

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
80,457	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	80,627	0.01%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,422	0.04%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	853,457	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,678,612	0.16%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.213	10/15/2037	3,931,416	0.38%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,733,145	0.17%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,861,109	0.18%
925,177	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	929,923	0.09%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	434,718	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,306,919	0.13%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,600,145	0.15%
3,953,148	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,193,893	0.40%
173,737	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	174,119	0.02%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	1,992,484	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,793,212	0.94%
389,815	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	406,092	0.04%
2,250,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	2,252,677	0.22%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.220	4/15/2026	2,579,797	0.25%
11,376	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	1.050	5/15/2023	11,180	0.00%
9,635	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.990	8/15/2023	9,424	0.00%
79,405	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	87,639	0.01%
644,030	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	733,307	0.07%
905,767	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,032,681	0.10%
445,607	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	496,467	0.05%
792,159	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.752	6/15/2048	849,409	0.08%
820,794	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.823	12/15/2036	873,517	0.08%
209,131	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.173	6/15/2043	216,773	0.02%
768,230	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	878,792	0.08%
2,753,084	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.642	6/25/2042	2,793,438	0.27%
4,416,839	Federal National Mortgage Association, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.602	8/25/2042	4,478,164	0.43%
4,706	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	1.190	9/25/2022	4,648	0.00%
12,137	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	1.140	4/25/2024	11,845	0.00%
6,406	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.175	8/25/2042	6,863	0.00%
166,300	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	172,408	0.02%
433,492	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.152	7/25/2037	425,806	0.04%
798,820	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.471	8/25/2038	836,754	0.08%
1,756,670	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.542	6/25/2042	1,775,000	0.17%
3,068,696	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.092	7/25/2043	2,997,663	0.29%
5,215,313	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.492	2/25/2045	5,250,750	0.50%
8,535,700	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.610	6/25/2050	8,633,732	0.83%
6,343,656	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	6,741,352	0.65%

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876,192	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.028	11/25/2022	877,377	0.08%
170,499	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	171,413	0.02%
4,488,418	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.552	1/25/2027	4,545,062	0.44%
305,063	FHLMC, 6-month LIBOR + 1.711%	1.961	6/1/2037	305,303	0.03%
179,807	FHLMC, 12-month LIBOR + 1.753%	2.052	3/1/2038	181,962	0.02%
205,261	FHLMC, 1-year CMT + 1.941%	2.065	9/1/2038	206,246	0.02%
177,067	FHLMC, 12-month LIBOR + 1.733%	2.106	4/1/2037	184,946	0.02%
1,072,298	FHLMC, 12-month LIBOR + 1.894%	2.147	9/1/2041	1,133,705	0.11%
156,054	FHLMC, 12-month LIBOR + 1.829%	2.186	11/1/2038	158,524	0.02%
53,717	FHLMC, 12-month LIBOR + 1.742%	2.246	12/1/2037	54,107	0.01%
476,076	FHLMC, 12-month LIBOR + 1.899%	2.274	4/1/2037	479,856	0.05%
118,482	FHLMC, 12-month LIBOR + 1.662%	2.285	11/1/2038	119,425	0.01%
399,798	FHLMC, 1-year CMT + 2.165%	2.290	4/1/2036	400,391	0.04%
2,394,879	FHLMC, 12-month LIBOR + 1.842%	2.355	1/1/2046	2,486,342	0.24%
114,774	FHLMC, 1-year CMT + 2.209%	2.367	9/1/2038	115,412	0.01%
525,522	FHLMC, 12-month LIBOR + 1.764%	2.373	9/1/2035	548,748	0.05%
394,849	FHLMC, 1-year CMT + 2.245%	2.374	3/1/2036	421,636	0.04%
128,861	FHLMC, 1-year CMT + 2.250%	2.375	2/1/2035	137,394	0.01%
1,021,090	FHLMC, 1-year CMT + 2.255%	2.395	2/1/2036	1,085,074	0.10%
536,890	FHLMC, 1-year CMT + 2.285%	2.410	2/1/2036	567,642	0.05%
1,774,650	FHLMC, 1-year CMT + 2.249%	2.466	3/1/2037	1,887,172	0.18%
367,352	FHLMC, 1-year CMT + 2.247%	2.521	9/1/2038	390,513	0.04%
51,237	FHLMC, 12-month LIBOR + 2.180%	2.555	3/1/2037	51,589	0.01%
513,863	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	516,830	0.05%
179,631	FHLMC, 12-month LIBOR + 1.935%	2.631	12/1/2034	181,926	0.02%
28,491	FHLMC	3.000	10/1/2026	29,989	0.00%
53,554	FHLMC	4.000	12/1/2024	56,893	0.01%
148,576	FHLMC	4.000	1/1/2042	162,403	0.02%
71,708	FHLMC	4.500	1/1/2025	75,390	0.01%
11,915	FHLMC	4.500	5/1/2034	12,826	0.00%
18,341	FHLMC	5.500	10/1/2023	18,866	0.00%
156,614	FHLMC	6.500	12/1/2034	179,393	0.02%
74	FHLMC	7.500	6/1/2026	80	0.00%
7,599,563	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.540	1/25/2027	7,648,065	0.73%
13,589,087	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.786	2/25/2027	13,726,404	1.32%
17,873,132	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.910	2/25/2027	17,843,212	1.71%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.886	3/25/2030	31,478,642	3.02%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.010	3/25/2030	31,786,604	3.04%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.736	8/25/2029	8,527,810	0.82%
13,170,141	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,364,065	1.38%
5,974,690	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	0.190	1/25/2028	5,963,411	0.57%
1,030,202	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	1,030,045	0.10%
5,753,433	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	5,793,575	0.56%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,359,020	0.80%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,292,121	0.79%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,023,528	0.77%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,856,421	0.27%
1,212,082	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,228,482	0.12%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,323,465	0.80%
216,610	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.416	11/25/2021	216,644	0.02%
445,689	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.736	1/25/2023	446,151	0.04%
2,577,992	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.476	10/25/2025	2,586,854	0.25%
11,870,508	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.586	10/25/2026	11,953,668	1.15%

