	29,070	0.01%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	631,455	0.20%
175,000	Reliance Standard Life Global Funding II	3.850	9/19/2023	175,098	0.05%
770,000	RGA Global Funding	2.700	1/18/2029	697,438	0.22%
1,185,000	Royal Bank of Canada	3.625	5/4/2027	1,171,791	0.36%
285,000	Ryder System, Inc.	2.850	3/1/2027	269,199	0.08%
255,000	Ryder System, Inc., MTN	3.750	6/9/2023	254,755	0.08%
195,000	Ryder System, Inc., MTN	4.300	6/15/2027	196,143	0.06%
370,000	Ryder System, Inc., MTN	4.625	6/1/2025	375,312	0.12%
222,572	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	186,671	0.06%
210,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	209,023	0.06%
53,989	Santander Consumer Auto Receivables Trust, Series 2020-BA, Class A3	0.460	8/15/2024	53,844	0.02%
272,714	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	269,754	0.08%
170,000	Santander Drive Auto Receivables Trust, Series 2020-4, Class C	1.010	1/15/2026	167,728	0.05%
460,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	447,333	0.14%
835,000	Santander Drive Auto Receivables Trust, Series 2022-3, Class B	4.130	8/16/2027	830,052	0.26%
560,000	Santander Drive Auto Receivables Trust, Series 2022-4, Class B	4.420	11/15/2027	563,848	0.17%
690,000	Santander Holdings USA, Inc.	3.450	6/2/2025	668,656	0.21%
395,000	Santander U.K. Group Holdings PLC, (fixed rate to 1/1/2027, variable rate thereafter)	2.469	1/11/2028	355,426	0.11%
370,000	SCF Equipment Leasing LLC, Series 2022-1A, Class A3	2.920	7/20/2029	357,304	0.11%
755,000	Security Benefit Global Funding	1.250	5/17/2024	713,478	0.22%
290,000	Sempra Energy	3.700	4/1/2029	281,647	0.09%
107,831	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	101,367	0.03%
310,000	Simon Property Group LP	1.750	2/1/2028	272,494	0.08%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	200,548	0.06%
1,115,000	Societe Generale S.A.	4.677	6/15/2027	1,127,889	0.35%
9,391	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	9,380	0.00%
22,384	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	22,275	0.01%
845,000	Southern California Edison Co., SOFR + 0.470%	2.137	12/2/2022	843,468	0.26%
825,000	Southern California Edison Co., Series D	4.700	6/1/2027	847,191	0.26%
980,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1-month Term SOFR + 1.550%	3.509	2/15/2039	935,567	0.29%
390,000	Standard Chartered PLC, (fixed rate to 1/12/2027, variable rate thereafter)	2.608	1/12/2028	353,562	0.11%
375,000	Standard Chartered PLC, (fixed rate to 6/29/2031, variable rate thereafter)	2.678	6/29/2032	307,448	0.10%
335,000	State Street Corp., (fixed rate to 11/18/2026, variable rate thereafter)	1.684	11/18/2027	306,026	0.09%
1,015,000	Sumitomo Mitsui Financial Group, Inc.	1.902	9/17/2028	876,407	0.27%
840,000	Sumitomo Mitsui Trust Bank Ltd.	0.850	3/25/2024	800,534	0.25%
200,000	Sumitomo Mitsui Trust Bank Ltd.	2.550	3/10/2025	193,588	0.06%
1,400,000	Swedbank AB	1.300	6/2/2023	1,373,694	0.43%
235,000	Swedbank AB	3.356	4/4/2025	232,119	0.07%
1,020,000	Synchrony Financial	4.875	6/13/2025	1,017,112	0.31%
190,000	Tapestry, Inc.	3.050	3/15/2032	159,042	0.05%
950,000	Targa Resources Corp.	5.200	7/1/2027	967,262	0.30%
135,000	Timken Co. (The)	4.500	12/15/2028	133,548	0.04%
900,000	Toronto-Dominion Bank	4.108	6/8/2027	910,718	0.28%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	417,054	0.13%
104,619	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	103,760	0.03%
425,000	Toyota Motor Credit Corp.	4.450	6/29/2029	442,552	0.14%
820,000	Truist Financial Corp., (fixed rate to 7/28/2032, variable rate thereafter)	4.916	7/28/2033	827,203	0.26%

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260,000	Truist Financial Corp., MTN, (fixed rate to 6/07/2028, variable rate thereafter)	1.887	6/7/2029	229,770	0.07%
240,000	Trustage Financial Group, Inc.	4.625	4/15/2032	226,719	0.07%
640,000	TSMC Global Ltd.	4.625	7/22/2032	659,390	0.20%
10,625,000	U.S. Treasury Note	0.375	12/31/2025	9,789,526	3.03%
5,595,000	U.S. Treasury Note	0.500	3/31/2025	5,258,207	1.63%
15,830,000	U.S. Treasury Note	1.125	10/31/2026	14,806,615	4.58%
4,630,000	U.S. Treasury Note	1.250	11/30/2026	4,351,115	1.35%
9,065,000	U.S. Treasury Note	1.375	11/15/2031	8,110,342	2.51%
3,470,000	U.S. Treasury Note	1.500	1/31/2027	3,291,214	1.02%
6,825,000	U.S. Treasury Note	1.875	2/28/2027	6,579,993	2.04%
17,835,000	U.S. Treasury Note	2.500	5/31/2024	17,698,451	5.47%
4,865,000	U.S. Treasury Note	2.625	5/31/2027	4,849,037	1.50%
3,240,000	U.S. Treasury Note	2.750	4/30/2027	3,244,809	1.00%
9,900,000	U.S. Treasury Note	3.250	6/30/2027	10,147,500	3.14%
270,000	UBS AG	1.375	1/13/2025	255,245	0.08%
555,000	UBS Group AG, (fixed rate to 12/05/2025, variable rate thereafter)	4.488	5/12/2026	558,250	0.17%
201,215	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	196,088	0.06%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	561,839	0.17%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	522,455	0.16%
215,000	Union Pacific Corp.	3.646	2/15/2024	215,732	0.07%
185,000	United Auto Credit Securitization Trust, Series 2022-1, Class B	2.100	3/10/2025	180,893	0.06%
320,000	United Auto Credit Securitization Trust, Series 2022-2, Class C	5.810	5/10/2027	319,140	0.10%
520,000	USAA Capital Corp.	3.375	5/1/2025	519,851	0.16%
177,451	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	177,326	0.05%
1,040,000	Vistra Operations Co. LLC	5.125	5/13/2025	1,040,822	0.32%
340,000	Viterra Finance BV	2.000	4/21/2026	302,626	0.09%
275,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	269,325	0.08%
290,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	291,327	0.09%
590,000	Volkswagen Group of America Finance LLC	4.350	6/8/2027	586,972	0.18%
1,245,000	Walgreens Boots Alliance, Inc.	0.950	11/17/2023	1,208,494	0.37%
1,540,000	WEC Energy Group, Inc.	0.550	9/15/2023	1,492,536	0.46%
1,470,000	Wells Fargo & Co., (fixed rate to 4/25/2025, variable rate thereafter), MTN	3.908	4/25/2026	1,460,674	0.45%
820,000	Wells Fargo & Co., (fixed rate to 7/25/2032, variable rate thereafter), MTN	4.897	7/25/2033	850,006	0.26%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	197,730	0.06%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	425,050	0.13%
825,000	Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4	4.000	4/15/2055	814,963	0.25%
355,000	Welltower, Inc.	2.750	1/15/2032	303,848	0.09%
170,000	Western Digital Corp.	2.850	2/1/2029	143,438	0.04%
165,000	Western Union Co. (The)	4.250	6/9/2023	165,482	0.05%
400,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	394,841	0.12%
590,000	Westlake Automobile Receivables Trust, Series 2021-1A, Class B	0.640	3/16/2026	577,127	0.18%
270,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	260,889	0.08%
1,050,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class C	1.580	1/15/2027	996,932	0.31%
335,000	Westpac Banking Corp.	1.953	11/20/2028	300,574	0.09%
1,015,000	Westpac Banking Corp.	3.735	8/26/2025	1,020,735	0.32%
33,896	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	33,482	0.01%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	324,423	0.10%
115,306	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	115,128	0.04%
325,000	Willis North America, Inc.	4.650	6/15/2027	327,656	0.10%
585,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class A	2.210	7/15/2026	584,447	0.18%
419,032	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	413,108	0.13%
198,632	World Omni Select Auto Trust, Series 2020-A, Class A3	0.550	7/15/2025	196,783	0.06%
360,000	World Omni Select Auto Trust, Series 2021-A, Class B	0.850	8/16/2027	338,432	0.10%
275,000	WW Grainger, Inc.	1.850	2/15/2025	264,960	0.08%
	Total			318,491,824	98.51%

