

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

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>						
11,250,000	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	11,249,998	0.21%
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	3,955,697	0.07%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	15,298,533	0.28%
780,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	833,260	0.02%
16,395,411	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	17,754,754	0.33%
6,980,000	Air Lease Corp.	USD	3.125	12/1/2030	7,091,020	0.13%
4,298,000	Air Lease Corp.	USD	4.625	10/1/2028	4,842,159	0.09%
2,645,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	2,682,890	0.05%
11,210,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		11,616,363	0.22%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		3,620,850	0.07%
9,350,000	Aker BP ASA	USD	3.750	1/15/2030	10,089,446	0.19%
17,065,000	Aker BP ASA	USD	4.000	1/15/2031	18,743,935	0.35%
1,210,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	1,256,912	0.02%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	8,622,290	0.16%
13,515,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		13,997,486	0.26%
10,840,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		10,978,752	0.20%
4,205,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,255,502	0.08%
21,956,057	Alta Wind Holdings LLC	USD	7.000	6/30/2035	24,886,354	0.46%
5,500,000	AMC Networks, Inc.	USD	4.250	2/15/2029	5,548,125	0.10%
240,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	221,100	0.00%
20,000,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	20,025,400	0.37%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,360,007	0.03%
813,724	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	789,072	0.01%
2,655,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,810,981	0.05%
3,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,303,219	0.06%
1,855,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,827,416	0.03%
8,090,000	Anglo American Capital PLC	USD	2.625	9/10/2030	8,120,599	0.15%
13,790,000	Anglo American Capital PLC	USD	2.875	3/17/2031	14,097,094	0.26%
1,020,000	Antares Holdings LP	USD	6.000	8/15/2023	1,104,822	0.02%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	23,882,207	0.44%
22,016,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	30,578,945	0.57%
20,380,000	Ares Capital Corp.	USD	2.875	6/15/2028	20,686,108	0.38%
6,638,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	9,169,335	0.17%
27,835,000	AT&T, Inc.	USD	3.500	9/15/2053	27,965,004	0.52%
9,880,000	Athene Global Funding	USD	1.608	6/29/2026	9,881,093	0.18%
5,315,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	5,316,436	0.10%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,542,150	0.14%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	5,075,250	0.09%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	15,406,578	0.29%
13,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	14,977,248	0.28%
22,800,000	Banco Santander S.A., (fixed rate to 6/30/2023, variable rate thereafter)	USD	0.701	6/30/2024	22,845,528	0.43%
9,275,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	9,039,001	0.17%
983,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,070,595	0.02%
8,355,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	8,613,480	0.16%
5,895,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	5,731,401	0.11%
31,380,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	32,692,939	0.61%
6,300,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,249,758	0.12%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,580,564	0.16%
27,195,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,247,409	0.51%
19,940,000	BNP Paribas S.A.	USD	2.824	1/26/2041	18,833,529	0.35%
18,860,000	BNP Paribas S.A., (fixed rate to 6/30/2026, variable rate thereafter)	USD	1.675	6/30/2027	18,842,531	0.35%
9,462,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	9,229,235	0.17%
14,845,000	Boeing Co. (The)	USD	3.625	2/1/2031	15,966,215	0.30%

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1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,993,331	0.04%
2,660,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,743,923	0.05%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,275,432	0.08%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	425,869	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,318,281	0.12%
6,209,000	Boeing Co. (The)	USD	3.950	8/1/2059	6,496,069	0.12%
2,795,000	Boeing Co. (The)	USD	5.150	5/1/2030	3,309,713	0.06%
39,862,000	Boeing Co. (The)	USD	5.805	5/1/2050	53,679,406	1.00%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,375,334	0.03%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,374,892	0.14%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	30,188,317	0.56%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	981,215	0.02%
3,575,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	3,970,490	0.07%
13,830,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	16,827,478	0.31%
23,110,000	Broadcom, Inc.	USD	4.300	11/15/2032	26,315,947	0.49%
1,025,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,209,266	0.02%
11,785,000	Carnival Corp.	USD	5.750	3/1/2027	12,344,788	0.23%
3,665,000	Carvana Co.	USD	5.500	4/15/2027	3,784,955	0.07%
3,250,000	Carvana Co.	USD	5.625	10/1/2025	3,378,895	0.06%
6,245,000	Carvana Co.	USD	5.875	10/1/2028	6,569,240	0.12%
3,285,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,181,128	0.06%
37,210,000	Cemex SAB de CV	USD	3.875	7/11/2031	37,823,965	0.70%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,633,542	0.05%
6,090,000	Cemex SAB de CV, (fixed rate to 6/8/2026, variable rate thereafter)	USD	5.125		6,286,098	0.12%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	21,155,062	0.39%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	4,633,033	0.09%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	2,007,225	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	2,195,096	0.04%
3,905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	3,992,126	0.07%
71,120,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	70,342,414	1.31%
9,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	9,392,923	0.17%
4,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	5,029,940	0.09%
3,900,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,644,512	0.09%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	1,539,900	0.03%
1,845,000	China Evergrande Group	USD	8.750	6/28/2025	1,230,384	0.02%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	1,201,978	0.02%
335,000	China Evergrande Group	USD	9.500	3/29/2024	234,670	0.00%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	386,694	0.01%
2,160,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	2,270,700	0.04%
3,065,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	5.038	9/10/2045	3,077,173	0.06%
26,680,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	31,153,366	0.58%
2,005,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	2,020,854	0.04%
2,570,000	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	2,579,524	0.05%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	15,658,256	0.29%
9,380,000	Continental Resources, Inc.	USD	5.750	1/15/2031	11,232,550	0.21%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	5,408,058	0.10%
1,910,000	Corporate Office Properties LP	USD	2.750	4/15/2031	1,924,412	0.04%
5,670,000	Credit Agricole S.A.	USD	2.811	1/11/2041	5,379,723	0.10%
6,740,000	Credit Agricole S.A.	USD	3.250	1/14/2030	7,104,836	0.13%
5,325,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	5,781,624	0.11%
13,573,904	Credit Suisse Mortgage Trust, Series 2021- RPL4, Class A1	USD	1.796	12/27/2060	13,642,954	0.25%
16,660,000	Crown Castle International Corp.	USD	2.500	7/15/2031	16,778,595	0.31%
17,880,000	CSC Holdings LLC	USD	5.375	2/1/2028	18,916,146	0.35%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,843,020	0.03%
6,610,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,721,365	0.13%
2,678,000	Devon Energy Corp.	USD	4.500	1/15/2030	2,944,185	0.05%
3,575,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	3,704,973	0.07%
2,340,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	2,505,080	0.05%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,960,009	0.07%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,806,795	0.03%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,388,672	0.12%

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6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	7,052,390	0.13%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	17,967,112	0.33%
14,660,000	DISH Network Corp.	USD	2.375	3/15/2024	14,211,037	0.26%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	146,696,875	2.73%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,351,438	0.06%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	4,447,466	0.08%
6,210,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	6,379,036	0.12%
8,120,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	8,359,946	0.16%
810,000	EQT Corp.	USD	3.125	5/15/2026	830,015	0.02%
1,720,000	EQT Corp.	USD	3.625	5/15/2031	1,793,100	0.03%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,215,000	0.02%
5,370,000	Expedia Group, Inc.	USD	0.000	2/15/2026	5,799,600	0.11%
3,430,000	Expedia Group, Inc.	USD	2.950	3/15/2031	3,475,667	0.06%
28,355,000	Expedia Group, Inc.	USD	3.250	2/15/2030	29,618,124	0.55%
6,720,000	Expedia Group, Inc.	USD	3.800	2/15/2028	7,308,611	0.14%
455,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	6,232,708	0.12%
2,085,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.325	7/15/2038	2,093,974	0.04%
1,234,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	1,357,400	0.03%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,751,269	0.05%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	39,152,921	0.73%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,877,875	0.03%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2028	1,964,984	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	10,259,670	0.19%
18,505,000	Ford Motor Co.	USD	4.750	1/15/2043	19,661,562	0.37%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,417,823	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,583,953	0.03%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,679,220	0.03%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	27,556,071	0.51%
7,225,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	7,470,784	0.14%
14,530,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	14,422,640	0.27%
24,147,935	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	21,733,141	0.40%
10,967,324	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	8,225,493	0.15%
42,000,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	2,100,000	0.04%
40,505,000	GE Capital Funding LLC	USD	4.550	5/15/2032	48,351,547	0.90%
11,150,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	13,363,069	0.25%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	3,516,332	0.07%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,926,645	0.05%
29,835,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	32,303,886	0.60%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		587,731	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		968,800	0.02%
12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	12,901,162	0.24%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	21,944,314	0.41%
12,330,000	Glencore Funding LLC	USD	2.500	9/1/2030	12,283,763	0.23%
29,695,000	Glencore Funding LLC	USD	2.850	4/27/2031	30,197,880	0.56%
4,758,426	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	4,771,849	0.09%
1,240,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,204,935	0.02%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	259,016	0.00%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	10,481,425	0.20%
3,870,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	4,438,387	0.08%
16,025,000	HCA, Inc.	USD	5.250	6/15/2049	20,426,938	0.38%
12,640,000	Hess Corp.	USD	5.600	2/15/2041	15,778,198	0.29%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	7,524,750	0.14%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	1,740,428	0.03%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	5,506,163	0.10%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	22,041,522	0.41%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,276,536	0.02%
25,740,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	25,611,300	0.48%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,696,332	0.07%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,037,844	0.08%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,012,395	0.04%
4,635,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,965,244	0.09%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	7,863,919	0.15%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	916,973	0.02%
525,240,000	International Finance Corp.	INR	5.850	11/25/2022	7,158,188	0.13%
5,475,000	International Game Technology PLC	USD	6.250	1/15/2027	6,241,500	0.12%
19,245,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	20,941,694	0.39%