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4,723,134	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.556	5/25/2030	4,765,158	0.46%
4,358,320	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.590	5/25/2030	4,387,550	0.42%
8,635,171	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.526	6/25/2030	8,677,649	0.83%
4,851,770	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.520	6/25/2030	4,880,751	0.47%
3,168,118	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.446	6/25/2027	3,189,002	0.31%
2,376,088	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.410	6/25/2027	2,384,057	0.23%
1,727,096	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.386	7/25/2030	1,732,077	0.17%
1,452,954	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.330	7/25/2030	1,461,798	0.14%
1,773,489	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.386	8/25/2030	1,770,868	0.17%
4,727,710	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.340	8/25/2030	4,760,412	0.46%
2,554,193	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.376	8/25/2027	2,558,090	0.25%
2,280,821	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.330	8/25/2027	2,291,372	0.22%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,325,562	1.09%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,265,559	0.79%
854,192	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	863,581	0.08%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.426	4/25/2030	2,856,801	0.27%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.380	4/25/2030	3,168,043	0.30%
2,253,401	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.476	10/25/2045	2,259,447	0.22%
6,323	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.701	3/25/2044	7,280	0.00%
359,197	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.316	10/25/2044	367,040	0.04%
382,373	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	383,961	0.04%
623,494	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	625,374	0.06%
22,316	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	22,821	0.00%
413,304	FNMA, 6-month LIBOR + 1.546%	1.796	7/1/2035	429,407	0.04%
201,499	FNMA, 12-month LIBOR + 1.587%	1.928	4/1/2037	203,272	0.02%
1,085,015	FNMA, 12-month LIBOR + 1.588%	2.096	4/1/2037	1,141,529	0.11%
644,293	FNMA, 12-month LIBOR + 1.579%	2.098	7/1/2035	670,022	0.06%
44,675	FNMA, 12-month LIBOR + 1.754%	2.129	1/1/2037	45,364	0.00%
379,888	FNMA, 12-month LIBOR + 1.760%	2.135	2/1/2037	384,596	0.04%
213,582	FNMA, 12-month LIBOR + 1.609%	2.150	10/1/2033	222,065	0.02%
905,261	FNMA, 12-month LIBOR + 1.783%	2.158	3/1/2037	959,504	0.09%
133,403	FNMA, 12-month LIBOR + 1.800%	2.175	3/1/2034	140,925	0.01%
120,425	FNMA, 12-month LIBOR + 1.800%	2.175	12/1/2041	121,272	0.01%
986,205	FNMA, 12-month LIBOR + 1.820%	2.195	2/1/2047	1,058,784	0.10%
180,874	FNMA, 12-month LIBOR + 1.671%	2.224	11/1/2036	190,770	0.02%
97,015	FNMA, 1-year CMT + 2.141%	2.266	4/1/2033	97,241	0.01%
115,946	FNMA, 12-month LIBOR + 1.479%	2.271	8/1/2035	115,967	0.01%
591,110	FNMA, 12-month LIBOR + 1.597%	2.274	9/1/2037	615,457	0.06%
140,077	FNMA, 12-month LIBOR + 1.731%	2.275	11/1/2035	148,033	0.01%
930,545	FNMA, 12-month LIBOR + 1.733%	2.298	9/1/2037	984,872	0.09%
1,196,426	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,262,549	0.12%
403,256	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	419,209	0.04%
341,159	FNMA, 1-year CMT + 2.128%	2.316	6/1/2036	353,162	0.03%
239,980	FNMA, 1-year CMT + 2.207%	2.344	4/1/2034	241,713	0.02%
231,309	FNMA, 1-year CMT + 2.147%	2.361	9/1/2034	245,193	0.02%
185,136	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	185,710	0.02%
1,278,133	FNMA, 1-year CMT + 2.223%	2.380	4/1/2034	1,355,800	0.13%
1,081,668	FNMA, 1-year CMT + 2.168%	2.396	12/1/2040	1,144,250	0.11%
67,649	FNMA, 12-month LIBOR + 1.802%	2.421	7/1/2041	67,972	0.01%
1,215,235	FNMA, 1-year CMT + 2.174%	2.429	11/1/2033	1,285,975	0.12%
456,068	FNMA, 6-month LIBOR + 2.193%	2.443	7/1/2037	480,731	0.05%
2,292,442	FNMA, 1-year CMT + 2.212%	2.447	10/1/2034	2,429,271	0.23%
479,065	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	484,938	0.05%
219,825	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	221,542	0.02%
70,944	FNMA, 1-year CMT + 2.145%	2.465	9/1/2036	72,321	0.01%
340,530	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	342,100	0.03%
231,793	FNMA, 12-month LIBOR + 1.639%	2.582	8/1/2038	234,022	0.02%