## Loomis Sayles Intermediate Duration Bond Fund

Investments as of July 31, 2022 (Unaudited)

### Short-Term Investments

5,345,212	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	8/1/2022	5,345,212	1.65%
	Total Investments			323,837,036	100.16%
	Other assets less liabilities			(533,134)	(0.16%)
	Net Assets			323,303,902	100.00%

### Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
5 Year U.S. Treasury Note	9/30/2022	374	\$ 42,397,041	\$ 42,533,734	\$ 136,693
<b>Short Position Contracts:</b>					
Ultra Long U.S. Treasury Bond	9/21/2022	(12)	\$ (1,901,820)	\$ (1,899,750)	\$ 2,070
Total Futures Contracts					\$ 138,763

*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 Intermediate Duration Bond 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>					
500,000	ABN AMRO Bank NV, (fixed rate to 12/13/2028, variable rate thereafter)	2.470	12/13/2029	426,158	0.13%
950,000	AEP Texas, Inc.	4.700	5/15/2032	945,402	0.28%
510,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.150	2/15/2024	493,570	0.15%
435,000	AES Corp. (The)	3.300	7/15/2025	408,021	0.12%
395,000	Affirm Asset Securitization Trust, Series 2021-B, Class A	1.030	8/17/2026	374,388	0.11%
125,000	Affirm Asset Securitization Trust, Series 2022-A, Class A	4.300	5/17/2027	123,763	0.04%
535,000	AIG Global Funding	0.900	9/22/2025	479,911	0.14%
360,000	Air Lease Corp.	1.875	8/15/2026	311,034	0.09%
555,000	Aircastle Ltd.	2.850	1/26/2028	458,799	0.14%
245,000	Albemarle Corp.	4.650	6/1/2027	241,106	0.07%
360,000	Alliant Energy Finance LLC	4.250	6/15/2028	352,785	0.11%
1,130,000	Ally Financial, Inc.	4.750	6/9/2027	1,085,134	0.32%
585,000	Altria Group, Inc.	2.450	2/4/2032	440,580	0.13%
575,000	Amazon.com, Inc.	3.600	4/13/2032	553,677	0.17%
335,000	Amcor Flexibles North America, Inc.	4.000	5/17/2025	331,307	0.10%
155,000	American Campus Communities Operating Partnership LP	2.250	1/15/2029	143,531	0.04%
81,798	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	81,797	0.02%
240,000	American Credit Acceptance Receivables Trust, Series 2020-4, Class C	1.310	12/14/2026	235,812	0.07%
385,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class B	0.660	2/13/2026	378,620	0.11%
180,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class B	1.680	9/14/2026	172,534	0.05%
550,000	American Electric Power Co., Inc.	2.031	3/15/2024	532,064	0.16%
855,000	American Express Co.	2.550	3/4/2027	796,664	0.24%
430,000	American Express Co.	4.050	5/3/2029	421,593	0.13%
1,205,000	American Honda Finance Corp., MTN	2.250	1/12/2029	1,061,741	0.32%
145,000	American Honda Finance Corp., MTN	3.625	10/10/2023	145,384	0.04%
267,749	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class B	2.540	7/18/2024	267,762	0.08%
74,648	AmeriCredit Automobile Receivables Trust, Series 2020-1, Class A3	1.110	8/19/2024	74,493	0.02%
65,503	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	65,022	0.02%
265,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class B	0.970	2/18/2026	259,413	0.08%
215,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B	0.690	1/19/2027	202,751	0.06%
520,000	AmeriCredit Automobile Receivables Trust, Series 2021-3, Class C	1.410	8/18/2027	475,671	0.14%
335,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class A3	4.380	4/18/2028	335,710	0.10%
135,000	Amphenol Corp.	2.050	3/1/2025	128,964	0.04%
200,000	Anglo American Capital PLC	3.875	3/16/2029	183,937	0.05%
800,000	Antares Holdings LP	3.750	7/15/2027	672,597	0.20%
525,000	ANZ New Zealand International Ltd.	2.166	2/18/2025	501,599	0.15%
430,467	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	397,667	0.12%
500,000	Ares Capital Corp.	2.875	6/15/2028	396,120	0.12%
50,000	Ares Capital Corp.	4.250	3/1/2025	47,808	0.01%
595,000	Ares Finance Co. IV LLC	3.650	2/1/2052	418,216	0.13%
565,000	ASB Bank Ltd., (fixed rate to 6/17/2027, variable rate thereafter)	5.284	6/17/2032	558,837	0.17%
135,000	Assurant, Inc.	4.200	9/27/2023	135,929	0.04%
635,000	Athene Global Funding	2.500	3/24/2028	545,406	0.16%
415,000	Athene Global Funding	2.646	10/4/2031	331,023	0.10%
445,000	Athene Global Funding	3.205	3/8/2027	404,703	0.12%
1,190,000	Australia & New Zealand Banking Group Ltd., MTN	2.050	11/21/2022	1,185,060	0.35%
345,000	AutoNation, Inc.	3.500	11/15/2024	334,773	0.10%
495,000	AutoNation, Inc.	3.850	3/1/2032	426,519	0.13%
290,000	AutoNation, Inc.	4.500	10/1/2025	288,796	0.09%
305,000	Aviation Capital Group LLC	3.875	5/1/2023	302,364	0.09%
225,000	Aviation Capital Group LLC	4.375	1/30/2024	220,957	0.07%
140,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	137,611	0.04%
485,000	Avnet, Inc.	5.500	6/1/2032	475,875	0.14%
545,000	Bain Capital Specialty Finance, Inc.	2.550	10/13/2026	466,575	0.14%
800,000	Banco Bilbao Vizcaya Argentaria S.A.	0.875	9/18/2023	771,662	0.23%
1,600,000	Banco Santander S.A.	3.892	5/24/2024	1,591,617	0.48%
230,000	BANK, Series 2019-BN24, Class A3	2.960	11/15/2062	210,264	0.06%
270,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	241,047	0.07%
870,000	BANK, Series 2021-BN37, Class A5	2.618	11/15/2064	758,940	0.23%
840,000	Bank of America Corp., (fixed rate to 4/02/2025, variable rate thereafter), MTN	3.384	4/2/2026	814,216	0.24%