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1,975,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.153	6/17/2037	1,979,372	0.04%
960,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.232	7/17/2037	962,836	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	4,913,196	0.09%
13,195,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	13,619,879	0.25%
3,990,000	Jabil, Inc.	USD	3.600	1/15/2030	4,317,388	0.08%
6,335,000	Jabil, Inc.	USD	3.950	1/12/2028	7,042,209	0.13%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,068,416	0.04%
4,310,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	4,410,208	0.08%
14,755,000	Jefferies Group LLC	USD	6.250	1/15/2036	19,719,392	0.37%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	3,382,661	0.06%
3,695,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	3,682,068	0.07%
18,750,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	17,981,465	0.33%
26,645,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	25,877,589	0.48%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.566	12/15/2047	285,404	0.01%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,593,648	0.05%
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	5,680,185	0.11%
15,170,000	KLA Corp.	USD	5.650	11/1/2034	19,349,935	0.36%
45,450,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	51,509,394	0.96%
550,340	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	554,918	0.01%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	4,069,484	0.08%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,387,109	0.21%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,384,396	0.21%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	603,801	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	12,064,773	0.22%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	502,049	0.01%
3,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,117,106	0.08%
3,735,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,933,309	0.11%
1,240,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	1,345,400	0.03%
8,530,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	8,543,651	0.16%
6,160,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	6,222,437	0.12%
15,330,000	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	15,364,079	0.29%
14,805,000	MARB BondCo. PLC	USD	3.950	1/29/2031	14,274,981	0.27%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	7,523,112	0.14%
7,440,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	7,555,250	0.14%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	4,212,131	0.08%
5,655,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	5,860,678	0.11%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,472,853	0.05%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,681,591	0.03%
12,510,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.444	1/15/2033	3,674,813	0.07%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	327,716	0.01%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	174,216	0.00%
5,454,785(++)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	27,853,499	0.52%
30,640,000	Mexico Government International Bond	USD	3.771	5/24/2061	28,550,658	0.53%
20,885,000	Mexico Government International Bond	USD	4.280	8/14/2041	21,921,731	0.41%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	29,699,475	0.55%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	1,979,640	0.04%
4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	4,619,950	0.09%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	6,528,134	0.12%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,525,515	0.05%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	32,060,800	0.60%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	11,916,097	0.22%
6,110,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	6,262,750	0.12%
13,265,000	Natwest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	13,263,340	0.25%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	14,971,734	0.28%
135,000	Navient Corp.	USD	5.000	3/15/2027	139,691	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	3,268,613	0.06%
950,000	Navient Corp.	USD	6.750	6/15/2026	1,060,438	0.02%
32,700,000	Navient Corp., MTN	USD	5.625	8/1/2033	31,614,033	0.59%
11,424,000	Navient Corp., MTN	USD	6.125	3/25/2024	12,329,466	0.23%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,887,313	0.13%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,530,799	0.05%
1,325,000	Netflix, Inc.	USD	4.875	4/15/2028	1,540,313	0.03%
11,680,000	Netflix, Inc.	USD	4.875	6/15/2030	13,891,024	0.26%
1,305,000	Netflix, Inc.	USD	5.375	11/15/2029	1,585,048	0.03%
6,520,000	Netflix, Inc.	USD	5.875	11/15/2028	8,002,844	0.15%

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

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
7,670,000	Netflix, Inc.	USD	6.375	5/15/2029	9,796,508	0.18%
835,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	1,116,312	0.02%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	722,404	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	11,784,390	0.22%
120,264	Northwest Airlines Pass Through Trust, Series 2002-1, Class G2, (MBIA Insured)	USD	6.264	5/20/2023	121,894	0.00%
540,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	522,374	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	39,264,000	0.73%
5,355,000	OneMain Finance Corp.	USD	6.875	3/15/2025	6,043,653	0.11%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,746,193	0.09%
10,239,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	10,302,994	0.19%
1,245,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,643,543	0.03%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	718,930	0.01%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	3,622,569	0.07%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	473,713	0.01%
325,000	Ovintiv, Inc.	USD	7.375	11/1/2031	431,505	0.01%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,037,374	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	15,673,632	0.29%
8,750,000	Owens-Brockway Glass Container, Inc.	USD	6.625	5/13/2027	9,515,625	0.18%
8,425,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	8,361,785	0.16%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,935,121	0.30%
7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	7,866,282	0.15%
1,635,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	1,607,735	0.03%
4,365,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	3,890,353	0.07%
5,515,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	5,243,641	0.10%
7,435,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	7,134,654	0.13%
7,860,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	7,935,802	0.15%
23,210,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	31,565,600	0.59%
5,830,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	5,636,881	0.10%
3,265,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	3,260,919	0.06%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,514,011	0.16%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	6,360,430	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	10,830,291	0.20%
10,424,449	Pioneer Energy Services Corp., (5.000% PIK)	USD	5.000	11/15/2025	7,933,006	0.15%
1,425,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	1,524,833	0.03%
185,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	186,888	0.00%
11,340,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	12,013,614	0.22%
1,180,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,282,401	0.02%
9,252,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	9,234,877	0.17%
2,320,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	2,302,408	0.04%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	5,464,016	0.10%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,536,803	0.05%
8,085,432	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	8,172,164	0.15%
8,510,000	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,499,048	0.16%
47,260,000	PulteGroup, Inc.	USD	6.000	2/15/2035	62,025,442	1.15%
13,190,000	PulteGroup, Inc.	USD	6.375	5/15/2033	17,420,824	0.32%
4,360,000	Quicken Loans LLC	USD	5.250	1/15/2028	4,578,000	0.09%
11,965,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	11,815,438	0.22%
36,940,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	37,216,681	0.69%
6,220,000	Radian Group, Inc.	USD	6.625	3/15/2025	7,019,208	0.13%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	229,713	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,881,790	0.24%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,673,575	0.05%
30,245,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	29,337,650	0.55%
16,600,000	SBA Communications Corp.	USD	3.125	2/1/2029	16,003,497	0.30%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	13,750,798	0.26%
740,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	834,720	0.02%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,278,433	0.10%
11,100,000	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	11,115,018	0.21%
11,670,000	Southwest Airlines Co.	USD	1.250	5/1/2025	17,672,756	0.33%
1,110,000	Southwestern Energy Co.	USD	6.450	1/23/2025	1,228,770	0.02%
2,885,000	Splunk, Inc.	USD	1.125	6/15/2027	2,811,072	0.05%
5,770,000	Square, Inc.	USD	3.500	6/1/2031	5,820,488	0.11%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	28,493,343	0.53%
13,640,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	14,111,262	0.26%
25,025,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	27,973,445	0.52%

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

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,615,705	0.07%
25,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	27,996,194	0.52%
30,646,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	35,357,822	0.66%
16,440,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	19,604,700	0.36%
28,194,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	32,000,190	0.60%
5,500,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	6,435,000	0.12%
4,835,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,374,328	0.10%
135,000	Time Warner Cable LLC	USD	5.875	11/15/2040	174,629	0.00%
66,375,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	69,725,637	1.30%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	8,134,272	0.15%
53,485,000	Toyota Motor Credit Corp., MTN	USD	0.500	6/18/2024	53,249,595	0.99%
6,485,000	TransDigm, Inc.	USD	5.500	11/15/2027	6,760,613	0.13%
370,000	TransDigm, Inc.	USD	7.500	3/15/2027	393,588	0.01%
7,670,000	Travel & Leisure Co.	USD	4.625	3/1/2030	7,905,469	0.15%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,065,613	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,268,960	0.02%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	9,485,320	0.18%
8,280,000	Twitter, Inc.	USD	0.000	3/15/2026	7,897,050	0.15%
135,835,000	U.S. Treasury Note	USD	0.125	11/30/2022	135,744,797	2.53%
109,525,000	U.S. Treasury Note	USD	0.125	12/31/2022	109,430,876	2.04%
117,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	116,885,742	2.18%
250,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	249,687,500	4.65%
80,985,000	U.S. Treasury Note	USD	0.125	4/30/2023	80,833,153	1.50%
40,355,000	U.S. Treasury Note	USD	0.125	5/31/2023	40,268,300	0.75%
7,860,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	7,970,040	0.15%
18,350,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,748,453	0.37%
34,335,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	37,733,478	0.70%
13,520,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	14,741,419	0.27%
23,872,140	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	26,554,175	0.49%
3,081,338	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,267,851	0.06%
2,280,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,360,210	0.04%
3,415,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,534,525	0.07%
1,310,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	1,389,255	0.03%
369,016	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	369,984	0.01%
3,956,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	4,577,318	0.09%
4,469,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	5,420,560	0.10%
4,600,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	5,808,419	0.11%
9,700,000	Viatis, Inc.	USD	4.000	6/22/2050	10,258,032	0.19%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,881,000	0.03%
1,550,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.435	7/15/2046	1,556,188	0.03%
5,490,000	Wendy's Funding LLC, Series 2021-1A, Class A21	USD	2.370	6/15/2051	5,537,708	0.10%
9,150,000	Western Digital Corp.	USD	1.500	2/1/2024	9,773,344	0.18%
4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	6,941,474	0.13%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	12,378,884	0.23%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,669,724	0.07%
1,725,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.646	8/15/2046	1,722,548	0.03%
9,318,729	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	9,389,225	0.17%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	20,133,750	0.37%
4,915,000	Ziggo BV	USD	5.500	1/15/2027	5,106,685	0.09%
	<b>Total</b>				<b>4,406,440,950</b>	<b>82.02%</b>
<b>Common Stocks</b>						
125,614	Abbott Laboratories				14,562,431	0.27%
51,712	Accenture PLC, Class A				15,244,181	0.28%
58,263	American Tower Corp.				15,739,167	0.29%
37,353	Anthem, Inc.				14,261,375	0.27%
115,898	Apple, Inc.				15,873,390	0.29%
74,726	Automatic Data Processing, Inc.				14,842,078	0.28%
9,229	Battalion Oil Corp.				123,669	0.00%
16,898	BlackRock, Inc.				14,785,243	0.27%
639,907	Bristol-Myers Squibb Co.				42,758,586	0.80%
137,373	Chevron Corp.				14,388,448	0.27%
275,878	Cisco Systems, Inc.				14,621,534	0.27%
268,690	Coca-Cola Co. (The)				14,538,816	0.27%
264,617	Comcast Corp., Class A				15,088,461	0.28%
363,031	Corning, Inc.				14,847,968	0.28%
41,003	Deere & Co.				14,462,168	0.27%
142,353	Duke Energy Corp.				14,053,088	0.26%