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160,182	FNMA, 1-year CMT + 2.480%	2.605	5/1/2035	170,059	0.02%
382,103	FNMA, 1-year CMT + 2.287%	2.630	6/1/2033	381,560	0.04%
385,743	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	391,430	0.04%
634,342	FNMA, 1-year CMT + 2.274%	2.649	6/1/2037	677,342	0.07%
161,576	FNMA, 1-year CMT + 2.500%	2.682	8/1/2036	173,839	0.02%
155,066	FNMA, 12-month LIBOR + 2.473%	2.723	6/1/2035	157,076	0.02%
59,476	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	59,852	0.01%
86,433	FNMA	3.000	3/1/2042	92,538	0.01%
5,200,000	FNMA	3.580	1/1/2026	5,737,293	0.55%
380,042	FNMA	5.000	7/1/2037	432,711	0.04%
435,224	FNMA	5.000	2/1/2038	496,832	0.05%
74,626	FNMA	5.500	11/1/2023	77,216	0.01%
58,368	FNMA	5.500	1/1/2024	60,724	0.01%
214,109	FNMA	5.500	3/1/2033	243,797	0.02%
22,961	FNMA	6.000	9/1/2022	23,386	0.00%
59,045	FNMA	6.000	12/1/2022	60,554	0.01%
20,886	FNMA	6.000	12/1/2022	21,080	0.00%
2,238	FNMA	6.500	7/1/2032	2,506	0.00%
1,339	FNMA	6.500	1/1/2033	1,518	0.00%
3,275	FNMA	6.500	10/1/2033	3,700	0.00%
2,570	FNMA	6.500	10/1/2033	2,923	0.00%
2,267	FNMA	6.500	10/1/2033	2,585	0.00%
117,140	FNMA	6.500	10/1/2034	131,152	0.01%
1,807	FNMA	6.500	12/1/2034	2,108	0.00%
2,887	FNMA	6.500	2/1/2036	3,279	0.00%
16,623	FNMA	6.500	11/1/2037	19,474	0.00%
11,640	FNMA	7.500	12/1/2030	13,056	0.00%
10,646	FNMA	7.500	7/1/2031	12,277	0.00%
20,064	FNMA	7.500	9/1/2032	20,814	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	599,526	0.06%
20,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	0.268	3/25/2028	20,600,000	1.97%
1,544,364	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.366	10/25/2027	1,547,129	0.15%
1,854,236	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.320	10/25/2027	1,859,899	0.18%
5,185,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	0.260	12/25/2030	5,185,000	0.50%
3,674,617	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	0.219	8/25/2024	3,674,588	0.35%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	477,545	0.05%
849,281	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	857,953	0.08%
1,076,182	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,088,601	0.10%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,185,134	0.11%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	507,088	0.05%
1,809,033	GNMA, 1-month LIBOR + 1.749%	1.863	2/20/2061	1,903,719	0.18%
1,501,991	GNMA, 1-month LIBOR + 1.890%	1.997	2/20/2063	1,569,955	0.15%
1,585,217	GNMA, 1-month LIBOR + 2.173%	2.280	3/20/2063	1,652,831	0.16%
697,112	GNMA, 1-month LIBOR + 2.247%	2.354	6/20/2065	758,721	0.07%
683,428	GNMA, 1-month LIBOR + 2.249%	2.361	5/20/2065	739,515	0.07%
848,310	GNMA, 1-month LIBOR + 2.348%	2.456	2/20/2063	893,962	0.09%
47,989	GNMA	3.640	3/20/2063	48,263	0.00%
32,615	GNMA	3.677	2/20/2063	33,070	0.00%
54,375	GNMA	4.004	12/20/2062	57,051	0.01%
136,945	GNMA	4.036	6/20/2063	141,965	0.01%
23,936	GNMA	4.140	12/20/2061	25,857	0.00%
84,685	GNMA	4.284	4/20/2063	88,880	0.01%
13,762	GNMA	4.327	8/20/2061	15,127	0.00%
2,798,867	GNMA	4.434	10/20/2065	3,104,597	0.30%
271,090	GNMA	4.528	7/20/2063	292,451	0.03%
5,028	GNMA	4.597	8/20/2062	5,485	0.00%
1,561,364	GNMA	4.600	2/20/2066	1,695,408	0.16%
8,287	GNMA	4.608	2/20/2062	8,558	0.00%
1,811,693	GNMA	4.613	3/20/2064	1,937,033	0.19%
258,684	GNMA	4.627	1/20/2064	277,479	0.03%
22,223	GNMA	4.630	12/20/2061	22,374	0.00%
3,491	GNMA	4.630	2/20/2062	3,583	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,748,541	GNMA	4.670	11/20/2063	1,877,538	0.18%
1,154	GNMA	4.700	6/20/2061	1,317	0.00%
25,853	GNMA	4.700	8/20/2061	28,296	0.00%
19,985	GNMA	4.700	8/20/2061	20,298	0.00%
8,185	GNMA	4.700	6/20/2062	8,340	0.00%
10,961	GNMA	4.700	11/20/2062	10,893	0.00%
878,301	GNMA	4.700	5/20/2064	933,268	0.09%
2,731	GNMA	4.926	4/20/2061	2,873	0.00%
7,817	GNMA	6.000	12/15/2031	9,158	0.00%
31,260	GNMA	6.500	5/15/2031	36,573	0.00%
34,135	GNMA	7.000	10/15/2028	37,588	0.00%
3,218,522	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.857	2/20/2067	3,257,672	0.31%
3,291,287	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.500	8/20/2069	3,288,538	0.32%
4,950,192	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.707	1/20/2070	5,014,050	0.48%
108,967	Government National Mortgage Association, Series 2003-72, Class Z	5.296	11/16/2045	118,984	0.01%
1,357,851	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.293	2/20/2035	1,356,934	0.13%
996,074	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.613	10/20/2037	1,002,461	0.10%
403,737	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.243	11/20/2059	404,878	0.04%
928,098	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.437	10/20/2060	929,195	0.09%
766,931	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.457	10/20/2060	768,276	0.07%
432,498	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.487	12/20/2060	433,593	0.04%
47,238	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.657	9/20/2061	47,519	0.00%
596,022	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.557	2/20/2061	598,377	0.06%
42,130	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.707	2/20/2061	42,389	0.00%
32,202	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	33,801	0.00%
32,268	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	31,625	0.00%
2,942,846	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.343	9/20/2038	2,947,021	0.28%
458	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.557	5/20/2062	455	0.00%
535,340	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.627	8/20/2062	538,158	0.05%
1,664,814	Government National Mortgage Association, Series 2012-H20, Class PT	0.908	7/20/2062	1,662,100	0.16%
122,947	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.607	10/20/2062	122,474	0.01%
42,672	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.607	12/20/2062	42,483	0.00%
1,853,536	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.457	3/20/2063	1,856,090	0.18%
1,507,390	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.507	3/20/2063	1,511,303	0.14%
246,415	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.577	5/20/2063	247,362	0.02%
5,850,744	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.700	4/20/2063	5,828,395	0.56%
4,077,981	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.610	7/20/2064	4,105,276	0.39%
3,131,853	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.607	7/20/2064	3,155,385	0.30%
2,402,643	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.577	2/20/2065	2,416,045	0.23%
21,520	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.407	4/20/2061	21,419	0.00%
20,077	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	20,151	0.00%
292,911	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.587	4/20/2065	294,871	0.03%
4,608,896	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,732,805	0.45%
5,212	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.357	4/20/2065	5,158	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,002,743	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.337	5/20/2065	2,999,778	0.29%
125,408	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.407	7/20/2065	124,823	0.01%
5,662	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.807	10/20/2065	5,643	0.00%
6,606	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.787	8/20/2061	6,624	0.00%
4,504,328	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.027	2/20/2066	4,591,526	0.44%
20,935	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.707	4/20/2066	20,730	0.00%
29,733	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.507	9/20/2063	29,439	0.00%
1,395,255	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.657	9/20/2066	1,405,654	0.13%
91,721	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.307	10/20/2064	91,674	0.01%
6,377,832	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	6,313,082	0.60%
147,878	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.457	9/20/2068	147,584	0.01%
8,993,579	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.527	9/20/2068	9,052,194	0.87%
8,759,688	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	9,420,673	0.90%
2,857,615	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.486	4/20/2048	2,871,109	0.28%
5,262,382	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.536	5/20/2046	5,246,879	0.50%
5,402,884	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.607	6/20/2069	5,449,897	0.52%
11,173,405	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.743	4/20/2070	11,234,926	1.08%
12,195,266	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.493	5/20/2070	12,083,593	1.16%
5,503,969	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.610	1/20/2070	5,501,547	0.53%
131,381	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	133,059	0.01%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	415,725	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,367,318	0.23%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	593,409	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	820,547	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,071,603	0.10%
763,901	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	776,965	0.07%
3,064,950	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	3,123,046	0.30%
945,920	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	955,237	0.09%
2,620,000	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	2,626,676	0.25%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,827,981	0.18%
1,354,080	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	1,363,450	0.13%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	631,047	0.06%
1,292,943	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,298,089	0.12%
36,756	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.042	1/25/2039	36,899	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.543	11/15/2027	2,382,859	0.23%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	780,186	0.07%
546,423	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	546,826	0.05%
714,593	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	724,005	0.07%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	456,293	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	680,270	0.07%
15,870,000	U.S. Treasury Note	0.125	6/30/2022	15,873,720	1.52%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of June 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
27,410,000	U.S. Treasury Note	0.125	6/30/2023	27,344,687	2.62%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,319,254	1.75%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,562,119	1.30%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,794,815	1.23%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,301,545	1.27%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	46,915,552	4.49%
7,255,000	U.S. Treasury Note	0.375	11/30/2025	7,124,353	0.68%
56,000,000	U.S. Treasury Note	0.375	12/31/2025	54,939,063	5.26%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	24,190,336	2.32%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,577,180	0.44%
11,585,000	U.S. Treasury Note	0.500	2/28/2026	11,409,415	1.09%
25,725,000	U.S. Treasury Note	0.750	3/31/2026	25,609,438	2.45%
12,885,000	U.S. Treasury Note	0.875	6/30/2026	12,878,960	1.23%
7,030,000	U.S. Treasury Note	1.250	7/31/2023	7,173,895	0.69%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,043,500	1.15%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,250,215	0.69%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,529,310	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	71,529,000	6.85%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	10,822,952	1.04%
5,834	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	5,835	0.00%
1,447,522	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,504,994	0.14%
1,609,733	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	1,614,585	0.15%
514,312	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	520,353	0.05%
	Total			992,245,146	95.04%
Short-Term Investments					
12,477,827	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	12,477,827	1.20%
23,195,000	U.S. Treasury Bills	0.025-0.040(+)	7/6/2021	23,194,883	2.22%
15,260,000	U.S. Treasury Bills	0.040(+)	7/13/2021	15,259,797	1.46%
	Total			50,932,507	4.88%
	Total Investments			1,043,177,653	99.92%
	Other assets less liabilities			824,249	0.08%
	Net Assets			1,044,001,902	100.00%