## Loomis Sayles Intermediate Duration Bond 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>
395,000	Bank of Ireland Group PLC	4.500	11/25/2023	394,051	0.12%
910,000	Bank of Ireland Group PLC, (fixed rate to 9/30/2026, variable rate thereafter)	2.029	9/30/2027	790,917	0.24%
805,000	Bank of Montreal	3.700	6/7/2025	797,872	0.24%
1,210,000	Bank of Montreal, MTN	1.500	1/10/2025	1,141,902	0.34%
515,000	Bank of Montreal, MTN	2.650	3/8/2027	477,011	0.14%
425,000	Bank of New York Mellon Corp. (The)	2.050	1/26/2027	390,490	0.12%
655,000	Bank of New York Mellon Corp. (The), MTN	1.600	4/24/2025	616,492	0.18%
295,000	Bank of New York Mellon Corp. (The), MTN	1.800	7/28/2031	238,836	0.07%
635,000	Bank of New Zealand	2.000	2/21/2025	604,699	0.18%
690,000	Bank of New Zealand	2.285	1/27/2027	635,471	0.19%
870,000	Bank of Nova Scotia (The)	2.000	11/15/2022	867,624	0.26%
825,000	Bank of Nova Scotia (The)	3.450	4/11/2025	814,110	0.24%
51,283	Bank of The West Auto Trust, Series 2019-1, Class A3	2.430	4/15/2024	51,287	0.02%
200,000	Banque Federative du Credit Mutuel S.A.	2.375	11/21/2024	191,660	0.06%
460,000	Banque Federative du Credit Mutuel S.A.	2.700	7/20/2022	460,024	0.14%
485,000	Banque Federative du Credit Mutuel S.A.	3.750	7/20/2023	485,206	0.15%
297,586	Barclays Commercial Mortgage Securities Trust, Series 2017-C1, Class A2	3.189	2/15/2050	297,425	0.09%
660,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	3.464	10/15/2037	651,185	0.19%
925,000	Barclays Dryrock Issuance Trust, Series 2019-1, Class A	1.960	5/15/2025	925,015	0.28%
485,000	Barclays PLC, (fixed rate to 5/16/2023, variable rate thereafter)	4.338	5/16/2024	484,742	0.14%
200,000	Barings BDC, Inc.	3.300	11/23/2026	173,484	0.05%
1,025,000	BAT Capital Corp.	4.700	4/2/2027	1,001,231	0.30%
125,000	BAT Capital Corp.	4.742	3/16/2032	111,098	0.03%
650,000	Baxter International, Inc.	2.272	12/1/2028	569,223	0.17%
235,000	Bayer U.S. Finance II LLC	3.375	7/15/2024	230,758	0.07%
865,000	BBCMS Mortgage Trust, Series 2021-C12, Class A5	2.689	11/15/2054	755,324	0.23%
285,000	Benchmark Mortgage Trust, Series 2020-B16, Class A5	2.732	2/15/2053	256,081	0.08%
755,000	Benchmark Mortgage Trust, Series 2021-B31, Class A5	2.669	12/15/2054	659,617	0.20%
1,115,000	Blackstone Private Credit Fund	2.625	12/15/2026	934,180	0.28%
615,000	Blackstone Secured Lending Fund	2.850	9/30/2028	495,955	0.15%
705,000	Blue Owl Finance LLC	4.375	2/15/2032	595,049	0.18%
300,000	Boardwalk Pipelines LP	3.600	9/1/2032	253,817	0.08%
350,000	BOC Aviation USA Corp.	1.625	4/29/2024	335,276	0.10%
520,000	BPR Trust, Series 2021-NRD, Class A, 1-month Term SOFR + 1.525%	2.859	12/15/2023	497,662	0.15%
360,000	BPR Trust, Series 2022-OANA, Class A, 1-month Term SOFR + 1.898%	3.177	4/15/2037	352,636	0.11%
885,000	Brighthouse Financial Global Funding	1.200	12/15/2023	851,296	0.25%
780,000	Brighthouse Financial Global Funding	1.750	1/13/2025	725,262	0.22%
205,000	British Telecommunications PLC	4.500	12/4/2023	205,946	0.06%
440,000	Broadcom, Inc.	4.000	4/15/2029	407,702	0.12%
125,000	Brown & Brown, Inc.	4.200	3/17/2032	113,780	0.03%
120,000	Brown-Forman Corp.	3.500	4/15/2025	119,777	0.04%
775,000	Brunswick Corp.	4.400	9/15/2032	669,622	0.20%
415,000	Burlington Northern Santa Fe LLC	4.450	1/15/2053	401,359	0.12%
360,000	Cabot Corp.	4.000	7/1/2029	337,822	0.10%
310,000	Cabot Corp.	5.000	6/30/2032	300,966	0.09%
1,600,000	Canadian Imperial Bank of Commerce	1.000	10/18/2024	1,493,091	0.45%
930,000	Canadian Pacific Railway Co.	1.350	12/2/2024	874,854	0.26%
170,000	Capital One Financial Corp., (fixed rate to 11/02/2031, variable rate thereafter)	2.618	11/2/2032	136,673	0.04%
1,015,000	Capital One Financial Corp., (fixed rate to 12/06/2023, variable rate thereafter)	1.343	12/6/2024	972,667	0.29%
850,000	Capital One Financial Corp., (fixed rate to 5/10/2027, variable rate thereafter)	4.927	5/10/2028	841,825	0.25%
255,000	Capital One Financial Corp., (fixed rate to 7/29/2031, variable rate thereafter)	2.359	7/29/2032	194,497	0.06%
150,390	Capital One Prime Auto Receivables Trust, Series 2019-2, Class A3	1.920	5/15/2024	149,981	0.04%
225,925	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	224,756	0.07%
326,861	CarMax Auto Owner Trust, Series 2020-3, Class A3	0.620	3/17/2025	322,091	0.10%
105,731	Carvana Auto Receivables Trust, Series 2021-N2, Class B	0.750	3/10/2028	100,197	0.03%
305,000	Carvana Auto Receivables Trust, Series 2021-N4, Class C	1.720	9/11/2028	291,490	0.09%
1,075,000	Carvana Auto Receivables Trust, Series 2021-P4, Class A3	1.310	1/11/2027	1,016,887	0.30%
1,190,000	Caterpillar Financial Services Corp., MTN	3.400	5/13/2025	1,186,933	0.35%
870,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	750,466	0.22%
491,600	CFCRE Commercial Mortgage Trust, Series 2016-C3, Class A3	3.865	1/10/2048	483,852	0.14%
361,996	CFCRE Commercial Mortgage Trust, Series 2016-C4, Class A4	3.283	5/10/2058	349,429	0.10%
880,000	Charles Schwab Corp. (The)	2.450	3/3/2027	820,699	0.25%
164,402	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	162,010	0.05%
500,000	Church & Dwight Co., Inc.	5.000	6/15/2052	511,151	0.15%