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

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
664,252	Hexion Holdings Corp., Class B				12,288,662	0.23%
46,793	Home Depot, Inc. (The)				14,921,820	0.28%
461,939	iHeartMedia, Inc., Class A				12,440,017	0.23%
85,748	Johnson & Johnson				14,126,126	0.26%
37,988	Lockheed Martin Corp.				14,372,760	0.27%
500,544	Lonestar Resources U.S., Inc.				4,955,386	0.09%
186,252	Merck & Co., Inc.				14,484,818	0.27%
58,610	Microsoft Corp.				15,877,449	0.30%
164,431	Morgan Stanley				15,076,678	0.28%
198,433	Newmont Corp.				12,576,684	0.23%
198,965	NextEra Energy, Inc.				14,580,155	0.27%
18,625	Organon & Co.				563,593	0.01%
225,503	Paragon Offshore Ltd., Litigation Units, Class B				1,761,178	0.03%
60,638	Pioneer Energy Services Corp.				—	0.00%
106,741	Procter & Gamble Co. (The)				14,402,563	0.27%
151,146	Progressive Corp. (The)				14,844,049	0.28%
130,385	Starbucks Corp.				14,578,347	0.27%
184,918	T-Mobile US, Inc.				26,781,674	0.50%
65,908	Union Pacific Corp.				14,495,146	0.27%
68,588	United Parcel Service, Inc., Class B				14,264,246	0.27%
35,848	UnitedHealth Group, Inc.				14,354,973	0.27%
103,481	Walmart, Inc.				14,592,891	0.27%
158,206	Whiting Petroleum Corp.				8,630,137	0.16%
554,466	Williams Cos., Inc. (The)				14,721,072	0.27%
	Total				549,881,027	10.23%
<b>Collateralized Loan Obligations</b>						
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	1.730	7/20/2034	4,454,774	0.08%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	2.980	7/20/2034	4,954,921	0.09%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD		7/15/2034	1,245,000	0.02%
9,390,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	4/22/2034	9,389,449	0.18%
6,730,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.201	10/20/2031	6,730,000	0.13%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD		7/25/2034	3,025,000	0.06%
7,130,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	7,092,261	0.13%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	1,504,994	0.03%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD		7/15/2034	3,095,000	0.06%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD		10/20/2034	5,230,000	0.10%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	2,887,344	0.05%
2,195,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	2,194,982	0.04%
5,980,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	1.660	4/20/2031	5,962,558	0.11%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	970,813	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	2,964,991	0.06%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.355	7/27/2031	10,664,965	0.20%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	990,050	0.02%
3,480,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.100	4/15/2034	3,479,964	0.06%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	6,016,015	0.11%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD		7/20/2032	8,055,000	0.15%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD		7/15/2034	7,155,000	0.13%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD		7/2/2035	8,250,000	0.15%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD		7/2/2035	6,450,000	0.12%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.655	10/17/2031	9,695,466	0.18%

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

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,330,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.855	10/17/2031	3,329,983	0.06%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	2.138	5/21/2034	969,903	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	7,614,853	0.14%
1,130,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,130,549	0.02%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.138	1/20/2031	397,198	0.01%
	Total				135,901,033	2.53%
<b>Preferred Stocks</b>						
11,832	2020 Cash Mandatory Exchangeable Trust		5.250		14,909,267	0.28%
19,083	Bank of America Corp., Series L		7.250		27,021,528	0.50%
57,041	Boston Scientific Corp., Series A		5.500		6,620,178	0.12%
37,280	Bunge Ltd.		4.875		4,326,717	0.08%
115,400	Clarivate PLC, Series A		5.250		12,082,380	0.22%
242,297	El Paso Energy Capital Trust I		4.750		12,175,424	0.23%
1,596	Highwoods Properties, Inc., Series A		8.625		1,995,000	0.04%
208,246	Hovnanian Enterprises, Inc.		7.625		3,858,798	0.07%
10,425	iStar, Inc., Series G		7.650		268,861	0.01%
116,192	Prologis, Inc., Series Q		8.540		8,435,539	0.16%
7,500	Wells Fargo & Co., Class A, Series L		7.500		11,446,575	0.21%
	Total				103,140,267	1.92%
<b>Senior Loans</b>						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	7,061,036	0.13%
12,660,000	Ascent Resources - Utica, 2020 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	13,962,967	0.26%
6,025,787	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	6,027,655	0.11%
23,768	iQor Holdings, Inc.	USD		0/0/0	318,800	0.01%
5,210,000	Jazz Financing Lux S.a.r.l., USD Term Loan	USD		4/21/2028	5,224,640	0.10%
5,898,705	United Airlines, Inc., 2021 Term Loan B, 3-month LIBOR + 3.750%	USD	4.500	4/21/2028	5,970,787	0.11%
	Total				38,565,885	0.72%
<b>Closed-End Investment Companies</b>						
170,282	NexPoint Strategic Opportunities Fund				2,343,080	0.04%
<b>Short-Term Investments</b>						
1,693,051,726	Central Bank of Iceland	ISK	0.000		13,685,650	0.25%
122,806,152	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	122,806,152	2.29%
	Total				136,491,802	2.54%
	Total Investments				5,372,764,044	100.00%
	Other assets less liabilities				(81,148)	—
	Net Assets				5,372,682,896	100.00%

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation	
Bank of America, N.A.	09/02/2021	BRL S	75,391,000	\$	14,063,648	\$ 15,045,100	\$ (981,452)

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
Ultra 10 Year U.S. Treasury Note	9/21/2021	(4,688)	\$ (679,947,750)	\$ (690,088,250)	\$ (10,140,500)
Ultra Long U.S. Treasury Bond	9/21/2021	(68)	(12,620,062)	(13,102,750)	(482,688)

**Total Futures Contracts**

**\$ (10,623,188)**



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

**Bilateral Credit Default Swap Agreements**

<u>Reference Obligation</u>	<u>(Pay)/Receive Fixed Rate</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Up Front Premium Paid/(Received)</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Sell Protection</b>						
CDX.NA HY* Series 36 500, 5-Year	5.00%	6/20/2026	266,000,000	\$ 22,504,039	\$ 27,511,552	\$ 5,007,513

(†) Amount shown represents units. One unit represents a principal amount of 1,000.  
(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL Brazilian Real  
INR Indian Rupee  
ISK Icelandic Krona  
MXN Mexican Peso  
USD U.S. Dollar

*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 Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>						
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	3,965,118	0.07%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	15,591,021	0.29%
780,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	828,803	0.02%
16,395,411	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	17,616,049	0.33%
6,980,000	Air Lease Corp.	USD	3.125	12/1/2030	6,976,134	0.13%
4,298,000	Air Lease Corp.	USD	4.625	10/1/2028	4,790,532	0.09%
2,645,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	2,634,152	0.05%
11,210,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		11,490,250	0.21%
9,350,000	Aker BP ASA	USD	3.750	1/15/2030	9,876,604	0.18%
17,065,000	Aker BP ASA	USD	4.000	1/15/2031	18,376,880	0.34%
1,210,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	1,261,207	0.02%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	8,475,260	0.16%
13,515,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		13,886,662	0.26%
8,935,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		9,013,181	0.17%
4,205,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,199,786	0.08%
24,390,255	Alta Wind Holdings LLC	USD	7.000	6/30/2035	27,789,319	0.52%
5,500,000	AMC Networks, Inc.	USD	4.250	2/15/2029	5,458,750	0.10%
240,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	216,600	0.00%
20,000,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	19,950,000	0.37%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,344,221	0.03%
813,724	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	769,003	0.01%
2,655,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,794,388	0.05%
3,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,277,190	0.06%
8,090,000	Anglo American Capital PLC	USD	2.625	9/10/2030	8,013,509	0.15%
13,790,000	Anglo American Capital PLC	USD	2.875	3/17/2031	13,921,544	0.26%
1,020,000	Antares Holdings LP	USD	6.000	8/15/2023	1,103,181	0.02%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	23,736,418	0.44%
22,016,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	29,932,954	0.56%
6,638,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	9,109,128	0.17%
41,485,000	AT&T, Inc.	USD	3.500	9/15/2053	39,361,897	0.73%
18,163,000	AT&T, Inc.	USD	3.650	9/15/2059	17,366,883	0.32%
5,315,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	5,280,232	0.10%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	15,176,700	0.28%
13,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	15,054,600	0.28%
9,275,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	8,860,834	0.16%
983,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,073,948	0.02%
8,355,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	8,504,950	0.16%
5,895,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	5,633,139	0.10%
5,450,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	6,128,855	0.11%
31,380,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	32,095,150	0.60%
6,300,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,189,709	0.12%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,362,800	0.16%
26,215,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	25,528,167	0.47%
19,940,000	BNP Paribas S.A.	USD	2.824	1/26/2041	18,217,583	0.34%
9,462,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	9,101,403	0.17%
380,000	Boeing Co. (The)	USD	3.250	2/1/2035	375,677	0.01%
2,505,000	Boeing Co. (The)	USD	3.550	3/1/2038	2,476,879	0.05%
3,280,000	Boeing Co. (The)	USD	3.600	5/1/2034	3,382,130	0.06%
14,845,000	Boeing Co. (The)	USD	3.625	2/1/2031	15,739,150	0.29%
1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,903,150	0.04%
1,985,000	Boeing Co. (The)	USD	3.650	3/1/2047	1,883,579	0.04%
2,660,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,622,308	0.05%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,042,539	0.08%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	405,276	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	5,980,086	0.11%
15,614,000	Boeing Co. (The)	USD	3.950	8/1/2059	15,414,529	0.29%
4,755,000	Boeing Co. (The)	USD	5.150	5/1/2030	5,565,962	0.10%
39,862,000	Boeing Co. (The)	USD	5.805	5/1/2050	51,268,268	0.95%
8,379,000	Boeing Co. (The)	USD	5.930	5/1/2060	10,893,045	0.20%