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

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

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

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

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

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

Loomis Sayles Limited Term Government and Agency Fund
Investments as of May 31, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
125,464	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	125,879	0.01%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,965	0.04%
258,333	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	258,726	0.03%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	855,993	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,667,581	0.16%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.241	10/15/2037	3,931,235	0.38%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,734,094	0.17%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,836,611	0.18%
954,703	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	960,854	0.09%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	434,469	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,307,503	0.13%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,605,396	0.16%
4,008,983	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,262,355	0.41%
190,476	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	190,987	0.02%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	1,996,200	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,811,039	0.95%
405,003	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	422,912	0.04%
2,250,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	2,253,342	0.22%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.250	4/15/2026	2,576,433	0.25%
12,073	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	1.110	5/15/2023	11,861	0.00%
10,207	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.930	8/15/2023	9,979	0.00%
80,895	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	89,631	0.01%
654,184	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	747,928	0.07%
942,939	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,079,285	0.10%
446,106	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	498,791	0.05%
831,664	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.781	6/15/2048	890,724	0.09%
850,342	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.796	12/15/2036	906,371	0.09%
228,416	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.201	6/15/2043	233,767	0.02%
773,448	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	888,563	0.09%
2,870,065	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.642	6/25/2042	2,912,062	0.28%
4,641,010	Federal National Mortgage Association, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.602	8/25/2042	4,705,130	0.45%
5,164	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	1.250	9/25/2022	5,100	0.00%
12,657	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	1.080	4/25/2024	12,348	0.00%
6,452	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.168	8/25/2042	6,924	0.00%
175,918	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	182,643	0.02%
445,335	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.172	7/25/2037	437,476	0.04%
817,040	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.452	8/25/2038	855,145	0.08%
1,856,431	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.542	6/25/2042	1,875,716	0.18%
3,330,095	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.092	7/25/2043	3,251,229	0.31%
5,354,189	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.492	2/25/2045	5,390,671	0.52%
8,880,502	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.615	6/25/2050	8,871,763	0.86%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
6,573,413	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	7,016,441	0.68%
878,201	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.046	11/25/2022	879,568	0.09%
190,613	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	191,794	0.02%
4,570,840	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.570	1/25/2027	4,629,479	0.45%
306,403	FHLMC, 6-month LIBOR + 1.711%	1.961	6/1/2037	306,594	0.03%
206,149	FHLMC, 1-year CMT + 1.941%	2.065	9/1/2038	207,189	0.02%
180,396	FHLMC, 12-month LIBOR + 1.753%	2.105	3/1/2038	182,634	0.02%
186,171	FHLMC, 12-month LIBOR + 1.733%	2.109	4/1/2037	194,492	0.02%
775,988	FHLMC, 12-month LIBOR + 1.737%	2.111	4/1/2037	781,172	0.08%
1,080,332	FHLMC, 12-month LIBOR + 1.894%	2.147	9/1/2041	1,141,994	0.11%
157,325	FHLMC, 12-month LIBOR + 1.828%	2.244	11/1/2038	159,882	0.02%
53,997	FHLMC, 12-month LIBOR + 1.741%	2.245	12/1/2037	54,394	0.01%
118,847	FHLMC, 12-month LIBOR + 1.662%	2.360	11/1/2038	119,779	0.01%
115,364	FHLMC, 1-year CMT + 2.209%	2.368	9/1/2038	116,034	0.01%
528,007	FHLMC, 12-month LIBOR + 1.764%	2.373	9/1/2035	551,564	0.05%
415,197	FHLMC, 1-year CMT + 2.245%	2.374	3/1/2036	443,570	0.04%
131,001	FHLMC, 1-year CMT + 2.250%	2.375	2/1/2035	139,741	0.01%
2,532,135	FHLMC, 12-month LIBOR + 1.842%	2.380	1/1/2046	2,629,293	0.25%
1,031,183	FHLMC, 1-year CMT + 2.255%	2.407	2/1/2036	1,095,974	0.11%
540,171	FHLMC, 1-year CMT + 2.285%	2.410	2/1/2036	571,362	0.06%
402,918	FHLMC, 1-year CMT + 2.165%	2.439	4/1/2036	403,741	0.04%
1,789,592	FHLMC, 1-year CMT + 2.248%	2.492	3/1/2037	1,903,916	0.18%
369,936	FHLMC, 1-year CMT + 2.247%	2.529	9/1/2038	393,438	0.04%
51,237	FHLMC, 12-month LIBOR + 2.180%	2.555	3/1/2037	51,593	0.01%
517,823	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	520,989	0.05%
198,828	FHLMC, 12-month LIBOR + 1.932%	2.599	12/1/2034	201,471	0.02%
29,581	FHLMC	3.000	10/1/2026	31,212	0.00%
55,152	FHLMC	4.000	12/1/2024	58,644	0.01%
153,098	FHLMC	4.000	1/1/2042	167,326	0.02%
75,142	FHLMC	4.500	1/1/2025	78,998	0.01%
11,973	FHLMC	4.500	5/1/2034	12,927	0.00%
20,526	FHLMC	5.500	10/1/2023	21,168	0.00%
162,692	FHLMC	6.500	12/1/2034	187,067	0.02%
76	FHLMC	7.500	6/1/2026	83	0.00%
7,600,538	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.540	1/25/2027	7,641,847	0.74%
13,590,610	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.807	2/25/2027	13,730,384	1.32%
17,875,135	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.910	2/25/2027	17,879,174	1.73%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.907	3/25/2030	31,479,177	3.04%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.010	3/25/2030	31,791,173	3.07%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.757	8/25/2029	8,527,970	0.82%
13,186,141	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,466,778	1.40%
5,974,792	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	0.190	1/25/2028	5,963,413	0.58%
1,618,805	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	1,622,547	0.16%
5,822,205	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	5,876,755	0.57%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,402,013	0.81%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,326,518	0.80%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,067,697	0.78%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,873,076	0.28%
1,243,250	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,265,074	0.12%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,352,278	0.81%
216,844	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.437	11/25/2021	216,888	0.02%
539,071	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.757	1/25/2023	539,669	0.05%
2,631,763	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.497	10/25/2025	2,641,011	0.26%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
11,871,623	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.607	10/25/2026	11,956,371	1.15%
4,723,348	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.577	5/25/2030	4,765,852	0.46%
4,358,517	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.590	5/25/2030	4,379,401	0.42%
8,810,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.547	6/25/2030	8,883,173	0.86%
4,950,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.520	6/25/2030	4,988,533	0.48%
3,168,599	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.467	6/25/2027	3,189,851	0.31%
2,376,449	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.410	6/25/2027	2,383,200	0.23%
1,784,181	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.407	7/25/2030	1,789,198	0.17%
1,500,978	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.330	7/25/2030	1,510,210	0.15%
1,773,489	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.407	8/25/2030	1,773,489	0.17%
4,727,710	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.340	8/25/2030	4,760,752	0.46%
2,584,212	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.397	8/25/2027	2,588,142	0.25%
2,307,627	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.330	8/25/2027	2,318,461	0.22%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,390,381	1.10%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,309,352	0.80%
856,386	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	867,889	0.08%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.447	4/25/2030	2,863,556	0.28%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.380	4/25/2030	3,168,376	0.31%
2,259,243	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.497	10/25/2045	2,265,420	0.22%
6,386	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.696	3/25/2044	7,372	0.00%
367,367	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.327	10/25/2044	373,737	0.04%
425,559	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	427,256	0.04%
670,025	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	671,488	0.07%
28,013	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	28,694	0.00%
421,976	FNMA, 6-month LIBOR + 1.546%	1.793	7/1/2035	438,448	0.04%
202,365	FNMA, 12-month LIBOR + 1.587%	1.928	4/1/2037	204,152	0.02%
649,620	FNMA, 12-month LIBOR + 1.579%	2.109	7/1/2035	675,873	0.07%
44,869	FNMA, 12-month LIBOR + 1.754%	2.129	1/1/2037	45,564	0.00%
381,931	FNMA, 12-month LIBOR + 1.760%	2.135	2/1/2037	386,688	0.04%
244,274	FNMA, 12-month LIBOR + 1.650%	2.150	10/1/2033	256,880	0.02%
909,392	FNMA, 12-month LIBOR + 1.783%	2.158	3/1/2037	963,912	0.09%
1,138,437	FNMA, 12-month LIBOR + 1.591%	2.163	4/1/2037	1,198,720	0.12%
134,406	FNMA, 12-month LIBOR + 1.800%	2.175	3/1/2034	142,016	0.01%
120,857	FNMA, 12-month LIBOR + 1.800%	2.175	12/1/2041	121,710	0.01%
988,449	FNMA, 12-month LIBOR + 1.820%	2.195	2/1/2047	1,061,113	0.10%
182,686	FNMA, 12-month LIBOR + 1.671%	2.253	11/1/2036	192,780	0.02%
97,588	FNMA, 1-year CMT + 2.141%	2.266	4/1/2033	97,846	0.01%
116,503	FNMA, 12-month LIBOR + 1.479%	2.272	8/1/2035	116,518	0.01%
702,043	FNMA, 12-month LIBOR + 1.625%	2.273	9/1/2037	732,107	0.07%
140,847	FNMA, 12-month LIBOR + 1.731%	2.275	11/1/2035	148,911	0.01%
936,018	FNMA, 12-month LIBOR + 1.733%	2.299	9/1/2037	991,668	0.10%
1,200,700	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,267,403	0.12%
405,371	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	421,537	0.04%
241,853	FNMA, 1-year CMT + 2.207%	2.343	4/1/2034	243,663	0.02%
233,088	FNMA, 1-year CMT + 2.147%	2.361	9/1/2034	247,225	0.02%
186,273	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	186,873	0.02%
343,274	FNMA, 1-year CMT + 2.128%	2.367	6/1/2036	355,482	0.03%
1,323,768	FNMA, 1-year CMT + 2.224%	2.407	4/1/2034	1,403,141	0.14%
67,951	FNMA, 12-month LIBOR + 1.802%	2.420	7/1/2041	68,293	0.01%
1,226,374	FNMA, 1-year CMT + 2.174%	2.428	11/1/2033	1,298,193	0.13%
458,267	FNMA, 6-month LIBOR + 2.193%	2.443	7/1/2037	483,092	0.05%
481,557	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	487,653	0.05%
1,096,876	FNMA, 1-year CMT + 2.169%	2.459	12/1/2040	1,160,877	0.11%
221,154	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	222,933	0.02%
2,310,029	FNMA, 1-year CMT + 2.212%	2.480	10/1/2034	2,449,649	0.24%
342,136	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	343,780	0.03%