## Loomis Sayles Intermediate Duration Bond 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>
227,000	Cigna Corp.	3.750	7/15/2023	227,493	0.07%
992,138	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4	3.314	4/10/2049	963,002	0.29%
540,000	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	3.102	12/15/2072	494,294	0.15%
510,000	Citigroup, Inc., (fixed rate to 4/08/2025, variable rate thereafter)	3.106	4/8/2026	489,577	0.15%
230,000	Citigroup, Inc., (fixed rate to 5/01/2024, variable rate thereafter)	0.981	5/1/2025	215,471	0.06%
335,000	Citigroup, Inc., (fixed rate to 5/24/2027, variable rate thereafter)	4.658	5/24/2028	332,420	0.10%
815,000	Citizens Financial Group, Inc., (fixed rate to 5/21/2032, variable rate thereafter)	5.641	5/21/2037	804,362	0.24%
135,555	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	133,703	0.04%
300,000	CNH Industrial Capital LLC	1.950	7/2/2023	293,199	0.09%
945,000	CNH Industrial Capital LLC	3.950	5/23/2025	934,999	0.28%
985,000	CNO Global Funding	2.650	1/6/2029	858,070	0.26%
1,060,000	Coca-Cola Europacific Partners PLC	0.800	5/3/2024	1,001,880	0.30%
225,000	Comerica, Inc.	3.700	7/31/2023	224,851	0.07%
535,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	515,102	0.15%
263,676	Commercial Mortgage Pass Through Certificates, Series 2013-CR8, Class A5	3.612	6/10/2046	262,576	0.08%
21,808	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	21,694	0.01%
60,757	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	60,817	0.02%
280,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS3, Class A4	3.819	6/10/2047	277,806	0.08%
280,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	273,696	0.08%
520,299	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class A5	3.765	2/10/2049	509,573	0.15%
590,000	Commonwealth Bank of Australia	2.552	3/14/2027	550,944	0.16%
350,000	ConocoPhillips Co.	2.400	3/7/2025	337,784	0.10%
120,000	Consolidated Edison Co. of New York, Inc., Series B	2.900	12/1/2026	113,729	0.03%
355,000	Constellation Brands, Inc.	4.350	5/9/2027	351,987	0.11%
890,000	Cooperatieve Rabobank U.A., (fixed rate to 12/15/2026, variable rate thereafter)	1.980	12/15/2027	791,354	0.24%
830,000	Corebridge Financial, Inc.	3.650	4/5/2027	780,225	0.23%
1,948	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	1,947	0.00%
144,576	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	144,406	0.04%
208,327	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class A	2.010	2/15/2029	207,284	0.06%
585,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	574,596	0.17%
315,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	310,538	0.09%
265,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	252,158	0.08%
750,000	Credit Agricole S.A., (fixed rate to 6/16/2025, variable rate thereafter)	1.907	6/16/2026	689,730	0.21%
575,000	Credit Suisse AG	1.250	8/7/2026	502,619	0.15%
1,070,000	Credit Suisse AG	3.700	2/21/2025	1,044,759	0.31%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	751,362	0.22%
680,000	Crown Castle International Corp.	2.900	3/15/2027	627,062	0.19%
55,992	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB	3.617	11/15/2048	55,531	0.02%
470,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	423,032	0.13%
245,000	CSL Finance PLC	4.250	4/27/2032	239,541	0.07%
92,000	CVS Health Corp.	4.300	3/25/2028	91,027	0.03%
325,000	DAE Funding LLC	1.550	8/1/2024	304,414	0.09%
160,000	Daimler Finance North America LLC	3.350	2/22/2023	160,207	0.05%
725,000	Daimler Trucks Finance North America LLC	3.650	4/7/2027	694,516	0.21%
500,000	Danske Bank A/S	3.875	9/12/2023	497,831	0.15%
390,000	Danske Bank A/S, (fixed rate to 3/28/2024, variable rate thereafter)	3.773	3/28/2025	383,571	0.11%
800,000	Danske Bank A/S, (fixed rate to 9/10/2024, variable rate thereafter)	0.976	9/10/2025	736,690	0.22%
665,000	Denso Corp.	1.239	9/16/2026	593,192	0.18%
420,000	Deutsche Bank AG	4.162	5/13/2025	416,187	0.12%
960,000	Deutsche Bank AG, (fixed rate to 1/07/2027, variable rate thereafter)	2.552	1/7/2028	830,985	0.25%
510,000	DH Europe Finance II S.a.r.l.	2.200	11/15/2024	489,226	0.15%

## Loomis Sayles Intermediate Duration Bond 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>
60,796	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	60,649	0.02%
205,000	DNB Bank ASA	2.150	12/2/2022	204,679	0.06%
935,000	DNB Bank ASA, (fixed rate to 3/28/2024, variable rate thereafter)	2.968	3/28/2025	914,963	0.27%
590,000	DNB Bank ASA, (fixed rate to 9/16/2025, variable rate thereafter)	1.127	9/16/2026	531,307	0.16%
225,000	Dominion Energy, Inc.	3.071	8/15/2024	219,665	0.07%
592,655	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	575,193	0.17%
405,000	Drive Auto Receivables Trust, Series 2021-1, Class B	0.650	7/15/2025	403,188	0.12%
585,000	Drive Auto Receivables Trust, Series 2021-2, Class B	0.580	12/15/2025	571,750	0.17%
465,000	Drive Auto Receivables Trust, Series 2021-3, Class B	1.110	5/15/2026	446,049	0.13%
3,004	DT Auto Owner Trust, Series 2019-2A, Class C	3.180	2/18/2025	3,005	0.00%
320,000	DT Auto Owner Trust, Series 2020-2A, Class C	3.280	3/16/2026	317,914	0.10%
30,000	DT Auto Owner Trust, Series 2021-1A, Class B	0.620	9/15/2025	29,417	0.01%
300,000	DT Auto Owner Trust, Series 2021-2A, Class B	0.810	1/15/2027	290,891	0.09%
410,000	DT Auto Owner Trust, Series 2021-4A, Class C	1.500	9/15/2027	383,098	0.11%
270,000	DTE Energy Co.	2.250	11/1/2022	269,447	0.08%
1,135,000	Duke Energy Carolinas LLC	3.050	3/15/2023	1,133,966	0.34%
285,000	Duke Energy Corp.	0.900	9/15/2025	257,909	0.08%
710,000	eBay, Inc.	1.400	5/10/2026	638,640	0.19%
450,000	Element Fleet Management Corp.	3.850	6/15/2025	442,000	0.13%
1,145,000	Enel Finance International NV	5.000	6/15/2032	1,105,419	0.33%
25,000	Energy Transfer LP	4.250	3/15/2023	24,987	0.01%
605,000	Entergy Corp.	0.900	9/15/2025	544,595	0.16%
1,285,000	Equitable Financial Life Global Funding	1.800	3/8/2028	1,113,851	0.33%
700,000	Eversource Energy	4.600	7/1/2027	705,599	0.21%
360,367	Exeter Automobile Receivables Trust, Series 2020-2A, Class C	3.280	5/15/2025	359,981	0.11%
128,037	Exeter Automobile Receivables Trust, Series 2021-1A, Class B	0.500	2/18/2025	127,616	0.04%
330,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	324,941	0.10%
715,000	Exeter Automobile Receivables Trust, Series 2021-4A, Class B	1.050	5/15/2026	692,362	0.21%
605,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class B	4.860	12/15/2026	605,323	0.18%
165,000	Expedia Group, Inc.	6.250	5/1/2025	169,936	0.05%
215,000	Extra Space Storage LP	3.900	4/1/2029	201,332	0.06%
615,000	F&G Global Funding	2.000	9/20/2028	517,384	0.15%
1,170,000	F&G Global Funding	5.150	7/7/2025	1,176,862	0.35%
510,000	Fells Point Funding Trust	3.046	1/31/2027	470,285	0.14%
440,000	Ferguson Finance PLC	4.650	4/20/2032	413,882	0.12%
19,161	FHLMC, 1-year CMT + 2.225%	2.410	1/1/2035	19,765	0.01%
39,667	FHLMC, 1-year CMT + 2.500%	2.951	5/1/2036	41,137	0.01%
901	FHLMC	3.000	10/1/2026	899	0.00%
46	FHLMC	6.500	1/1/2024	49	0.00%
19	FHLMC	8.000	7/1/2025	19	0.00%
487,491	FHLMC Multifamily Structured Pass Through Certificates, Series K029, Class A2	3.320	2/25/2023	487,239	0.15%
701,647	FHLMC Multifamily Structured Pass Through Certificates, Series K042, Class A2	2.670	12/25/2024	688,870	0.21%
1,175,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	1,145,656	0.34%
38,807	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	37,905	0.01%
874,228	Flagship Credit Auto Trust, Series 2020-1, Class B	2.050	2/17/2025	871,799	0.26%
290,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	274,263	0.08%
1,428,402	Flagship Credit Auto Trust, Series 2022-1, Class A	1.790	10/15/2026	1,390,315	0.42%
165,000	Flex Ltd.	4.875	6/15/2029	158,905	0.05%
595,000	Ford Credit Auto Owner Trust, Series 2018-1, Class A	3.190	7/15/2031	585,283	0.17%
81,943	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	81,109	0.02%
453,780	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	0.560	10/15/2024	448,535	0.13%
570,000	Ford Credit Auto Owner Trust, Series 2021-1, Class A	1.370	10/17/2033	518,061	0.15%
640,000	Fortune Brands Home & Security, Inc.	4.000	3/25/2032	565,969	0.17%
410,000	Foursight Capital Automobile Receivables Trust, Series 2022-1, Class A3	1.830	12/15/2026	390,418	0.12%
650,000	FS KKR Capital Corp.	3.125	10/12/2028	518,417	0.16%
820,000	GA Global Funding Trust	1.250	12/8/2023	787,029	0.24%
995,000	GA Global Funding Trust	2.250	1/6/2027	889,970	0.27%
280,000	GATX Corp.	3.500	6/1/2032	245,514	0.07%
1,095,000	General Mills, Inc.	2.600	10/12/2022	1,095,419	0.33%
675,000	General Motors Financial Co., Inc.	3.800	4/7/2025	658,062	0.20%
735,000	General Motors Financial Co., Inc.	5.000	4/9/2027	721,004	0.22%
155,000	Glencore Funding LLC	4.125	3/12/2024	154,222	0.05%
525,000	Global Payments, Inc.	1.500	11/15/2024	492,845	0.15%
110,000	Globe Life, Inc.	4.800	6/15/2032	108,076	0.03%