**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,373,460	0.03%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,235,410	0.13%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	29,169,803	0.54%
3,575,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	3,857,240	0.07%
13,830,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	16,753,274	0.31%
5,500,000	Broadcom, Inc.	USD	4.150	11/15/2030	6,021,497	0.11%
23,110,000	Broadcom, Inc.	USD	4.300	11/15/2032	25,493,070	0.47%
9,820,000	Broadcom, Inc.	USD	5.000	4/15/2030	11,334,717	0.21%
11,785,000	Carnival Corp.	USD	5.750	3/1/2027	12,521,562	0.23%
3,665,000	Carvana Co.	USD	5.500	4/15/2027	3,780,997	0.07%
3,250,000	Carvana Co.	USD	5.625	10/1/2025	3,350,100	0.06%
6,245,000	Carvana Co.	USD	5.875	10/1/2028	6,545,884	0.12%
3,285,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,161,156	0.06%
30,015,000	Cemex SAB de CV	USD	3.875	7/11/2031	30,052,819	0.56%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,610,550	0.05%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	20,549,100	0.38%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	4,510,000	0.08%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	1,972,575	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	2,139,013	0.04%
3,905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	3,897,191	0.07%
71,120,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	66,792,140	1.24%
9,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	8,782,767	0.16%
4,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	4,735,799	0.09%
3,900,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,443,106	0.08%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	384,867	0.01%
2,160,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	2,284,200	0.04%
26,680,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	30,678,777	0.57%
2,005,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	2,023,177	0.04%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	15,416,901	0.29%
146,817	Continental Airlines Pass Through Certificates, Series 2001-1, Class A-1	USD	6.703	12/15/2022	146,773	0.00%
9,380,000	Continental Resources, Inc.	USD	5.750	1/15/2031	11,007,711	0.20%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	5,366,467	0.10%
1,910,000	Corporate Office Properties LP	USD	2.750	4/15/2031	1,876,388	0.04%
5,670,000	Credit Agricole S.A.	USD	2.811	1/11/2041	5,184,298	0.10%
6,740,000	Credit Agricole S.A.	USD	3.250	1/14/2030	7,012,700	0.13%
5,325,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	5,770,934	0.11%
13,592,172	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	13,662,987	0.25%
17,880,000	CSC Holdings LLC	USD	5.375	2/1/2028	18,796,350	0.35%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,847,737	0.03%
6,610,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,577,398	0.12%
3,575,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	3,657,104	0.07%
2,340,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	2,480,176	0.05%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,883,135	0.07%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,765,275	0.03%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,418,887	0.12%
6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	6,991,242	0.13%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	18,021,847	0.33%
14,660,000	DISH Network Corp.	USD	2.375	3/15/2024	14,183,550	0.26%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	148,350,000	2.76%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,341,908	0.06%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	4,444,650	0.08%
6,210,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	6,450,327	0.12%
8,120,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	8,421,090	0.16%
810,000	EQT Corp.	USD	3.125	5/15/2026	825,977	0.02%
1,720,000	EQT Corp.	USD	3.625	5/15/2031	1,771,488	0.03%
5,370,000	Expedia Group, Inc.	USD	0.000	2/15/2026	5,920,425	0.11%
3,430,000	Expedia Group, Inc.	USD	2.950	3/15/2031	3,422,258	0.06%
28,355,000	Expedia Group, Inc.	USD	3.250	2/15/2030	29,032,517	0.54%
28,700,000	Expedia Group, Inc.	USD	3.800	2/15/2028	30,921,111	0.57%
455,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	6,348,618	0.12%
1,997,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	2,141,822	0.04%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,758,213	0.05%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	39,208,612	0.73%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,878,255	0.04%

**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	10,019,632	0.19%
20,995,000	Ford Motor Co.	USD	4.750	1/15/2043	21,179,756	0.39%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,389,983	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,570,368	0.03%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,644,705	0.03%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	27,042,962	0.50%
7,225,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	7,461,226	0.14%
14,530,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	14,385,684	0.27%
24,147,935	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	9,852,357	0.18%
10,967,324	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	1,856,768	0.03%
42,000,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	—	0.00%
40,505,000	GE Capital Funding LLC	USD	4.550	5/15/2032	47,529,890	0.88%
11,150,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	12,962,361	0.24%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	3,388,269	0.06%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,852,241	0.05%
540,000	General Motors Financial Co, Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		587,250	0.01%
62,220,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	66,644,819	1.24%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		969,881	0.02%
12,650,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	12,404,312	0.23%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	21,749,478	0.40%
12,330,000	Glencore Funding LLC	USD	2.500	9/1/2030	12,092,154	0.22%
29,695,000	Glencore Funding LLC	USD	2.850	4/27/2031	29,607,465	0.55%
4,923,255	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	4,931,989	0.09%
1,240,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,184,789	0.02%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	256,142	0.00%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	10,167,879	0.19%
8,070,000	Goodyear Tire & Rubber Co. (The)	USD	4.875	3/15/2027	8,422,639	0.16%
4,977,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	5,638,593	0.10%
2,035,000	Halozyne Therapeutics, Inc.	USD	0.250	3/1/2027	1,813,694	0.03%
16,025,000	HCA, Inc.	USD	5.250	6/15/2049	19,731,643	0.37%
14,620,000	HCA, Inc.	USD	7.050	12/1/2027	17,617,100	0.33%
24,215,000	HCA, Inc.	USD	7.500	11/6/2033	33,477,237	0.62%
9,492,000	HCA, Inc., MTN	USD	7.750	7/15/2036	12,648,090	0.24%
12,640,000	Hess Corp.	USD	5.600	2/15/2041	15,231,175	0.28%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	7,456,741	0.14%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Esc	USD	5.000	6/1/2029	5,438,850	0.10%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	22,066,800	0.41%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,278,000	0.02%
25,740,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	25,257,375	0.47%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,670,144	0.07%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,003,500	0.07%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	1,992,375	0.04%
4,635,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,956,206	0.09%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	7,798,289	0.14%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	903,830	0.02%
525,240,000	International Finance Corp.	INR	5.850	11/25/2022	7,276,542	0.14%
5,475,000	International Game Technology PLC	USD	6.250	1/15/2027	6,204,106	0.12%
19,245,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	20,984,169	0.39%
1,975,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.181	6/17/2037	1,979,647	0.04%
960,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.251	7/17/2037	964,195	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	4,784,310	0.09%
13,195,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	13,524,875	0.25%
8,780,000	Jabil, Inc.	USD	3.600	1/15/2030	9,431,827	0.18%
7,235,000	Jabil, Inc.	USD	3.950	1/12/2028	8,017,218	0.15%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,051,818	0.04%
4,310,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	4,365,599	0.08%
14,755,000	Jefferies Group LLC	USD	6.250	1/15/2036	19,352,369	0.36%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	3,360,788	0.06%
3,695,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	4,025,703	0.07%
18,750,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	17,720,065	0.33%
26,645,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	25,445,411	0.47%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.419	12/15/2047	285,400	0.01%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,598,653	0.05%

**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	5,672,916	0.11%
15,170,000	KLA Corp.	USD	5.650	11/1/2034	19,143,134	0.36%
45,450,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	48,723,763	0.91%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	4,069,855	0.08%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,246,342	0.21%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,211,005	0.21%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	604,846	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	12,046,245	0.22%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	507,998	0.01%
3,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,086,499	0.08%
3,735,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,495,855	0.10%
1,240,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	1,330,222	0.02%
14,805,000	MARB BondCo. PLC	USD	3.950	1/29/2031	14,231,454	0.26%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	7,464,045	0.14%
7,440,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	7,418,712	0.14%
1,385,000	Marriott Vacations Worldwide Corp.	USD	0.000	1/15/2026	1,609,197	0.03%
5,655,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	5,723,064	0.11%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,431,712	0.05%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,648,168	0.03%
12,510,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.444	1/15/2033	2,012,734	0.04%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	327,716	0.01%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	174,216	0.00%
5,454,785(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	28,193,554	0.52%
30,640,000	Mexico Government International Bond	USD	3.771	5/24/2061	28,181,753	0.52%
20,885,000	Mexico Government International Bond	USD	4.280	8/14/2041	21,672,782	0.40%
1,175,000	MGIC Investment Corp.	USD	5.250	8/15/2028	1,242,915	0.02%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	29,613,155	0.55%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	1,993,916	0.04%
4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	4,653,332	0.09%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	6,530,142	0.12%
2,435,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class C	USD	5.313	6/15/2044	2,434,952	0.05%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,483,664	0.05%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	31,388,400	0.58%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	11,701,800	0.22%
6,110,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	6,265,805	0.12%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	14,718,227	0.27%
135,000	Navient Corp.	USD	5.000	3/15/2027	137,363	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	3,223,163	0.06%
950,000	Navient Corp.	USD	6.750	6/15/2026	1,046,188	0.02%
46,165,000	Navient Corp., MTN	USD	5.625	8/1/2033	44,318,400	0.82%
11,424,000	Navient Corp., MTN	USD	6.125	3/25/2024	12,223,680	0.23%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,854,437	0.13%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,517,638	0.05%
1,325,000	Netflix, Inc.	USD	4.875	4/15/2028	1,524,280	0.03%
11,680,000	Netflix, Inc.	USD	4.875	6/15/2030	13,461,200	0.25%
1,305,000	Netflix, Inc.	USD	5.375	11/15/2029	1,543,110	0.03%
6,520,000	Netflix, Inc.	USD	5.875	11/15/2028	7,889,200	0.15%
7,670,000	Netflix, Inc.	USD	6.375	5/15/2029	9,577,912	0.18%
1,545,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	2,080,922	0.04%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	695,856	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	11,675,745	0.22%
120,264	Northwest Airlines Pass Through Trust, Series 2002-1, Class G2, (MBIA Insured)	USD	6.264	5/20/2023	122,567	0.00%
540,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	471,150	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	37,494,502	0.70%
20,575,000	OneMain Finance Corp.	USD	6.875	3/15/2025	23,249,750	0.43%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,742,281	0.09%
55,015,000	OneMain Finance Corp.	USD	8.250	10/1/2023	62,166,950	1.15%
10,239,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	10,178,078	0.19%
1,245,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,646,127	0.03%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	706,933	0.01%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	3,562,076	0.07%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	470,580	0.01%
325,000	Ovintiv, Inc.	USD	7.375	11/1/2031	433,320	0.01%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,034,935	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	15,125,210	0.28%
8,750,000	Owens-Brockway Glass Container, Inc.	USD	6.625	5/13/2027	9,504,687	0.18%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,929,033	0.30%
7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	7,832,955	0.15%
1,635,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	1,593,009	0.03%
4,365,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	3,774,074	0.07%
5,515,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	5,077,434	0.09%