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86,995	FNMA, 1-year CMT + 2.145%	2.528	9/1/2036	88,896	0.01%
232,625	FNMA, 12-month LIBOR + 1.639%	2.537	8/1/2038	234,949	0.02%
161,120	FNMA, 1-year CMT + 2.480%	2.604	5/1/2035	171,118	0.02%
388,379	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	394,681	0.04%
637,473	FNMA, 1-year CMT + 2.274%	2.649	6/1/2037	681,795	0.07%
384,770	FNMA, 1-year CMT + 2.287%	2.678	6/1/2033	384,678	0.04%
162,449	FNMA, 1-year CMT + 2.500%	2.743	8/1/2036	174,934	0.02%
59,810	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	60,197	0.01%
86,765	FNMA	3.000	3/1/2042	92,944	0.01%
156,015	FNMA, 12-month LIBOR + 2.473%	3.348	6/1/2035	157,972	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,767,584	0.56%
389,637	FNMA	5.000	7/1/2037	445,143	0.04%
444,619	FNMA	5.000	2/1/2038	509,240	0.05%
78,216	FNMA	5.500	11/1/2023	81,081	0.01%
65,695	FNMA	5.500	1/1/2024	68,571	0.01%
215,226	FNMA	5.500	3/1/2033	245,210	0.02%
24,978	FNMA	6.000	9/1/2022	25,483	0.00%
64,842	FNMA	6.000	12/1/2022	66,649	0.01%
25,500	FNMA	6.000	12/1/2022	25,775	0.00%
2,263	FNMA	6.500	7/1/2032	2,536	0.00%
1,361	FNMA	6.500	1/1/2033	1,550	0.00%
3,292	FNMA	6.500	10/1/2033	3,736	0.00%
2,584	FNMA	6.500	10/1/2033	2,953	0.00%
2,278	FNMA	6.500	10/1/2033	2,610	0.00%
117,594	FNMA	6.500	10/1/2034	131,764	0.01%
1,815	FNMA	6.500	12/1/2034	2,128	0.00%
3,437	FNMA	6.500	2/1/2036	3,982	0.00%
16,672	FNMA	6.500	11/1/2037	19,628	0.00%
11,722	FNMA	7.500	12/1/2030	13,196	0.00%
10,723	FNMA	7.500	7/1/2031	12,433	0.00%
20,207	FNMA	7.500	9/1/2032	20,979	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	600,370	0.06%
12,746	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	12,765	0.00%
20,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	0.260	3/25/2028	20,600,000	1.99%
1,544,467	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.387	10/25/2027	1,546,780	0.15%
1,854,360	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.320	10/25/2027	1,860,112	0.18%
5,185,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	0.260	12/25/2030	5,185,000	0.50%
3,675,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	0.210	8/25/2024	3,675,000	0.35%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	478,257	0.05%
910,580	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	920,209	0.09%
1,166,046	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,180,620	0.11%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,186,336	0.11%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	507,377	0.05%
1,857,703	GNMA, 1-month LIBOR + 1.742%	1.879	2/20/2061	1,955,541	0.19%
1,525,712	GNMA, 1-month LIBOR + 1.890%	2.009	2/20/2063	1,596,195	0.15%
1,612,027	GNMA, 1-month LIBOR + 2.173%	2.292	3/20/2063	1,682,482	0.16%
698,083	GNMA, 1-month LIBOR + 2.247%	2.367	6/20/2065	760,622	0.07%
689,957	GNMA, 1-month LIBOR + 2.254%	2.373	5/20/2065	747,769	0.07%
877,897	GNMA, 1-month LIBOR + 2.349%	2.470	2/20/2063	925,570	0.09%
47,900	GNMA	3.640	3/20/2063	48,321	0.00%
32,516	GNMA	3.677	2/20/2063	33,069	0.00%
274,832	GNMA	3.835	6/20/2063	285,743	0.03%
54,463	GNMA	4.003	12/20/2062	57,225	0.01%
23,853	GNMA	4.140	12/20/2061	25,892	0.00%
84,384	GNMA	4.284	4/20/2063	88,874	0.01%
13,717	GNMA	4.327	8/20/2061	15,154	0.00%
2,788,563	GNMA	4.434	10/20/2065	3,111,976	0.30%
270,147	GNMA	4.528	7/20/2063	292,764	0.03%
5,291	GNMA	4.575	8/20/2062	5,780	0.00%
1,578,509	GNMA	4.599	2/20/2066	1,722,531	0.17%
8,256	GNMA	4.608	2/20/2062	8,562	0.00%

Loomis Sayles Limited Term Government and Agency Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,804,755	GNMA	4.613	3/20/2064	1,937,673	0.19%
257,737	GNMA	4.627	1/20/2064	277,462	0.03%
22,138	GNMA	4.630	12/20/2061	22,382	0.00%
3,496	GNMA	4.630	2/20/2062	3,602	0.00%
1,741,763	GNMA	4.670	11/20/2063	1,877,046	0.18%
940,515	GNMA	4.678	5/20/2064	1,003,778	0.10%
1,150	GNMA	4.700	6/20/2061	1,320	0.00%
25,752	GNMA	4.700	8/20/2061	28,317	0.00%
19,907	GNMA	4.700	8/20/2061	20,268	0.00%
8,201	GNMA	4.700	6/20/2062	8,392	0.00%
10,918	GNMA	4.700	11/20/2062	10,895	0.00%
2,884	GNMA	4.908	4/20/2061	3,046	0.00%
7,878	GNMA	6.000	12/15/2031	9,231	0.00%
32,047	GNMA	6.500	5/15/2031	37,667	0.00%
40,941	GNMA	7.000	10/15/2028	45,546	0.00%
3,286,411	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.860	2/20/2067	3,327,039	0.32%
3,342,537	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.520	8/20/2069	3,339,662	0.32%
5,026,721	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.710	1/20/2070	5,092,116	0.49%
109,594	Government National Mortgage Association, Series 2003-72, Class Z	5.295	11/16/2045	119,619	0.01%
18,341	Government National Mortgage Association, Series 2003-88, Class Z	5.523	3/16/2046	18,333	0.00%
1,390,389	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.299	2/20/2035	1,389,438	0.13%
1,019,630	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.619	10/20/2037	1,026,381	0.10%
413,417	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.249	11/20/2059	414,671	0.04%
940,709	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.440	10/20/2060	941,896	0.09%
767,081	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.460	10/20/2060	768,491	0.07%
436,986	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.490	12/20/2060	438,128	0.04%
47,717	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.660	9/20/2061	48,009	0.00%
608,804	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.560	2/20/2061	611,296	0.06%
42,601	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.710	2/20/2061	42,870	0.00%
32,235	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	33,983	0.00%
32,771	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	32,130	0.00%
2,990,308	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.349	9/20/2038	2,994,623	0.29%
458	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.560	5/20/2062	455	0.00%
546,553	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.630	8/20/2062	549,483	0.05%
1,688,262	Government National Mortgage Association, Series 2012-H20, Class PT	0.922	7/20/2062	1,685,648	0.16%
123,818	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.610	10/20/2062	123,366	0.01%
42,768	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.610	12/20/2062	42,582	0.00%
1,898,187	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.460	3/20/2063	1,901,006	0.18%
1,548,413	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.510	3/20/2063	1,552,582	0.15%
258,265	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.580	5/20/2063	259,284	0.03%
5,993,959	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.720	4/20/2063	5,971,009	0.58%
4,111,814	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.608	7/20/2064	4,139,739	0.40%
3,157,201	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.610	7/20/2064	3,181,280	0.31%
2,442,586	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.580	2/20/2065	2,456,453	0.24%
21,520	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.410	4/20/2061	21,420	0.00%
21,819	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	21,907	0.00%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
296,347	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.590	4/20/2065	298,364	0.03%
4,608,896	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,745,227	0.46%
17,856	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.360	4/20/2065	17,765	0.00%
3,058,160	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.340	5/20/2065	3,055,277	0.30%
131,790	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.410	7/20/2065	131,185	0.01%
7,052	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.810	10/20/2065	7,021	0.00%
6,601	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.790	8/20/2061	6,621	0.00%
4,571,941	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.030	2/20/2066	4,661,516	0.45%
41,378	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.710	4/20/2066	41,181	0.00%
32,243	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.510	9/20/2063	31,929	0.00%
1,410,414	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.660	9/20/2066	1,421,112	0.14%
103,615	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.310	10/20/2064	103,570	0.01%
6,484,144	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	6,418,589	0.62%
149,736	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.460	9/20/2068	149,440	0.01%
9,145,120	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.530	9/20/2068	9,204,710	0.89%
8,962,629	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	9,668,011	0.93%
2,928,093	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.510	4/20/2048	2,941,617	0.28%
5,416,459	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.560	5/20/2046	5,397,902	0.52%
5,475,476	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.610	6/20/2069	5,523,574	0.53%
11,352,913	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.749	4/20/2070	11,384,224	1.10%
12,390,830	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.499	5/20/2070	12,229,613	1.18%
5,592,746	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.610	1/20/2070	5,593,976	0.54%
143,101	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	145,006	0.01%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	416,675	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,373,063	0.23%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	594,726	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	822,020	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,076,668	0.10%
788,795	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	806,715	0.08%
3,196,449	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	3,264,546	0.32%
988,119	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	998,878	0.10%
2,620,000	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	2,622,429	0.25%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,830,961	0.18%
1,466,653	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	1,476,846	0.14%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	631,291	0.06%
1,347,560	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,357,574	0.13%
38,568	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.042	1/25/2039	38,721	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.571	11/15/2027	2,382,858	0.23%
41,437	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	41,435	0.00%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	781,903	0.08%
688,600	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	690,149	0.07%