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112,925	GLS Auto Receivables Issuer Trust, Series 2019-4A, Class B	2.780	9/16/2024	112,922	0.03%
6,416	GLS Auto Receivables Issuer Trust, Series 2020-2A, Class A	1.580	8/15/2024	6,415	0.00%
53,783	GLS Auto Receivables Issuer Trust, Series 2020-3A, Class B	1.380	8/15/2024	53,741	0.02%
265,000	GLS Auto Receivables Issuer Trust, Series 2020-4A, Class C	1.140	11/17/2025	256,581	0.08%
995,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class B	1.530	4/15/2026	951,334	0.28%
340,000	GLS Auto Receivables Trust, Series 2021-2A, Class B	0.770	9/15/2025	332,264	0.10%
41,813	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	41,743	0.01%
75,890	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	75,878	0.02%
76,840	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	76,146	0.02%
180,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class A	0.680	8/15/2025	173,848	0.05%
4,818	GNMA	3.890	10/20/2062	4,688	0.00%
5,957	GNMA	3.991	5/20/2062	5,908	0.00%
13,355	GNMA	4.015	4/20/2063	13,211	0.00%
46,681	GNMA	4.287	11/20/2066	47,223	0.01%
19,120	GNMA	4.303	6/20/2066	19,270	0.01%
139,070	GNMA	4.438	10/20/2066	140,946	0.04%
47,665	GNMA	4.441	9/20/2066	48,319	0.01%
56,754	GNMA	4.449	10/20/2066	57,604	0.02%
35,336	GNMA	4.470	8/20/2066	35,913	0.01%
61,245	GNMA	4.504	11/20/2066	62,145	0.02%
138,320	GNMA	4.521	9/20/2066	140,200	0.04%
5,447	GNMA	4.540	11/20/2064	5,463	0.00%
49,783	GNMA	4.586	10/20/2066	50,598	0.02%
346,528	GNMA	4.622	7/20/2067	354,062	0.11%
697,931	GNMA	4.644	4/20/2067	711,632	0.21%
439,646	GNMA	4.673	1/20/2067	448,010	0.13%
561	GNMA	4.700	8/20/2061	564	0.00%
205,667	GNMA	4.700	5/20/2064	207,426	0.06%
136	GNMA	6.500	12/15/2023	143	0.00%
980,000	Goldman Sachs Group, Inc. (The), (fixed rate to 10/21/2026, variable rate thereafter)	1.948	10/21/2027	867,819	0.26%
480,000	Goldman Sachs Group, Inc. (The), (fixed rate to 3/09/2026, variable rate thereafter)	1.431	3/9/2027	425,478	0.13%
810,000	Golub Capital BDC, Inc.	2.500	8/24/2026	677,993	0.20%
294,502	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	1.703	2/20/2060	293,288	0.09%
181,170	Government National Mortgage Association, Series 2010-H03, Class FA, 1-month LIBOR + 0.550%	1.573	3/20/2060	180,085	0.05%
110,016	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.938	7/20/2064	108,929	0.03%
89,804	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	1.303	7/20/2064	88,846	0.03%
246	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	228	0.00%
231,237	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	226,007	0.07%
331,458	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.723	2/20/2066	330,482	0.10%
872,890	Government National Mortgage Association, Series 2018-H17, Class JA	3.750	9/20/2068	863,646	0.26%
237,604	Government National Mortgage Association, Series 2019-H01, Class FL, 1-month LIBOR + 0.450%	1.253	12/20/2068	235,284	0.07%
765,978	Government National Mortgage Association, Series 2019-H01, Class FT, 1-month LIBOR + 0.400%	1.203	10/20/2068	760,748	0.23%
730,404	Government National Mortgage Association, Series 2019-H10, Class FM, 1-month LIBOR + 0.400%	1.203	5/20/2069	722,170	0.22%
665,000	Great-West Lifeco U.S. Finance LP	0.904	8/12/2025	603,376	0.18%
605,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	600,257	0.18%
440,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	408,227	0.12%
330,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	328,821	0.10%
245,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	221,778	0.07%
1,370,000	Guardian Life Global Funding	1.100	6/23/2025	1,264,615	0.38%
295,000	Harley-Davidson Financial Services, Inc.	3.350	6/8/2025	283,443	0.08%
695,000	Hercules Capital, Inc.	3.375	1/20/2027	608,444	0.18%
445,000	Home Depot, Inc. (The)	2.875	4/15/2027	429,907	0.13%