**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,435,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	6,886,566	0.13%
7,860,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	7,753,355	0.14%
17,500,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	23,476,250	0.44%
5,830,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	5,567,650	0.10%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,306,029	0.15%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	6,347,258	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	10,838,736	0.20%
10,424,449	Pioneer Energy Services Corp., (5.000% PIK or 5.000% Cash)	USD	5.000	11/15/2025	7,811,040	0.15%
1,425,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	1,499,347	0.03%
185,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	179,681	0.00%
11,340,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	11,599,284	0.22%
1,180,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,219,942	0.02%
2,513,000	Preston Ridge Partners Mortgage LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,537,037	0.05%
9,252,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	9,260,966	0.17%
8,176,911	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	8,265,386	0.15%
47,260,000	PulteGroup, Inc.	USD	6.000	2/15/2035	60,445,540	1.12%
13,190,000	PulteGroup, Inc.	USD	6.375	5/15/2033	17,123,258	0.32%
4,360,000	Quicken Loans LLC	USD	5.250	1/15/2028	4,558,903	0.08%
11,315,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	11,028,165	0.20%
35,870,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	35,061,311	0.65%
18,690,000	Radian Group, Inc.	USD	6.625	3/15/2025	21,119,700	0.39%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,945,750	0.24%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,660,522	0.05%
30,245,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	28,224,019	0.52%
16,600,000	SBA Communications Corp.	USD	3.125	2/1/2029	15,936,000	0.30%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	13,612,937	0.25%
740,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	819,550	0.02%
1,246,000	Seagate HDD Cayman	USD	4.091	6/1/2029	1,256,317	0.02%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,209,360	0.10%
545,000	Service Properties Trust	USD	3.950	1/15/2028	487,775	0.01%
5,285,000	Service Properties Trust	USD	4.350	10/1/2024	5,191,165	0.10%
1,690,000	Service Properties Trust	USD	4.500	6/15/2023	1,691,960	0.03%
940,000	Service Properties Trust	USD	4.650	3/15/2024	928,250	0.02%
915,000	Service Properties Trust	USD	4.750	10/1/2026	869,250	0.02%
2,750,000	Service Properties Trust	USD	4.950	2/15/2027	2,633,125	0.05%
11,100,000	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	11,130,947	0.21%
11,670,000	Southwest Airlines Co.	USD	1.250	5/1/2025	19,868,175	0.37%
1,110,000	Southwestern Energy Co.	USD	6.450	1/23/2025	1,215,694	0.02%
5,770,000	Square, Inc.	USD	3.500	6/1/2031	5,769,654	0.11%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	28,096,212	0.52%
13,640,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	13,871,198	0.26%
25,025,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	27,428,901	0.51%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,485,439	0.06%
25,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	26,354,287	0.49%
30,646,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	33,863,830	0.63%
16,440,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	18,988,200	0.35%
19,785,000	Tenet Healthcare Corp.	USD	5.125	5/1/2025	20,056,054	0.37%
38,684,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	43,277,725	0.80%
5,500,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	6,407,500	0.12%
4,745,000	Textron Financial Corp., 3-month LIBOR + 1.735%	USD	1.891	2/15/2067	3,924,352	0.07%
4,835,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,219,955	0.10%
135,000	Time Warner Cable LLC	USD	5.875	11/15/2040	169,412	0.00%
66,375,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	69,448,946	1.29%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	8,129,991	0.15%
6,485,000	TransDigm, Inc.	USD	5.500	11/15/2027	6,760,613	0.13%
370,000	TransDigm, Inc.	USD	7.500	3/15/2027	394,642	0.01%
8,395,000	TransDigm, Inc.	USD	8.000	12/15/2025	9,080,116	0.17%
6,385,000	Travel & Leisure Co.	USD	4.625	3/1/2030	6,576,550	0.12%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,073,063	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,282,422	0.02%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	9,355,450	0.17%
8,280,000	Twitter, Inc.	USD	0.000	3/15/2026	7,607,250	0.14%
135,835,000	U.S. Treasury Note	USD	0.125	11/30/2022	135,872,143	2.52%
109,525,000	U.S. Treasury Note	USD	0.125	12/31/2022	109,542,113	2.03%
117,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	117,000,000	2.17%

**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
250,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	249,990,235	4.64%
80,985,000	U.S. Treasury Note	USD	0.125	4/30/2023	80,959,692	1.50%
7,860,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	7,997,550	0.15%
18,350,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,795,062	0.37%
34,335,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	37,596,825	0.70%
13,520,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	14,620,854	0.27%
1,375,000	Unifin Financiera SAB de CV	USD	7.375	2/12/2026	1,278,764	0.02%
285,000	Unifin Financiera SAB de CV	USD	8.375	1/27/2028	262,913	0.00%
655,000	Unifin Financiera SAB de CV	USD	9.875	1/28/2029	641,880	0.01%
23,872,140	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	26,383,967	0.49%
3,081,338	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,241,351	0.06%
2,280,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,362,650	0.04%
3,415,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,528,190	0.07%
1,310,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	1,383,753	0.03%
3,956,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	4,302,684	0.08%
4,469,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	5,210,378	0.10%
4,600,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	5,471,818	0.10%
13,300,000	Viatis, Inc.	USD	4.000	6/22/2050	13,476,083	0.25%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,854,400	0.03%
17,000,000	Western Digital Corp.	USD	1.500	2/1/2024	18,179,375	0.34%
4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	6,862,229	0.13%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	12,254,819	0.23%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,691,431	0.07%
9,340,000	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	9,386,709	0.17%
2,678,000	WPX Energy, Inc.	USD	4.500	1/15/2030	2,888,571	0.05%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	20,038,450	0.37%
4,915,000	Ziggo BV	USD	5.500	1/15/2027	5,093,169	0.09%
	Total				4,404,048,850	81.80%
<b>Common Stocks</b>						
125,614	Abbott Laboratories				14,652,873	0.27%
51,712	Accenture PLC, Class A				14,591,058	0.27%
58,263	American Tower Corp.				14,883,866	0.28%
37,353	Anthem, Inc.				14,874,712	0.28%
115,898	Apple, Inc.				14,442,050	0.27%
74,726	Automatic Data Processing, Inc.				14,647,790	0.27%
9,229	Battalion Oil Corp.				114,440	0.00%
16,898	BlackRock, Inc.				14,820,222	0.28%
639,907	Bristol-Myers Squibb Co.				42,054,688	0.78%
137,373	Chevron Corp.				14,257,944	0.26%
275,878	Cisco Systems, Inc.				14,593,946	0.27%
2,500,188	Clear Channel Outdoor Holdings, Inc.				5,975,449	0.11%
268,690	Coca-Cola Co. (The)				14,855,870	0.28%
264,617	Comcast Corp., Class A				15,173,139	0.28%
363,031	Corning, Inc.				15,839,043	0.29%
41,003	Deere & Co.				14,806,183	0.27%
142,353	Duke Energy Corp.				14,266,618	0.26%
664,252	Hexion Holdings Corp., Class B				10,960,158	0.20%
46,793	Home Depot, Inc. (The)				14,922,756	0.28%
461,939	iHeartMedia, Inc., Class A				10,721,604	0.20%
23,768	iQor Holdings, Inc.				316,114	0.01%
85,748	Johnson & Johnson				14,512,849	0.27%
37,988	Lockheed Martin Corp.				14,519,014	0.27%
500,544	Lonestar Resources U.S., Inc.				3,553,862	0.07%
186,252	Merck & Co., Inc.				14,134,664	0.26%
58,610	Microsoft Corp.				14,633,745	0.27%
164,431	Morgan Stanley				14,954,999	0.28%
198,433	Newmont Corp.				14,580,857	0.27%
198,965	NextEra Energy, Inc.				14,568,217	0.27%
225,503	Paragon Offshore Ltd., Litigation Units, Class B				1,761,178	0.03%
60,638	Pioneer Energy Services Corp.				—	0.00%
106,741	Procter & Gamble Co. (The)				14,394,024	0.27%
151,146	Progressive Corp. (The)				14,975,546	0.28%
57,809	Scientific Games Corp., Class A				4,193,465	0.08%
130,385	Starbucks Corp.				14,848,244	0.28%
184,918	T-Mobile US, Inc.				26,156,651	0.49%
65,908	Union Pacific Corp.				14,811,505	0.28%
68,588	United Parcel Service, Inc., Class B				14,718,985	0.27%
35,848	UnitedHealth Group, Inc.				14,766,508	0.27%
103,481	Walmart, Inc.				14,697,406	0.27%
351,156	Whiting Petroleum Corp.				16,079,433	0.30%

**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
554,466	Williams Cos., Inc. (The)				14,604,634	0.27%
	Total				563,236,309	10.46%
<b>Preferred Stocks</b>						
11,832	2020 Cash Mandatory Exchangeable Trust		5.250		14,588,619	0.27%
18,804	Bank of America Corp., Series L		7.250		26,431,655	0.49%
57,041	Boston Scientific Corp., Series A		5.500		6,497,540	0.12%
37,280	Bunge Ltd.		4.875		4,464,280	0.08%
242,297	El Paso Energy Capital Trust I		4.750		12,332,917	0.23%
1,596	Highwoods Properties, Inc., Series A		8.625		1,995,000	0.04%
208,246	Hovnanian Enterprises, Inc.		7.625		4,112,859	0.08%
10,425	iStar, Inc., Series G		7.650		265,911	0.01%
116,192	Prologis, Inc., Series Q		8.540		8,156,678	0.15%
7,500	Wells Fargo & Co., Class A, Series L		7.500		10,910,550	0.20%
	Total				89,756,009	1.67%
<b>Senior Loans</b>						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	7,055,194	0.13%
12,660,000	Ascent Resources - Utica, 2020 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	13,989,300	0.26%
6,025,787	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/20/2028	6,033,319	0.11%
5,210,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	4/21/2028	5,231,413	0.10%
5,913,489	United Airlines, Inc., 2021 Term Loan B, 3-month LIBOR + 3.750%	USD	4.500	4/21/2028	5,965,232	0.11%
	Total				38,274,458	0.71%
<b>Collateralized Loan Obligations</b>						
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	3.484	7/20/2034	4,475,000	0.08%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.484	7/20/2034	4,955,000	0.09%
9,390,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	4/22/2034	9,389,630	0.18%
7,130,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	7,130,000	0.13%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	1,505,000	0.03%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	2,887,274	0.05%
2,195,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	2,194,966	0.04%
5,980,000	LCM Limited Partnership, Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	6.322	4/20/2031	5,980,000	0.11%
2,965,000	LCM Limited Partnership, Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	6.322	4/20/2031	2,965,000	0.06%
980,000	LCM Limited Partnership, Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	6.322	4/20/2031	980,000	0.02%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	990,173	0.02%
6,010,000	Neuberger Berman CLO Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	3.100	7/15/2034	6,010,000	0.11%
3,480,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.100	4/15/2034	3,479,927	0.07%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	6.322	7/2/2035	8,250,000	0.15%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	6.322	7/2/2035	6,450,000	0.12%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.655	10/17/2031	9,695,969	0.18%
3,330,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.855	10/17/2031	3,330,333	0.06%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	2.138	5/21/2034	970,000	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.138	5/21/2034	7,615,000	0.14%
1,130,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,130,563	0.02%
	Total				90,383,835	1.68%
<b>Closed-End Investment Companies</b>						
170,282	NexPoint Strategic Opportunities Fund				2,283,482	0.04%



**Loomis Sayles Strategic Income Fund**  
Investments as of May 31, 2021 (Unaudited)

**Short-Term Investments**

1,906,507,718	Central Bank of Iceland	ISK	0.000			15,751,055	0.29%
189,496,708	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	6/1/2021		189,496,708	3.52%
	Total					205,247,763	3.81%
	Total Investments					5,393,230,706	100.17%
	Other assets less liabilities					(9,344,468)	(0.17%)
	Net Assets					5,383,886,238	100.00%