Loomis Sayles Limited Term Government and Agency Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
778,501	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	789,673	0.08%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	456,434	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	679,819	0.07%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,395,748	1.77%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,614,559	1.31%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,845,870	1.24%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,352,032	1.29%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	47,110,069	4.55%
7,255,000	U.S. Treasury Note	0.375	11/30/2025	7,151,276	0.69%
56,000,000	U.S. Treasury Note	0.375	12/31/2025	55,140,313	5.32%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	24,269,405	2.34%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,595,687	0.44%
11,585,000	U.S. Treasury Note	0.500	2/28/2026	11,447,428	1.10%
25,725,000	U.S. Treasury Note	0.750	3/31/2026	25,696,863	2.48%
12,925,000	U.S. Treasury Note	0.750	5/31/2026	12,889,658	1.24%
2,320,000	U.S. Treasury Note	1.250	7/31/2023	2,374,194	0.23%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,105,779	1.17%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,283,440	0.70%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,547,445	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	71,866,600	6.93%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	10,883,226	1.05%
80,513	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	80,520	0.01%
1,526,150	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,592,537	0.15%
1,792,740	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	1,798,261	0.17%
559,743	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	566,895	0.05%
	Total			954,436,934	92.08%
Short-Term Investments					
10,318,380	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	6/1/2021	10,318,380	1.00%
70,840,000	U.S. Treasury Bills	0.001-0.002(t)	6/1/2021	70,840,000	6.83%
5,250,000	U.S. Treasury Bills	0.000(t)	6/3/2021	5,249,999	0.51%
	Total			86,408,379	8.34%
	Total Investments			1,040,845,313	100.42%
	Other assets less liabilities			(4,301,946)	(0.42%)
	Net Assets			1,036,543,367	100.00%

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

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

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

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

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 Limited Term Government and Agency Fund
Investments as of April 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
173,518	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	174,230	0.02%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,417	0.04%
516,667	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	517,895	0.05%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	857,059	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,660,480	0.16%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.255	10/15/2037	3,914,520	0.38%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,731,069	0.17%
982,325	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	987,474	0.10%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	433,048	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,278,527	0.12%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,606,232	0.16%
4,078,830	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,338,639	0.42%
195,140	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	195,690	0.02%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	1,996,901	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,790,440	0.95%
338,793	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	338,688	0.03%
419,687	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	438,005	0.04%
2,250,000	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	2,249,775	0.22%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.260	4/15/2026	2,570,000	0.25%
13,193	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	0.750	5/15/2023	12,958	0.00%
10,742	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	1.010	8/15/2023	10,498	0.00%
82,393	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	91,268	0.01%
661,786	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	755,274	0.07%
968,684	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,106,661	0.11%
447,688	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	499,402	0.05%
854,834	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.770	6/15/2048	915,958	0.09%
880,659	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.784	12/15/2036	937,290	0.09%
263,169	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.215	6/15/2043	269,462	0.03%
790,525	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	906,760	0.09%
3,128,350	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.656	6/25/2042	3,174,427	0.31%.556
4,770,581	Federal National Mortgage Association, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.616	8/25/2042	4,836,415	0.47%
5,676	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	1.240	9/25/2022	5,605	0.00%
13,213	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	1.150	4/25/2024	12,887	0.00%
6,554	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.205	8/25/2042	7,031	0.00%
185,599	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	192,976	0.02%
461,697	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.163	7/25/2037	453,509	0.04%
837,934	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.457	8/25/2038	875,178	0.08%
1,942,678	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.556	6/25/2042	1,962,908	0.19%
3,502,379	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.106	7/25/2043	3,422,504	0.33%
5,550,106	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.506	2/25/2045	5,588,020	0.54%
9,157,529	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.615	6/25/2050	9,086,475	0.88%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of April 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
6,584,941	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	7,031,737	0.68%
880,270	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.040	11/25/2022	881,799	0.09%
193,424	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	194,628	0.02%
4,576,956	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.575	1/25/2027	4,636,466	0.45%
207,036	FHLMC, 1-year CMT + 1.941%	2.066	9/1/2038	207,847	0.02%
779,289	FHLMC, 12-month LIBOR + 1.737%	2.111	4/1/2037	783,545	0.08%
307,769	FHLMC, 6-month LIBOR + 1.711%	2.162	6/1/2037	307,690	0.03%
186,790	FHLMC, 12-month LIBOR + 1.732%	2.168	4/1/2037	194,991	0.02%
54,434	FHLMC, 12-month LIBOR + 1.741%	2.272	12/1/2037	54,754	0.01%
530,534	FHLMC, 12-month LIBOR + 1.764%	2.373	9/1/2035	553,746	0.05%
417,311	FHLMC, 1-year CMT + 2.245%	2.374	3/1/2036	445,898	0.04%
143,841	FHLMC, 1-year CMT + 2.250%	2.375	2/1/2035	153,462	0.02%
116,357	FHLMC, 1-year CMT + 2.209%	2.424	9/1/2038	116,857	0.01%
550,649	FHLMC, 1-year CMT + 2.285%	2.441	2/1/2036	586,719	0.06%
2,703,859	FHLMC, 12-month LIBOR + 1.842%	2.465	1/1/2046	2,807,880	0.27%
1,043,145	FHLMC, 1-year CMT + 2.255%	2.499	2/1/2036	1,109,394	0.11%
1,808,636	FHLMC, 1-year CMT + 2.248%	2.527	3/1/2037	1,924,782	0.19%
385,700	FHLMC, 1-year CMT + 2.247%	2.538	9/1/2038	410,320	0.04%
119,599	FHLMC, 12-month LIBOR + 1.662%	2.551	11/1/2038	120,448	0.01%
51,659	FHLMC, 12-month LIBOR + 2.180%	2.555	3/1/2037	51,951	0.01%
404,368	FHLMC, 1-year CMT + 2.165%	2.572	4/1/2036	404,881	0.04%
522,364	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	525,030	0.05%
200,174	FHLMC, 12-month LIBOR + 1.932%	2.615	12/1/2034	202,592	0.02%
160,199	FHLMC, 12-month LIBOR + 1.824%	2.919	11/1/2038	162,756	0.02%
191,173	FHLMC, 12-month LIBOR + 1.763%	2.927	3/1/2038	193,135	0.02%
30,573	FHLMC	3.000	10/1/2026	32,269	0.00%
1,084,982	FHLMC, 12-month LIBOR + 1.894%	3.637	9/1/2041	1,148,041	0.11%
56,855	FHLMC	4.000	12/1/2024	60,606	0.01%
159,976	FHLMC	4.000	1/1/2042	175,768	0.02%
80,022	FHLMC	4.500	1/1/2025	84,207	0.01%
12,031	FHLMC	4.500	5/1/2034	13,114	0.00%
22,368	FHLMC	5.500	10/1/2023	23,063	0.00%
164,944	FHLMC	6.500	12/1/2034	189,525	0.02%
82	FHLMC	7.500	6/1/2026	89	0.00%
7,601,539	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.545	1/25/2027	7,643,531	0.74%
13,592,183	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.811	2/25/2027	13,733,646	1.33%
17,877,203	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.915	2/25/2027	17,895,671	1.73%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.911	3/25/2030	31,479,617	3.05%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.015	3/25/2030	31,794,558	3.08%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.761	8/25/2029	8,528,056	0.83%
13,204,017	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	14,476,172	1.40%
5,974,897	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	0.195	1/25/2028	5,958,052	0.58%
2,124,758	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	2,131,067	0.21%
5,835,459	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	5,900,293	0.57%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,410,428	0.82%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,334,278	0.81%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,071,245	0.78%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,859,942	0.28%
1,776,532	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,812,898	0.18%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,326,790	0.81%
217,084	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.441	11/25/2021	217,137	0.02%
540,848	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.761	1/25/2023	541,482	0.05%
2,701,932	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.501	10/25/2025	2,711,590	0.26%