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269,061	Honda Auto Receivables Owner Trust, Series 2020-2, Class A3	0.820	7/15/2024	266,174	0.08%
825,000	HP, Inc.	4.000	4/15/2029	772,931	0.23%
805,000	HP, Inc.	4.750	1/15/2028	795,446	0.24%
805,000	HSBC Holdings PLC, (fixed rate to 6/09/2027, variable rate thereafter)	4.755	6/9/2028	782,552	0.23%
395,000	HSBC Holdings PLC, (fixed rate to 8/17/2028, variable rate thereafter)	2.206	8/17/2029	331,770	0.10%
1,405,000	HSBC USA, Inc.	3.750	5/24/2024	1,396,742	0.42%
180,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	162,005	0.05%
355,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	320,719	0.10%
315,000	Huntington National Bank (The), (fixed rate to 5/16/2024, variable rate thereafter)	4.008	5/16/2025	314,096	0.09%
88,423	Hyundai Auto Receivables Trust, Series 2019-B, Class A3	1.940	2/15/2024	88,322	0.03%
115,947	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	114,764	0.03%
645,000	Hyundai Capital America	2.100	9/15/2028	543,576	0.16%
195,000	Hyundai Capital America	2.375	2/10/2023	192,498	0.06%
315,000	Infor, Inc.	1.450	7/15/2023	306,454	0.09%
665,000	ING Groep NV, (fixed rate to 3/28/2027, variable rate thereafter)	4.017	3/28/2028	633,351	0.19%
660,000	Intercontinental Exchange, Inc.	4.600	3/15/2033	656,086	0.20%
225,000	Invitation Homes Operating Partnership LP	2.000	8/15/2031	173,084	0.05%
495,000	JAB Holdings BV	4.500	4/8/2052	381,934	0.11%
545,000	Jabil, Inc.	4.250	5/15/2027	528,827	0.16%
465,000	Jackson Financial, Inc.	5.170	6/8/2027	460,971	0.14%
955,000	Jackson National Life Global Funding	1.750	1/12/2025	900,626	0.27%
155,000	Jackson National Life Global Funding	3.875	6/11/2025	153,654	0.05%
815,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	5.750	4/1/2033	776,116	0.23%
930,000	JPMorgan Chase & Co., (fixed rate to 4/26/2025, variable rate thereafter)	4.080	4/26/2026	918,400	0.27%
550,000	JPMorgan Chase & Co., (fixed rate to 6/01/2028, variable rate thereafter)	2.069	6/1/2029	473,014	0.14%
37,477	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	37,355	0.01%
575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2019-COR5, Class A4	3.386	6/13/2052	539,630	0.16%
225,000	Kennametal, Inc.	4.625	6/15/2028	220,846	0.07%
765,000	Keurig Dr Pepper, Inc.	4.050	4/15/2032	715,768	0.21%
255,000	KeyBank NA	4.390	12/14/2027	253,858	0.08%
240,000	Kia Corp.	1.000	4/16/2024	228,488	0.07%
570,000	Kilroy Realty LP	2.650	11/15/2033	441,239	0.13%
390,000	KKR Group Finance Co. XII LLC	4.850	5/17/2032	385,036	0.12%
1,035,000	KLA Corp.	4.650	7/15/2032	1,055,844	0.32%
156,180	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	155,262	0.05%
470,000	LeasePlan Corp. NV	2.875	10/24/2024	450,042	0.13%
550,000	Life Storage LP	2.400	10/15/2031	437,708	0.13%
340,000	Lincoln National Corp.	3.400	3/1/2032	297,407	0.09%
495,000	Lloyds Banking Group PLC	4.050	8/16/2023	496,208	0.15%
520,000	Lloyds Banking Group PLC, (fixed rate to 3/18/2025, variable rate thereafter)	3.511	3/18/2026	506,250	0.15%
375,000	Lloyds Banking Group PLC, (fixed rate to 7/09/2024, variable rate thereafter)	3.870	7/9/2025	370,332	0.11%
1,195,000	Macquarie Bank Ltd.	2.100	10/17/2022	1,191,344	0.36%
65,000	Macquarie Bank Ltd.	2.300	1/22/2025	62,262	0.02%
780,000	Macquarie Group Ltd., (fixed rate to 6/21/2027, variable rate thereafter)	4.098	6/21/2028	747,777	0.22%
785,000	Main Street Capital Corp.	3.000	7/14/2026	684,968	0.20%
340,244	Marlette Funding Trust, Series 2021-3A, Class A	0.650	12/15/2031	333,250	0.10%
350,000	Marriott International, Inc., Series Z	4.150	12/1/2023	351,270	0.11%
175,000	Marvell Technology, Inc.	4.200	6/22/2023	174,735	0.05%
116,902	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	116,592	0.03%
420,000	McDonald's Corp., MTN	3.350	4/1/2023	421,437	0.13%
470,000	MedTrust, Series 2021-MDLN, Class A, 1-month LIBOR + 0.950%	2.275	11/15/2038	449,345	0.13%
179,288	Mercedes-Benz Auto Receivables Trust, Series 2020-1, Class A3	0.550	2/18/2025	177,019	0.05%
960,000	Mercury Financial Credit Card Master Trust, Series 2022-1A, Class A	2.500	9/21/2026	909,272	0.27%
795,000	Metropolitan Life Global Funding I	0.900	6/8/2023	778,096	0.23%
700,000	Metropolitan Life Global Funding I	0.950	7/2/2025	643,811	0.19%
285,000	Microchip Technology, Inc.	0.972	2/15/2024	270,598	0.08%
460,000	Microchip Technology, Inc.	2.670	9/1/2023	452,336	0.14%
410,000	Mitsubishi HC Capital, Inc.	2.652	9/19/2022	409,502	0.12%