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	06/02/2021	BRL B	75,391,000	\$ 14,197,928	\$ 14,388,419	\$ 190,491
Bank of America, N.A.	06/02/2021	BRL S	75,391,000	13,261,412	14,388,419	(1,127,007)
Bank of America, N.A.	09/02/2021	BRL S	75,391,000	14,063,648	14,256,323	(192,675)
<b>Total</b>						<b>\$ (1,129,191)</b>

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Short Position Contracts:</b>					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(4,688)	\$ (679,947,750)	\$ (679,540,250)	\$ 407,500
Ultra Long U.S. Treasury Bond	9/21/2021	(637)	(118,220,285)	(118,004,250)	216,035
<b>Total Futures Contracts</b>					<b>\$ 623,535</b>

**Bilateral Credit Default Swap Agreements**

Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Up Front Premium Paid/(Received)	Market Value	Unrealized Appreciation (Depreciation)
CDX.NA HY Series 36 500, 5-Year	5.00%	6/20/2026	266,000,000	\$ 22,876,007	\$ 28,410,426	\$ 5,534,419

(†) Amount shown represents units. One unit represents a principal amount of 1,000.  
(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL	Brazilian Real
INR	Indian Rupee
ISK	Icelandic Krona
MXN	Mexican Peso
USD	U.S. Dollar

*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.*

**Loomis Sayles Strategic Income Fund**  
Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>						
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	3,884,940	0.07%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	15,419,142	0.28%
780,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	828,793	0.02%
16,395,411	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	17,620,476	0.32%
6,980,000	Air Lease Corp.	USD	3.125	12/1/2030	6,978,823	0.13%
4,298,000	Air Lease Corp.	USD	4.625	10/1/2028	4,794,809	0.09%
2,645,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	2,641,649	0.05%
11,210,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		11,434,200	0.21%
9,350,000	Aker BP ASA	USD	3.750	1/15/2030	9,732,621	0.18%
17,065,000	Aker BP ASA	USD	4.000	1/15/2031	18,078,711	0.33%
1,840,000	Albertson's Cos. LLC/Safeway, Inc./New Albertson's LP/Albertson's LLC	USD	5.750	3/15/2025	1,897,500	0.03%
1,210,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	1,265,963	0.02%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	8,438,732	0.15%
13,515,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		13,700,155	0.25%
4,205,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,141,967	0.08%
24,390,255	Alta Wind Holdings LLC	USD	7.000	6/30/2035	27,840,661	0.51%
5,500,000	AMC Networks, Inc.	USD	4.250	2/15/2029	5,431,250	0.10%
240,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	210,900	0.00%
20,000,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	19,850,000	0.36%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,345,877	0.02%
813,724	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	771,123	0.01%
2,655,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,787,750	0.05%
3,055,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,273,433	0.06%
1,705,000	American Tower Corp.	USD	1.875	10/15/2030	1,615,100	0.03%
1,255,000	American Tower Corp.	USD	2.100	6/15/2030	1,205,759	0.02%
1,965,000	American Tower Corp.	USD	2.950	1/15/2051	1,786,278	0.03%
9,745,000	American Tower Corp.	USD	3.100	6/15/2050	9,086,922	0.17%
8,090,000	Anglo American Capital PLC	USD	2.625	9/10/2030	7,975,028	0.15%
13,790,000	Anglo American Capital PLC	USD	2.875	3/17/2031	13,823,069	0.25%
24,865,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	28,506,639	0.52%
1,020,000	Antares Holdings LP	USD	6.000	8/15/2023	1,088,566	0.02%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	23,826,376	0.43%
22,016,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	30,573,334	0.56%
6,638,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	8,629,466	0.16%
41,485,000	AT&T, Inc.	USD	3.500	9/15/2053	38,160,534	0.70%
18,163,000	AT&T, Inc.	USD	3.650	9/15/2059	16,748,583	0.31%
5,315,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	5,210,419	0.10%
810,000	Avis Budget Car Rental LLC/Avis Budget Finance, Inc.	USD	5.750	7/15/2027	857,596	0.02%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	15,176,700	0.28%
13,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	14,872,044	0.27%
9,275,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	8,799,150	0.16%
983,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,064,659	0.02%
8,355,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	8,406,743	0.15%
5,895,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	5,591,893	0.10%
265,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	299,551	0.01%
7,045,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	7,878,075	0.14%
31,380,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	31,957,078	0.58%
1,970,000	Barrick North America Finance LLC	USD	5.750	5/1/2043	2,635,816	0.05%
6,300,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,145,270	0.11%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,424,900	0.15%
23,170,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	22,822,450	0.42%
19,940,000	BNP Paribas S.A.	USD	2.824	1/26/2041	18,222,767	0.33%
9,462,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	9,030,817	0.16%
28,015,000	Boeing Co. (The)	USD	2.196	2/4/2026	28,065,273	0.51%
90,000	Boeing Co. (The)	USD	3.100	5/1/2026	94,617	0.00%
380,000	Boeing Co. (The)	USD	3.250	2/1/2035	374,558	0.01%
2,505,000	Boeing Co. (The)	USD	3.550	3/1/2038	2,491,868	0.05%
3,280,000	Boeing Co. (The)	USD	3.600	5/1/2034	3,339,888	0.06%

**Loomis Sayles Strategic Income Fund**  
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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
14,845,000	Boeing Co. (The)	USD	3.625	2/1/2031	15,609,302	0.28%
1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,887,175	0.03%
1,985,000	Boeing Co. (The)	USD	3.650	3/1/2047	1,883,179	0.03%
2,660,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,598,261	0.05%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,038,949	0.07%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	414,013	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,007,909	0.11%
15,614,000	Boeing Co. (The)	USD	3.950	8/1/2059	15,142,626	0.28%
4,755,000	Boeing Co. (The)	USD	5.150	5/1/2030	5,530,368	0.10%
39,862,000	Boeing Co. (The)	USD	5.805	5/1/2050	51,177,096	0.93%
9,434,000	Boeing Co. (The)	USD	5.930	5/1/2060	12,311,370	0.22%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,341,384	0.02%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,029,656	0.13%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	27,987,454	0.51%
3,575,000	BrightHouse Financial, Inc.	USD	4.700	6/22/2047	3,719,309	0.07%
13,830,000	BrightHouse Financial, Inc.	USD	5.625	5/15/2030	16,520,850	0.30%
1,600,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	1,583,402	0.03%
5,500,000	Broadcom, Inc.	USD	4.150	11/15/2030	6,012,165	0.11%
23,110,000	Broadcom, Inc.	USD	4.300	11/15/2032	25,507,011	0.47%
9,820,000	Broadcom, Inc.	USD	5.000	4/15/2030	11,294,449	0.21%
11,785,000	Carnival Corp.	USD	5.750	3/1/2027	12,425,868	0.23%
3,250,000	Carvana Co.	USD	5.625	10/1/2025	3,349,353	0.06%
6,245,000	Carvana Co.	USD	5.875	10/1/2028	6,482,248	0.12%
3,285,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,178,238	0.06%
4,360,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.875	5/1/2027	4,500,348	0.08%
26,020,000	Cemex SAB de CV	USD	3.875	7/11/2031	25,751,994	0.47%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,606,239	0.05%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	20,508,130	0.37%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	4,476,175	0.08%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	2,014,650	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	2,173,300	0.04%
3,905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	3,869,732	0.07%
71,120,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	66,909,824	1.22%
9,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	8,782,697	0.16%
4,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	4,798,504	0.09%
3,900,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,460,431	0.08%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	385,147	0.01%
2,160,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	2,289,600	0.04%
26,680,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	30,529,994	0.56%
1,965,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	1,972,017	0.04%
2,005,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	2,022,859	0.04%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	15,152,565	0.28%
146,817	Continental Airlines Pass Through Certificates, Series 2001-1, Class A-1	USD	6.703	12/15/2022	146,599	0.00%
2,810,000	Continental Resources, Inc.	USD	3.800	6/1/2024	2,943,475	0.05%
9,380,000	Continental Resources, Inc.	USD	5.750	1/15/2031	10,880,800	0.20%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	5,351,782	0.10%
1,910,000	Corporate Office Properties LP	USD	2.750	4/15/2031	1,885,186	0.03%
5,670,000	Credit Agricole S.A.	USD	2.811	1/11/2041	5,168,950	0.09%
6,740,000	Credit Agricole S.A.	USD	3.250	1/14/2030	6,983,179	0.13%
5,325,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	5,733,019	0.10%
6,415,000	Crown Castle International Corp.	USD	2.250	1/15/2031	6,226,317	0.11%
6,735,000	Crown Castle International Corp.	USD	3.250	1/15/2051	6,361,001	0.12%
1,490,000	Crown Castle International Corp.	USD	3.300	7/1/2030	1,579,491	0.03%
17,880,000	CSC Holdings LLC	USD	5.375	2/1/2028	18,816,733	0.34%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,847,087	0.03%
3,575,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	3,610,802	0.07%
2,340,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	2,450,110	0.04%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,731,781	0.07%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,745,295	0.03%
6,340,000	Discovery Communications LLC	USD	4.000	9/15/2055	6,199,706	0.11%
3,170,000	Discovery Communications LLC	USD	4.650	5/15/2050	3,511,209	0.06%
6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	7,105,656	0.13%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	18,284,412	0.33%
14,660,000	DISH Network Corp.	USD	2.375	3/15/2024	14,275,175	0.26%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	151,296,875	2.76%