Loomis Sayles Limited Term Government and Agency Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
11,872,765	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.611	10/25/2026	11,958,630	1.16%
4,852,853	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.581	5/25/2030	4,896,795	0.47%
4,478,019	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.595	5/25/2030	4,499,683	0.44%
8,810,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.551	6/25/2030	8,883,589	0.86%
4,950,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.525	6/25/2030	4,988,885	0.48%
3,298,831	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.471	6/25/2027	3,321,197	0.32%
2,474,124	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.415	6/25/2027	2,481,243	0.24%
1,784,181	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.411	7/25/2030	1,787,391	0.17%
1,500,978	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.335	7/25/2030	1,510,291	0.15%
1,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.411	8/25/2030	1,855,000	0.18%
4,945,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.345	8/25/2030	4,979,852	0.48%
2,584,223	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.401	8/25/2027	2,588,239	0.25%
2,307,637	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.335	8/25/2027	2,310,150	0.22%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,374,975	1.10%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,278,027	0.80%
858,820	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	869,419	0.08%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.451	4/25/2030	2,863,636	0.28%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.385	4/25/2030	3,168,668	0.31%
2,360,529	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.501	10/25/2045	2,366,988	0.23%
6,463	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.745	3/25/2044	7,447	0.00%
376,295	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.342	10/25/2044	381,135	0.04%
471,340	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	473,141	0.05%
714,107	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	715,276	0.07%
35,215	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	36,184	0.00%
447,104	FNMA, 6-month LIBOR + 1.543%	1.793	7/1/2035	464,468	0.05%
45,062	FNMA, 12-month LIBOR + 1.754%	2.129	1/1/2037	45,710	0.00%
383,708	FNMA, 12-month LIBOR + 1.760%	2.140	2/1/2037	388,037	0.04%
245,758	FNMA, 12-month LIBOR + 1.650%	2.150	10/1/2033	258,462	0.03%
913,813	FNMA, 12-month LIBOR + 1.783%	2.166	3/1/2037	968,232	0.09%
135,400	FNMA, 12-month LIBOR + 1.800%	2.175	3/1/2034	143,071	0.01%
121,262	FNMA, 12-month LIBOR + 1.800%	2.175	12/1/2041	121,983	0.01%
990,689	FNMA, 12-month LIBOR + 1.820%	2.195	2/1/2047	1,063,009	0.10%
1,179,232	FNMA, 12-month LIBOR + 1.587%	2.247	4/1/2037	1,241,791	0.12%
665,215	FNMA, 12-month LIBOR + 1.579%	2.254	7/1/2035	691,339	0.07%
117,231	FNMA, 12-month LIBOR + 1.480%	2.272	8/1/2035	117,156	0.01%
708,341	FNMA, 12-month LIBOR + 1.625%	2.273	9/1/2037	738,432	0.07%
1,205,185	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,272,119	0.12%
142,048	FNMA, 12-month LIBOR + 1.731%	2.310	11/1/2035	150,201	0.01%
407,480	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	423,304	0.04%
941,034	FNMA, 12-month LIBOR + 1.733%	2.314	9/1/2037	996,591	0.10%
203,228	FNMA, 12-month LIBOR + 1.587%	2.334	4/1/2037	204,712	0.02%
234,746	FNMA, 1-year CMT + 2.147%	2.361	9/1/2034	249,025	0.02%
187,408	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	187,830	0.02%
348,124	FNMA, 1-year CMT + 2.129%	2.404	6/1/2036	360,145	0.04%
1,234,613	FNMA, 1-year CMT + 2.174%	2.428	11/1/2033	1,307,372	0.13%
187,868	FNMA, 12-month LIBOR + 1.668%	2.446	11/1/2036	198,190	0.02%
484,043	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	489,762	0.05%
222,649	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	224,202	0.02%
1,338,335	FNMA, 1-year CMT + 2.224%	2.493	4/1/2034	1,418,691	0.14%
343,737	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	345,023	0.03%
1,107,478	FNMA, 1-year CMT + 2.169%	2.511	12/1/2040	1,172,294	0.11%
87,392	FNMA, 1-year CMT + 2.145%	2.528	9/1/2036	89,188	0.01%
347,984	FNMA, 12-month LIBOR + 1.657%	2.537	8/1/2038	350,455	0.03%
2,331,131	FNMA, 1-year CMT + 2.212%	2.547	10/1/2034	2,472,297	0.24%
460,404	FNMA, 6-month LIBOR + 2.193%	2.560	7/1/2037	484,639	0.05%
161,970	FNMA, 1-year CMT + 2.479%	2.604	5/1/2035	171,870	0.02%