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1,650,000	Mitsubishi UFJ Financial Group, Inc., (fixed rate to 4/17/2025, variable rate thereafter)	3.837	4/17/2026	1,627,161	0.49%
240,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C10, Class A4	4.209	7/15/2046	239,133	0.07%
129,604	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4	3.306	4/15/2048	125,934	0.04%
550,000	Morgan Stanley Capital I Trust, Series 2020-L4, Class A3	2.698	2/15/2053	490,167	0.15%
600,000	Morgan Stanley Direct Lending Fund	4.500	2/11/2027	544,476	0.16%
50,000	Motorola Solutions, Inc.	5.600	6/1/2032	50,416	0.02%
510,000	MPLX LP	4.950	3/14/2052	440,720	0.13%
81,320	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	76,269	0.02%
1,050,000	National Australia Bank Ltd.	3.905	6/9/2027	1,037,871	0.31%
1,630,000	National Bank of Canada, (fixed rate to 6/09/2024, variable rate thereafter)	3.750	6/9/2025	1,617,987	0.48%
590,000	National Rural Utilities Cooperative Finance Corp.	1.875	2/7/2025	563,724	0.17%
188,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	4.750	4/30/2043	174,658	0.05%
620,000	Nationwide Building Society, (fixed rate to 3/08/2023, variable rate thereafter)	3.766	3/8/2024	618,379	0.18%
295,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	297,101	0.09%
1,215,000	NatWest Markets PLC	1.600	9/29/2026	1,070,214	0.32%
660,000	NatWest Markets PLC	3.625	9/29/2022	660,739	0.20%
66,136	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	62,135	0.02%
91,039	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	84,852	0.03%
845,000	New Economy Assets Phase 1 Sponsor LLC, Series 2021-1, Class A1	1.910	10/20/2061	736,935	0.22%
1,070,000	New York Life Global Funding	2.875	4/10/2024	1,056,665	0.32%
900,000	NextEra Energy Capital Holdings, Inc.	0.650	3/1/2023	884,546	0.26%
300,000	NextEra Energy Capital Holdings, Inc.	2.940	3/21/2024	295,398	0.09%
865,000	NextGear Floorplan Master Owner Trust, Series 2020-1A, Class A2	1.550	2/15/2025	851,560	0.25%
275,000	Nissan Motor Acceptance Co. LLC	3.450	3/15/2023	273,460	0.08%
1,205,000	Nomura Holdings, Inc.	2.329	1/22/2027	1,066,907	0.32%
1,170,000	Nomura Holdings, Inc.	5.605	7/6/2029	1,170,795	0.35%
1,305,000	Nordea Bank Abp	1.500	9/30/2026	1,159,337	0.35%
915,000	Nordea Bank Abp	3.600	6/6/2025	905,603	0.27%
550,000	Northern Trust Corp.	4.000	5/10/2027	553,310	0.17%
210,000	Northern Trust Corp., (fixed rate to 5/08/2027, variable rate thereafter)	3.375	5/8/2032	197,703	0.06%
395,000	Nucor Corp.	3.950	5/23/2025	392,784	0.12%
960,000	Nutrien Ltd.	1.900	5/13/2023	944,638	0.28%
105,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	4.400	6/1/2027	103,365	0.03%
425,000	O'Reilly Automotive, Inc.	4.700	6/15/2032	423,262	0.13%
110,000	Oaktree Specialty Lending Corp.	3.500	2/25/2025	104,228	0.03%
190,000	Office Properties Income Trust	2.400	2/1/2027	155,258	0.05%
560,000	Office Properties Income Trust	3.450	10/15/2031	419,474	0.13%
205,000	Office Properties Income Trust	4.500	2/1/2025	196,421	0.06%
235,000	Omega Healthcare Investors, Inc.	4.500	1/15/2025	232,910	0.07%
825,000	Oncor Electric Delivery Co. LLC	2.750	5/15/2030	750,896	0.22%
1,135,000	OneMain Financial Issuance Trust, Series 2022-S1, Class A	4.130	5/14/2035	1,117,371	0.33%
185,000	ORIX Corp.	3.250	12/4/2024	182,030	0.05%
260,000	Owl Rock Capital Corp.	3.750	7/22/2025	240,470	0.07%
90,000	Owl Rock Capital Corp.	4.250	1/15/2026	82,787	0.02%
500,000	Owl Rock Core Income Corp.	5.500	3/21/2025	480,015	0.14%
1,110,000	Owl Rock Technology Finance Corp.	4.750	12/15/2025	1,043,386	0.31%
205,000	PACCAR Financial Corp.	2.000	2/4/2027	189,164	0.06%
105,000	PACCAR Financial Corp., MTN	0.800	6/8/2023	102,727	0.03%
160,000	PACCAR Financial Corp., MTN	1.800	2/6/2025	152,911	0.05%
955,000	PACCAR Financial Corp., MTN	1.900	2/7/2023	947,076	0.28%
115,000	Pacific Gas & Electric Co., SOFR Index + 1.150%	2.371	11/14/2022	114,532	0.03%
525,000	Pacific Gas & Electric Co.	4.950	6/8/2025	514,766	0.15%
565,000	Panasonic Holdings Corp.	2.536	7/19/2022	564,943	0.17%
490,000	Parker-Hannifin Corp.	4.250	9/15/2027	486,578	0.15%
570,000	PayPal Holdings, Inc.	4.400	6/1/2032	564,288	0.17%
175,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.000	7/15/2025	172,268	0.05%
695,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.125	8/1/2023	697,582	0.21%
485,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	4.400	7/1/2027	475,429	0.14%
915,000	Pernod Ricard International Finance LLC	1.250	4/1/2028	771,928	0.23%
530,000	Pioneer Natural Resources Co.	0.550	5/15/2023	516,558	0.15%
514,938	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	500,758	0.15%
695,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	688,723	0.21%
430,000	Prestige Auto Receivables Trust, Series 2021-1A, Class C	1.530	2/15/2028	399,879	0.12%
550,000	Prosus NV	4.193	1/19/2032	439,111	0.13%

## Loomis Sayles Intermediate Duration Bond 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>
745,000	Protective Life Global Funding	1.646	1/13/2025	702,180	0.21%
430,000	Protective Life Global Funding	3.218	3/28/2025	420,364	0.13%
1,175,000	Protective Life Global Funding	4.714	7/6/2027	1,184,656	0.35%
235,000	Public Service Enterprise Group, Inc.	2.875	6/15/2024	229,960	0.07%
275,000	Puget Energy, Inc.	4.224	3/15/2032	253,513	0.08%
200,000	Qorvo, Inc.	1.750	12/15/2024	186,824	0.06%
29,000	Raytheon Technologies Corp.	3.650	8/16/2023	28,970	0.01%
655,000	Reliance Standard Life Global Funding II	2.750	5/7/2025	626,646	0.19%
175,000	Reliance Standard Life Global Funding II	3.850	9/19/2023	174,888	0.05%
770,000	RGA Global Funding	2.700	1/18/2029	681,238	0.20%
1,650,000	Royal Bank of Canada	3.625	5/4/2027	1,599,327	0.48%
285,000	Ryder System, Inc.	2.850	3/1/2027	265,683	0.08%
255,000	Ryder System, Inc., MTN	3.750	6/9/2023	254,353	0.08%
240,000	Ryder System, Inc., MTN	4.300	6/15/2027	236,454	0.07%
370,000	Ryder System, Inc., MTN	4.625	6/1/2025	371,961	0.11%
224,771	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	197,417	0.06%
210,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	209,101	0.06%
75,315	Santander Consumer Auto Receivables Trust, Series 2020-BA, Class A3	0.460	8/15/2024	75,138	0.02%
290,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	287,039	0.09%
170,000	Santander Drive Auto Receivables Trust, Series 2020-4, Class C	1.010	1/15/2026	167,555	0.05%
460,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	445,411	0.13%
745,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	0.950	9/15/2027	716,825	0.21%
530,000	Santander Drive Auto Receivables Trust, Series 2021-4, Class B	0.880	6/15/2026	514,133	0.15%
835,000	Santander Drive Auto Receivables Trust, Series 2022-3, Class B	4.130	8/16/2027	825,276	0.25%
690,000	Santander Holdings USA, Inc.	3.450	6/2/2025	663,511	0.20%
395,000	Santander U.K. Group Holdings PLC, (fixed rate to 1/1/2027, variable rate thereafter)	2.469	1/11/2028	349,015	0.10%
370,000	SCF Equipment Leasing LLC, Series 2022-1A, Class A3	2.920	7/20/2029	357,681	0.11%
755,000	Security Benefit Global Funding	1.250	5/17/2024	716,067	0.21%
290,000	Sempra Energy	3.700	4/1/2029	272,338	0.08%
112,618	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	105,647	0.03%
310,000	Simon Property Group LP	1.750	2/1/2028	264,186	0.08%
200,000	SK Telecom Co. Ltd.	3.750	4/16/2023	200,388	0.06%
1,630,000	Societe Generale S.A.	4.677	6/15/2027	1,619,519	0.48%
11,442	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	11,443	0.00%
25,573	SoFi Professional Loan Program LLC, Series 2017-E, Class A2B	2.720	11/26/2040	25,490	0.01%
845,000	Southern California Edison Co., SOFR + 0.470%	1.845	12/2/2022	843,141	0.25%
1,135,000	Southern California Edison Co., Series D	4.700	6/1/2027	1,137,040	0.34%
285,000	Southern Co. (The)	5.113	8/1/2027	287,369	0.09%
980,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1-month Term SOFR + 1.550%	2.829	2/15/2039	934,245	0.28%
390,000	Standard Chartered PLC, (fixed rate to 1/12/2027, variable rate thereafter)	2.608	1/12/2028	348,535	0.10%
257,000	Standard Chartered PLC, (fixed rate to 3/30/2025, variable rate thereafter)	3.971	3/30/2026	251,071	0.08%
375,000	Standard Chartered PLC, (fixed rate to 6/29/2031, variable rate thereafter)	2.678	6/29/2032	300,945	0.09%
335,000	State Street Corp., (fixed rate to 11/18/2026, variable rate thereafter)	1.684	11/18/2027	300,792	0.09%
1,015,000	Sumitomo Mitsui Financial Group, Inc.	1.902	9/17/2028	860,365	0.26%
235,000	Sumitomo Mitsui Financial Group, Inc.	2.784	7/12/2022	235,009	0.07%
840,000	Sumitomo Mitsui Trust Bank Ltd.	0.850	3/25/2024	796,459	0.24%
200,000	Sumitomo Mitsui Trust Bank Ltd.	2.550	3/10/2025	192,214	0.06%
1,400,000	Swedbank AB	1.300	6/2/2023	1,370,474	0.41%
235,000	Swedbank AB	3.356	4/4/2025	230,888	0.07%
75,000	Synchrony Financial	4.250	8/15/2024	74,534	0.02%
1,020,000	Synchrony Financial	4.875	6/13/2025	1,008,584	0.30%
190,000	Tapestry, Inc.	3.050	3/15/2032	154,796	0.05%
950,000	Targa Resources Corp.	5.200	7/1/2027	954,109	0.29%
135,000	Timken Co. (The)	4.500	12/15/2028	131,753	0.04%
900,000	Toronto-Dominion Bank	4.108	6/8/2027	889,979	0.27%
440,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	407,958	0.12%
115,047	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	114,163	0.03%
860,000	Toyota Motor Credit Corp.	3.050	3/22/2027	826,837	0.25%