**Loomis Sayles Strategic Income Fund**  
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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
835,000	Edison International	USD	4.950	4/15/2025	935,041	0.02%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,306,889	0.06%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	4,430,705	0.08%
6,210,000	Energear Israel Finance Ltd.	USD	5.375	3/30/2028	6,417,290	0.12%
8,120,000	Energear Israel Finance Ltd.	USD	5.875	3/30/2031	8,368,959	0.15%
5,370,000	Expedia Group, Inc.	USD	0.000	2/15/2026	5,821,080	0.11%
3,430,000	Expedia Group, Inc.	USD	2.950	3/15/2031	3,413,113	0.06%
28,355,000	Expedia Group, Inc.	USD	3.250	2/15/2030	28,784,148	0.53%
28,700,000	Expedia Group, Inc.	USD	3.800	2/15/2028	30,778,097	0.56%
455,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	6,240,583	0.11%
1,997,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	2,121,793	0.04%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,761,500	0.05%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	39,433,175	0.72%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,879,006	0.03%
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	9,961,612	0.18%
46,535,000	Ford Motor Co.	USD	4.750	1/15/2043	46,923,567	0.86%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,381,443	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,586,764	0.03%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,638,300	0.03%
5,000,000	Ford Motor Credit Co. LLC	USD	5.125	6/16/2025	5,462,000	0.10%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	27,435,037	0.50%
7,225,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	7,390,126	0.13%
14,530,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	14,205,099	0.26%
24,027,796	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	9,250,701	0.17%
10,899,204	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	1,699,186	0.03%
42,000,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	—	0.00%
40,505,000	GE Capital Funding LLC	USD	4.550	5/15/2032	47,081,044	0.86%
11,150,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	12,828,009	0.23%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	3,338,074	0.06%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,787,910	0.05%
540,000	General Motors Financial Co, Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		585,900	0.01%
62,220,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	66,128,085	1.21%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		966,638	0.02%
10,490,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	10,385,793	0.19%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	21,565,257	0.39%
12,330,000	Glencore Funding LLC	USD	2.500	9/1/2030	11,950,483	0.22%
27,730,000	Glencore Funding LLC	USD	2.850	4/27/2031	27,463,743	0.50%
5,042,480	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	5,051,320	0.09%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	250,703	0.00%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	10,273,801	0.19%
11,130,000	Goodyear Tire & Rubber Co. (The)	USD	4.875	3/15/2027	11,632,519	0.21%
1,585,000	Goodyear Tire & Rubber Co. (The)	USD	5.000	5/31/2026	1,626,606	0.03%
4,977,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	5,574,340	0.10%
4,990,000	Halozyne Therapeutics, Inc.	USD	0.250	3/1/2027	4,802,875	0.09%
1,795,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	1,889,238	0.03%
16,025,000	HCA, Inc.	USD	5.250	6/15/2049	19,705,022	0.36%
14,620,000	HCA, Inc.	USD	7.050	12/1/2027	17,653,650	0.32%
24,215,000	HCA, Inc.	USD	7.500	11/6/2033	33,002,139	0.60%
9,492,000	HCA, Inc., MTN	USD	7.750	7/15/2036	12,683,685	0.23%
12,640,000	Hess Corp.	USD	5.600	2/15/2041	14,813,815	0.27%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	7,493,660	0.14%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	22,082,962	0.40%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,278,936	0.02%
25,740,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	24,965,741	0.46%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,651,600	0.07%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,042,750	0.07%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	1,992,375	0.04%
4,635,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,973,355	0.09%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	7,853,656	0.14%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	903,869	0.02%
525,240,000	International Finance Corp.	INR	5.850	11/25/2022	7,140,527	0.13%
5,475,000	International Game Technology PLC	USD	6.250	1/15/2027	6,150,834	0.11%
19,245,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	20,905,272	0.38%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	5,065,625	0.09%
23,345,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	23,777,349	0.43%
665,000	iStar, Inc.	USD	4.750	10/1/2024	693,263	0.01%
2,395,000	Jabil, Inc.	USD	1.700	4/15/2026	2,399,011	0.04%
9,350,000	Jabil, Inc.	USD	3.600	1/15/2030	10,092,590	0.18%
8,250,000	Jabil, Inc.	USD	3.950	1/12/2028	9,191,050	0.17%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,039,888	0.04%

**Loomis Sayles Strategic Income Fund**  
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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
14,755,000	Jefferies Group LLC	USD	6.250	1/15/2036	19,387,547	0.35%
3,990,000	Jefferies Group LLC	USD	6.450	6/8/2027	4,960,681	0.09%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	3,401,475	0.06%
3,695,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	4,036,788	0.07%
5,531,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	5,674,299	0.10%
18,750,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	17,618,211	0.32%
26,645,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	25,329,838	0.46%
10,685,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	10,731,907	0.20%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.566	12/15/2047	284,311	0.01%
2,730,000	Kaiser Aluminum Corp.	USD	6.500	5/1/2025	2,893,800	0.05%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,648,963	0.05%
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	5,700,656	0.10%
15,170,000	KLA Corp.	USD	5.650	11/1/2034	19,112,688	0.35%
42,290,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	45,298,933	0.83%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	4,026,936	0.07%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,279,953	0.21%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,429,529	0.21%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	602,151	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	12,036,601	0.22%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	516,842	0.01%
3,735,000	Livongo Health, Inc.	USD	0.875	6/1/2025	6,022,688	0.11%
1,240,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	1,337,650	0.02%
14,805,000	MARB BondCo. PLC	USD	3.950	1/29/2031	14,067,267	0.26%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	7,402,304	0.14%
7,440,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	7,395,776	0.13%
6,830,000	Marriott Vacations Worldwide Corp.	USD	0.000	1/15/2026	8,076,475	0.15%
6,630,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	6,670,737	0.12%
5,655,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	5,659,925	0.10%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,421,000	0.04%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,640,074	0.03%
12,510,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.444	1/15/2033	3,748,121	0.07%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	327,716	0.01%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	174,216	0.00%
5,454,785(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	27,771,014	0.51%
30,640,000	Mexico Government International Bond	USD	3.771	5/24/2061	27,318,624	0.50%
20,885,000	Mexico Government International Bond	USD	4.280	8/14/2041	21,302,700	0.39%
1,500,000	MGIC Investment Corp.	USD	5.250	8/15/2028	1,582,500	0.03%
3,145,000	Micron Technology, Inc.	USD	4.663	2/15/2030	3,622,696	0.07%
3,970,000	Micron Technology, Inc.	USD	4.975	2/6/2026	4,584,260	0.08%
3,800,000	Micron Technology, Inc.	USD	5.327	2/6/2029	4,534,246	0.08%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	29,605,062	0.54%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	2,009,220	0.04%
4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	4,721,996	0.09%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	6,574,443	0.12%
30,335,000	Morgan Stanley, (fixed rate to 2/13/2031, variable rate thereafter), MTN	USD	1.794	2/13/2032	28,523,123	0.52%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,516,675	0.05%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	31,303,800	0.57%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	11,938,200	0.22%
6,110,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	6,201,650	0.11%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	14,603,895	0.27%
135,000	Navient Corp.	USD	5.000	3/15/2027	136,013	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	3,186,590	0.06%
26,705(†††)	Navient Corp.	USD	6.000	12/15/2043	639,273	0.01%
950,000	Navient Corp.	USD	6.750	6/15/2026	1,026,000	0.02%
52,575,000	Navient Corp., MTN	USD	5.625	8/1/2033	49,197,056	0.90%
23,464,000	Navient Corp., MTN	USD	6.125	3/25/2024	24,783,850	0.45%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,870,875	0.13%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,543,768	0.05%
11,680,000	Netflix, Inc.	USD	4.875	6/15/2030	13,548,800	0.25%
1,305,000	Netflix, Inc.	USD	5.375	11/15/2029	1,549,688	0.03%
6,520,000	Netflix, Inc.	USD	5.875	11/15/2028	7,933,047	0.14%
7,670,000	Netflix, Inc.	USD	6.375	5/15/2029	9,625,850	0.18%
1,545,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	2,029,744	0.04%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	678,517	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	11,639,530	0.21%
120,264	Northwest Airlines Pass Through Trust, Series 2002-1, Class G2, (MBA Insured)	USD	6.264	5/20/2023	122,610	0.00%

**Loomis Sayles Strategic Income Fund**  
Investments as of April 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
540,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	482,647	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	37,300,800	0.68%
23,115,000	OneMain Finance Corp.	USD	6.875	3/15/2025	26,264,419	0.48%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,762,656	0.09%
55,015,000	OneMain Finance Corp.	USD	8.250	10/1/2023	62,235,719	1.14%
1,245,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,588,175	0.03%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	683,078	0.01%
2,310,000	Ovintiv, Inc.	USD	6.625	8/15/2037	2,915,993	0.05%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	468,835	0.01%
325,000	Ovintiv, Inc.	USD	7.375	11/1/2031	429,360	0.01%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,011,129	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	14,952,334	0.27%
8,750,000	Owens-Brockway Glass Container, Inc.	USD	6.625	5/13/2027	9,450,000	0.17%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,863,748	0.29%
7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	7,992,127	0.14%
1,635,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	1,617,416	0.03%
4,365,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	3,779,894	0.07%
5,515,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	5,283,160	0.10%
7,435,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	7,141,796	0.13%
7,860,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	8,014,531	0.15%
11,150,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	14,539,600	0.27%
5,830,000	Peloton Interactive, Inc.	USD	0.000-1.734	2/15/2026	5,276,150	0.10%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,342,509	0.15%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	6,364,710	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	10,830,291	0.20%
10,170,195	Pioneer Energy Services Corp., (5.000% PIK or 5.000% Cash)	USD	5.000	11/15/2025	7,620,527	0.14%
1,425,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	1,467,694	0.03%
185,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	171,762	0.00%
11,340,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	10,991,904	0.20%
1,180,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,175,755	0.02%
9,252,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	9,273,221	0.17%
8,335,000	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	8,335,833	0.15%
47,260,000	PulteGroup, Inc.	USD	6.000	2/15/2035	60,261,226	1.10%
13,190,000	PulteGroup, Inc.	USD	6.375	5/15/2033	17,052,032	0.31%
4,360,000	Quicken Loans LLC	USD	5.250	1/15/2028	4,599,800	0.08%
11,025,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	10,721,812	0.20%
33,680,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	32,753,800	0.60%
20,810,000	Radian Group, Inc.	USD	6.625	3/15/2025	23,541,312	0.43%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,899,010	0.24%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,656,400	0.05%
30,245,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	27,773,523	0.51%
16,600,000	SBA Communications Corp.	USD	3.125	2/1/2029	15,902,337	0.29%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	13,534,250	0.25%
270,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	296,978	0.01%
1,829,000	Seagate HDD Cayman	USD	4.091	6/1/2029	1,877,798	0.03%
1,688,000	Seagate HDD Cayman	USD	4.875	6/1/2027	1,877,984	0.03%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,232,240	0.10%
545,000	Service Properties Trust	USD	3.950	1/15/2028	504,125	0.01%
5,965,000	Service Properties Trust	USD	4.350	10/1/2024	5,935,175	0.11%
1,690,000	Service Properties Trust	USD	4.500	6/15/2023	1,724,026	0.03%
940,000	Service Properties Trust	USD	4.650	3/15/2024	947,050	0.02%
915,000	Service Properties Trust	USD	4.750	10/1/2026	892,125	0.02%
2,750,000	Service Properties Trust	USD	4.950	2/15/2027	2,701,958	0.05%
5,500,000	ServiceMaster Co. LLC (The)	USD	7.450	8/15/2027	6,435,000	0.12%
4,000,000	SmileDirectClub, Inc.	USD	0.000	2/1/2026	3,497,500	0.06%
11,670,000	Southwest Airlines Co.	USD	1.250	5/1/2025	20,262,037	0.37%
1,110,000	Southwestern Energy Co.	USD	6.450	1/23/2025	1,198,800	0.02%
2,615,000	Sunrun, Inc.	USD	0.000	2/1/2026	2,150,838	0.04%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	28,058,662	0.51%
13,640,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	13,844,600	0.25%
25,025,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	27,259,732	0.50%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,453,488	0.06%
25,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	27,964,306	0.51%
30,646,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	34,493,605	0.63%
16,440,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	19,316,671	0.35%
19,785,000	Tenet Healthcare Corp.	USD	5.125	5/1/2025	20,022,420	0.37%
43,749,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	48,780,135	0.89%

**Loomis Sayles Strategic Income Fund**  
Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,310,000	Textron Financial Corp., 3-month LIBOR + 1.735%	USD	1.929	2/15/2067	4,276,886	0.08%
4,835,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,231,838	0.10%
135,000	Time Warner Cable LLC	USD	5.875	11/15/2040	168,867	0.00%
68,005,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	70,954,724	1.29%
6,485,000	TransDigm, Inc.	USD	5.500	11/15/2027	6,748,291	0.12%
370,000	TransDigm, Inc.	USD	7.500	3/15/2027	396,363	0.01%
19,475,000	TransDigm, Inc.	USD	8.000	12/15/2025	21,154,719	0.39%
4,625,000	Travel & Leisure Co.	USD	4.625	3/1/2030	4,810,000	0.09%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,083,975	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,283,800	0.02%
195,000	TRI Pointe Group, Inc./TRI Pointe Homes, Inc.	USD	5.875	6/15/2024	216,791	0.00%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	9,391,525	0.17%
8,280,000	Twitter, Inc.	USD	0.000	3/15/2026	7,528,924	0.14%
195,835,000	U.S. Treasury Note	USD	0.125	11/30/2022	195,842,649	3.57%
109,525,000	U.S. Treasury Note	USD	0.125	12/31/2022	109,503,609	2.00%
117,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	116,963,437	2.13%
300,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	299,871,093	5.47%
7,860,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	8,245,353	0.15%
17,500,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,012,175	0.35%
34,335,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	37,863,608	0.69%
13,520,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	14,513,092	0.26%
1,560,000	Unifin Financiera SAB de CV	USD	9.875	1/28/2029	1,539,096	0.03%
23,872,140	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	26,291,582	0.48%
3,081,338	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,213,003	0.06%
2,280,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,366,002	0.04%
3,415,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,548,868	0.06%
1,310,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	1,386,963	0.03%
6,005,000	Verizon Communications, Inc.	USD	3.550	3/22/2051	6,100,302	0.11%
14,223,000	Verizon Communications, Inc.	USD	4.329	9/21/2028	16,395,990	0.30%
3,956,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	4,282,900	0.08%
4,469,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	5,166,539	0.09%
4,600,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	5,377,427	0.10%
15,890,000	Viatris, Inc.	USD	4.000	6/22/2050	15,793,172	0.29%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,874,217	0.03%
17,000,000	Western Digital Corp.	USD	1.500	2/1/2024	17,605,625	0.32%
4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	6,848,974	0.12%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	12,170,249	0.22%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,655,786	0.07%
2,405,000	Whirlpool Corp.	USD	4.600	5/15/2050	2,852,671	0.05%
2,678,000	WPX Energy, Inc.	USD	4.500	1/15/2030	2,884,876	0.05%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	20,041,710	0.37%
4,915,000	Ziggo BV	USD	5.500	1/15/2027	5,181,059	0.09%
	<b>Total</b>				<b>4,615,518,549</b>	<b>84.20%</b>
<b>Common Stocks</b>						
127,643	Abbott Laboratories				15,327,371	0.28%
53,834	Accenture PLC, Class A				15,610,245	0.28%
61,925	American Tower Corp.				15,776,632	0.29%
40,751	Anthem, Inc.				15,460,522	0.28%
117,618	Apple, Inc.				15,462,062	0.28%
80,804	Automatic Data Processing, Inc.				15,109,540	0.28%
9,229	Battalion Oil Corp.				110,748	0.00%
19,321	BlackRock, Inc.				15,829,695	0.29%
898,164	Bristol-Myers Squibb Co.				56,063,397	1.02%
152,651	Chevron Corp.				15,733,739	0.29%
300,061	Cisco Systems, Inc.				15,276,106	0.28%
2,500,188	Clear Channel Outdoor Holdings, Inc.				6,275,472	0.11%
287,445	Coca-Cola Co. (The)				15,516,281	0.28%
285,738	Comcast Corp., Class A				16,044,189	0.29%
363,031	Corning, Inc.				16,049,600	0.29%
41,640	Deere & Co.				15,442,194	0.28%
155,173	Duke Energy Corp.				15,624,369	0.29%
664,252	Hexion Holdings Corp., Class B				10,279,300	0.19%
48,107	Home Depot, Inc. (The)				15,570,793	0.28%
461,939	iHeartMedia, Inc., Class A				8,841,512	0.16%
23,768	iQor Holdings, Inc.				317,303	0.01%
94,154	Johnson & Johnson				15,321,680	0.28%
40,471	Lockheed Martin Corp.				15,401,644	0.28%
500,544	Lonestar Resources U.S., Inc.				3,648,966	0.07%
197,807	Merck & Co., Inc.				14,736,621	0.27%
60,248	Microsoft Corp.				15,193,341	0.28%
197,912	Morgan Stanley				16,337,636	0.30%
234,259	Newmont Corp.				14,620,104	0.27%

**Loomis Sayles Strategic Income Fund**  
Investments as of April 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
201,525	NextEra Energy, Inc.				15,620,203	0.28%
225,503	Paragon Offshore Ltd., Litigation Units, Class B				1,761,178	0.03%
60,638	Pioneer Energy Services Corp.				—	0.00%
114,541	Procter & Gamble Co. (The)				15,282,060	0.28%
154,901	Progressive Corp. (The)				15,604,727	0.28%
57,809	Scientific Games Corp., Class A				3,382,983	0.06%
134,368	Starbucks Corp.				15,383,792	0.28%
70,128	Union Pacific Corp.				15,574,728	0.28%
87,960	United Parcel Service, Inc., Class B				17,931,526	0.33%
39,314	UnitedHealth Group, Inc.				15,678,423	0.29%
111,145	Walmart, Inc.				15,550,297	0.28%
351,156	Whiting Petroleum Corp.				14,070,821	0.26%
666,093	Williams Cos., Inc. (The)				16,226,025	0.30%
	Total				573,047,825	10.45%
<b>Preferred Stocks</b>						
7,833	2020 Cash Mandatory Exchangeable Trust		5.250		9,198,527	0.17%
18,804	Bank of America Corp., Series L		7.250		26,626,088	0.49%
57,041	Boston Scientific Corp., Series A		5.500		6,706,881	0.12%
37,280	Bunge Ltd.		4.875		4,389,174	0.08%
242,297	El Paso Energy Capital Trust I		4.750		12,083,351	0.22%
1,596	Highwoods Properties, Inc., Series A		8.625		1,995,000	0.04%
208,246	Hovnanian Enterprises, Inc.		7.625		4,360,671	0.08%
10,425	iStar, Inc., Series G		7.650		267,923	0.00%
116,192	Prologis, Inc., Series Q		8.540		7,947,533	0.14%
7,500	Wells Fargo & Co., Class A, Series L		7.500		10,753,650	0.20%
	Total				84,328,798	1.54%
<b>Collateralized Loan Obligations</b>						
9,390,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.923	4/22/2034	9,389,902	0.17%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	2,887,255	0.05%
2,195,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	2,186,899	0.04%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	989,996	0.02%
6,010,000	Neuberger Berman CLO Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	3.100	7/15/2034	6,010,000	0.11%
3,480,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.100	4/15/2034	3,479,940	0.06%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	3.332	10/17/2031	9,695,000	0.18%
3,330,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	3.332	10/17/2031	3,330,000	0.06%
530,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	526,360	0.01%
	Total				38,495,352	0.70%
<b>Senior Loans</b>						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	7,055,194	0.13%
12,660,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	14,010,442	0.26%
5,210,000	Jazz Financing Lux S.a.r.l., USD Term Loan	USD		4/22/2028	5,220,837	0.09%
5,913,489	United Airlines, Inc., 2021 Term Loan B	USD		4/13/2028	5,978,951	0.11%
	Total				32,265,424	0.59%
<b>Closed-End Investment Companies</b>						
170,282	NexPoint Strategic Opportunities Fund				2,024,653	0.04%
<b>Short-Term Investments</b>						
1,906,507,718	Central Bank of Iceland	ISK	0.000		15,219,796	0.28%
86,299,619	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	5/3/2021	86,299,619	1.57%
	Total				101,519,415	1.85%



**Loomis Sayles Strategic Income Fund**  
Investments as of April 30, 2021 (Unaudited)

Total Investments	5,447,200,016	99.37%
Other assets less liabilities	34,403,191	0.63%
Net Assets	5,481,603,207	100.00%

**Forward Foreign Currency Contracts**

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/ (Depreciation)
Bank of America, N.A.	06/02/2021	BRL S	75,391,000	\$ 13,261,412	\$ 13,841,412	\$ (580,000)

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Short Position Contracts:</b>					
Ultra 10 Year U.S. Treasury Note	6/21/2021	(4,700)	\$ (682,960,151)	\$ (684,070,313)	\$ (1,110,162)
Ultra Long U.S. Treasury Bond	6/21/2021	(1,000)	(188,742,798)	(185,906,250)	2,836,548
<b>Total Short Position Contracts</b>					<b>\$ 1,726,386</b>
<b>Total Futures Contracts</b>					<b>\$ 1,726,386</b>

**Centrally Cleared Credit Default Swap Agreements**

Counterparty	Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Upfront Premiums Paid/Received	Market Value	Unrealized Appreciation/ (Depreciation)
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**Sell Protection**

CDX.NA.HY Series 36 500, 5-Year	(5.00%)	6/20/2026	266,000,000	23,260,373	\$27,723,998	<u>\$4,463,624</u>
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- (†) Amount shown represents units. One unit represents a principal amount of 1,000.  
 (††) Amount shown represents units. One unit represents a principal amount of 100.  
 (†††) Amount shown represents units. One unit represents a principal amount of 25.

Key to abbreviations:

BRL	Brazilian Real
INR	Indian Rupee
ISK	Icelandic Krona
MXN	Mexican Peso
USD	U.S. Dollar

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

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

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

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