## Loomis Sayles Intermediate Duration Bond 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>
845,000	Toyota Motor Credit Corp.	4.450	6/29/2029	855,270	0.26%
260,000	Truist Financial Corp., MTN, (fixed rate to 6/07/2028, variable rate thereafter)	1.887	6/7/2029	223,473	0.07%
240,000	Trustage Financial Group, Inc.	4.625	4/15/2032	219,885	0.07%
10,625,000	U.S. Treasury Note	0.375	12/31/2025	9,683,276	2.90%
5,595,000	U.S. Treasury Note	0.500	3/31/2025	5,221,709	1.56%
15,830,000	U.S. Treasury Note	1.125	10/31/2026	14,591,426	4.36%
4,630,000	U.S. Treasury Note	1.250	11/30/2026	4,287,271	1.28%
14,640,000	U.S. Treasury Note	1.375	11/15/2031	12,697,913	3.80%
3,470,000	U.S. Treasury Note	1.500	1/31/2027	3,239,841	0.97%
6,825,000	U.S. Treasury Note	1.875	2/28/2027	6,478,418	1.94%
3,495,000	U.S. Treasury Note	1.875	2/15/2032	3,166,252	0.95%
20,320,000	U.S. Treasury Note	2.500	5/31/2024	20,136,644	6.02%
13,855,000	U.S. Treasury Note	2.625	5/31/2027	13,593,054	4.07%
3,240,000	U.S. Treasury Note	2.750	4/30/2027	3,196,209	0.96%
270,000	UBS AG	1.375	1/13/2025	252,791	0.08%
555,000	UBS Group AG, (fixed rate to 12/05/2025, variable rate thereafter)	4.488	5/12/2026	552,880	0.17%
201,215	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	2.892	6/5/2030	196,382	0.06%
565,000	UBS-Barclays Commercial Mortgage Trust, Series 2013-C6, Class A4	3.244	4/10/2046	561,165	0.17%
585,000	UniCredit SpA, (fixed rate to 9/22/2025, variable rate thereafter)	2.569	9/22/2026	523,310	0.16%
215,000	Union Pacific Corp.	3.646	2/15/2024	215,254	0.06%
185,000	United Auto Credit Securitization Trust, Series 2022-1, Class B	2.100	3/10/2025	180,580	0.05%
520,000	USAA Capital Corp.	3.375	5/1/2025	515,502	0.15%
270,573	Verizon Owner Trust, Series 2019-B, Class A1A	2.330	12/20/2023	270,640	0.08%
1,040,000	Vistra Operations Co. LLC	5.125	5/13/2025	1,030,546	0.31%
340,000	Viterra Finance BV	2.000	4/21/2026	300,756	0.09%
275,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	265,790	0.08%
290,000	Volkswagen Group of America Finance LLC	4.250	11/13/2023	289,968	0.09%
590,000	Volkswagen Group of America Finance LLC	4.350	6/8/2027	578,343	0.17%
1,245,000	Walgreens Boots Alliance, Inc.	0.950	11/17/2023	1,204,142	0.36%
1,540,000	WEC Energy Group, Inc.	0.550	9/15/2023	1,487,690	0.44%
1,470,000	Wells Fargo & Co., (fixed rate to 4/25/2025, variable rate thereafter), MTN	3.908	4/25/2026	1,445,723	0.43%
201,109	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4	3.426	3/15/2059	195,685	0.06%
490,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class A4	2.092	7/15/2053	411,115	0.12%
825,000	Wells Fargo Commercial Mortgage Trust, Series 2022-C62, Class A4	4.000	4/15/2055	789,601	0.24%
355,000	Welltower, Inc.	2.750	1/15/2032	295,684	0.09%
170,000	Western Digital Corp.	2.850	2/1/2029	138,413	0.04%
165,000	Western Union Co. (The)	4.250	6/9/2023	165,021	0.05%
400,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	395,238	0.12%
590,000	Westlake Automobile Receivables Trust, Series 2021-1A, Class B	0.640	3/16/2026	576,641	0.17%
270,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class B	0.620	7/15/2026	260,203	0.08%
1,050,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class C	1.580	1/15/2027	994,351	0.30%
335,000	Westpac Banking Corp.	1.953	11/20/2028	292,309	0.09%
1,015,000	Westpac Banking Corp.	3.735	8/26/2025	1,011,441	0.30%
34,135	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A3	3.660	3/15/2047	33,701	0.01%
325,000	WFRBS Commercial Mortgage Trust, Series 2014-C19, Class A5	4.101	3/15/2047	324,410	0.10%
120,809	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	120,382	0.04%
325,000	Willis North America, Inc.	4.650	6/15/2027	319,684	0.10%
585,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class A	2.210	7/15/2026	584,950	0.17%
450,416	World Omni Auto Receivables Trust, Series 2020-B, Class A3	0.630	5/15/2025	444,424	0.13%
225,179	World Omni Select Auto Trust, Series 2020-A, Class A3	0.550	7/15/2025	223,303	0.07%
360,000	World Omni Select Auto Trust, Series 2021-A, Class B	0.850	8/16/2027	336,619	0.10%
275,000	WW Grainger, Inc.	1.850	2/15/2025	261,921	0.08%
	Total			331,452,022	99.15%
<b>Short-Term Investments</b>					
3,830,254	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.350	7/1/2022	3,830,254	1.15%

## Loomis Sayles Intermediate Duration Bond Fund

Investments as of June 30, 2022 (Unaudited)

Total Investments	335,282,276	100.30%
Other assets less liabilities	(998,690)	(0.30%)
Net Assets	334,283,586	100.00%

### Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
5 Year U.S. Treasury Note	9/30/2022	374	\$ 42,397,041	\$ 41,981,500	\$ (415,541)
<b>Short Position Contracts:</b>					
Ultra Long U.S. Treasury Bond	9/21/2022	(12)	\$ (1,901,820)	\$ (1,852,125)	\$ 49,695
Total Futures Contracts					\$ (365,846)

*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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