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68,265	FNMA, 12-month LIBOR + 1.802%	2.632	7/1/2041	68,519	0.01%
389,944	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	395,983	0.04%
640,722	FNMA, 1-year CMT + 2.274%	2.649	6/1/2037	685,317	0.07%
296,866	FNMA, 1-year CMT + 2.208%	2.662	4/1/2034	299,136	0.03%
387,503	FNMA, 1-year CMT + 2.287%	2.677	6/1/2033	386,939	0.04%
60,143	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	60,467	0.01%
177,373	FNMA, 1-year CMT + 2.500%	2.916	8/1/2036	191,001	0.02%
87,345	FNMA	3.000	3/1/2042	93,363	0.01%
156,945	FNMA, 12-month LIBOR + 2.473%	3.348	6/1/2035	158,816	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,747,681	0.56%
98,182	FNMA, 1-year CMT + 2.141%	3.641	4/1/2033	98,209	0.01%
399,717	FNMA	5.000	7/1/2037	459,358	0.04%
461,763	FNMA	5.000	2/1/2038	532,001	0.05%
81,789	FNMA	5.500	11/1/2023	84,867	0.01%
68,032	FNMA	5.500	1/1/2024	71,028	0.01%
216,338	FNMA	5.500	3/1/2033	247,466	0.02%
2	FNMA	6.000	5/1/2021	2	0.00%
26,742	FNMA	6.000	9/1/2022	27,311	0.00%
71,070	FNMA	6.000	12/1/2022	73,202	0.01%
30,166	FNMA	6.000	12/1/2022	30,529	0.00%
2,280	FNMA	6.500	7/1/2032	2,562	0.00%
1,394	FNMA	6.500	1/1/2033	1,586	0.00%
3,307	FNMA	6.500	10/1/2033	3,751	0.00%
2,810	FNMA	6.500	10/1/2033	3,229	0.00%
2,288	FNMA	6.500	10/1/2033	2,620	0.00%
118,044	FNMA	6.500	10/1/2034	132,620	0.01%
1,823	FNMA	6.500	12/1/2034	2,135	0.00%
3,451	FNMA	6.500	2/1/2036	3,994	0.00%
16,721	FNMA	6.500	11/1/2037	19,661	0.00%
11,803	FNMA	7.500	12/1/2030	13,283	0.00%
10,833	FNMA	7.500	7/1/2031	12,555	0.00%
20,541	FNMA	7.500	9/1/2032	21,329	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	600,326	0.06%
199,002	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	199,367	0.02%
20,600,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	0.265	3/25/2028	20,600,000	2.00%
1,544,576	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.391	10/25/2027	1,546,913	0.15%
1,854,491	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.325	10/25/2027	1,860,315	0.18%
5,185,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	0.265	12/25/2030	5,185,000	0.50%
3,675,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	0.210	8/25/2024	3,652,435	0.35%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	477,903	0.05%
970,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	978,952	0.10%
1,258,106	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,273,277	0.12%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,186,285	0.12%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	507,072	0.05%
2,046,120	GNMA, 1-month LIBOR + 1.756%	1.879	2/20/2061	2,143,661	0.21%
1,570,790	GNMA, 1-month LIBOR + 1.890%	2.015	2/20/2063	1,642,846	0.16%
1,735,671	GNMA, 1-month LIBOR + 2.173%	2.299	3/20/2063	1,806,379	0.18%
703,150	GNMA, 1-month LIBOR + 2.248%	2.375	6/20/2065	763,764	0.07%
690,123	GNMA, 1-month LIBOR + 2.254%	2.379	5/20/2065	746,170	0.07%
904,383	GNMA, 1-month LIBOR + 2.351%	2.476	2/20/2063	951,214	0.09%
47,811	GNMA	3.640	3/20/2063	48,216	0.00%
32,416	GNMA	3.677	2/20/2063	33,036	0.00%
352,291	GNMA	3.810	6/20/2063	363,646	0.04%
54,627	GNMA	4.002	12/20/2062	57,249	0.01%
23,771	GNMA	4.140	12/20/2061	25,772	0.00%
84,084	GNMA	4.283	4/20/2063	88,688	0.01%
13,672	GNMA	4.326	8/20/2061	15,100	0.00%
3,207,392	GNMA	4.467	10/20/2065	3,557,472	0.34%
269,206	GNMA	4.528	7/20/2063	291,982	0.03%
5,828	GNMA	4.544	8/20/2062	6,325	0.00%
1,594,117	GNMA	4.598	2/20/2066	1,740,769	0.17%

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8,322	GNMA	4.609	2/20/2062	8,616	0.00%
1,797,844	GNMA	4.613	3/20/2064	1,931,546	0.19%
270,459	GNMA	4.627	1/20/2064	291,592	0.03%
22,053	GNMA	4.630	12/20/2061	22,254	0.00%
3,501	GNMA	4.630	2/20/2062	3,602	0.00%
1,735,011	GNMA	4.670	11/20/2063	1,872,378	0.18%
1,117,526	GNMA	4.682	5/20/2064	1,201,507	0.12%
1,145	GNMA	4.700	6/20/2061	1,313	0.00%
25,652	GNMA	4.700	8/20/2061	28,214	0.00%
19,999	GNMA	4.700	8/20/2061	20,351	0.00%
8,218	GNMA	4.700	6/20/2062	8,395	0.00%
10,876	GNMA	4.700	11/20/2062	10,829	0.00%
2,918	GNMA	4.904	4/20/2061	3,079	0.00%
8,277	GNMA	6.000	12/15/2031	9,718	0.00%
32,466	GNMA	6.500	5/15/2031	38,139	0.00%
41,328	GNMA	7.000	10/15/2028	45,989	0.00%
3,337,673	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.858	2/20/2067	3,379,050	0.33%
3,463,300	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.530	8/20/2069	3,460,334	0.34%
5,118,445	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.708	1/20/2070	5,178,948	0.50%
110,219	Government National Mortgage Association, Series 2003-72, Class Z	5.295	11/16/2045	120,578	0.01%
18,444	Government National Mortgage Association, Series 2003-88, Class Z	5.522	3/16/2046	19,951	0.00%
1,420,532	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.316	2/20/2035	1,419,550	0.14%
1,039,143	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.636	10/20/2037	1,046,114	0.10%
422,927	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.266	11/20/2059	424,214	0.04%
956,240	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.438	10/20/2060	956,751	0.09%
785,838	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.458	10/20/2060	786,678	0.08%
439,898	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.488	12/20/2060	440,699	0.04%
48,901	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.658	9/20/2061	49,166	0.00%
615,412	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.558	2/20/2061	617,479	0.06%
43,955	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.708	2/20/2061	44,204	0.00%
32,269	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	33,532	0.00%
33,591	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	32,922	0.00%
3,062,838	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.366	9/20/2038	3,067,381	0.30%
819	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.558	5/20/2062	814	0.00%
563,741	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.628	8/20/2062	566,402	0.06%
1,733,599	Government National Mortgage Association, Series 2012-H20, Class PT	0.941	7/20/2062	1,730,909	0.17%
124,950	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.608	10/20/2062	124,479	0.01%
43,567	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.608	12/20/2062	43,340	0.00%
2,012,514	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.458	3/20/2063	2,014,202	0.20%
1,579,489	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.508	3/20/2063	1,582,663	0.15%
261,850	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.578	5/20/2063	262,720	0.03%
6,146,195	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.730	4/20/2063	6,122,438	0.59%
4,203,889	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.620	7/20/2064	4,228,326	0.41%
3,171,077	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.608	7/20/2064	3,191,930	0.31%
2,483,923	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.578	2/20/2065	2,495,676	0.24%
21,512	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.408	4/20/2061	21,404	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of April 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
60,262	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	60,465	0.01%
300,212	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.588	4/20/2065	301,941	0.03%
4,647,790	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,723,111	0.46%
18,086	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.358	4/20/2065	17,990	0.00%
3,143,614	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.338	5/20/2065	3,138,510	0.30%
139,376	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.408	7/20/2065	138,673	0.01%
12,284	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.808	10/20/2065	12,200	0.00%
6,927	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.788	8/20/2061	6,938	0.00%
4,770,662	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.028	2/20/2066	4,859,335	0.47%
83,588	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.708	4/20/2066	83,188	0.01%
51,235	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.508	9/20/2063	50,988	0.00%
1,430,447	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.658	9/20/2066	1,440,054	0.14%
115,371	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.308	10/20/2064	115,296	0.01%
6,612,532	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	6,546,060	0.63%
151,473	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.458	9/20/2068	151,164	0.01%
9,211,790	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.528	9/20/2068	9,259,057	0.90%
9,143,401	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	9,833,457	0.95%
3,032,110	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.515	4/20/2048	3,046,431	0.30%
5,587,320	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.565	5/20/2046	5,557,757	0.54%
5,543,214	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.608	6/20/2069	5,585,176	0.54%
11,493,324	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.766	4/20/2070	11,562,353	1.12%
12,566,851	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.516	5/20/2070	12,460,624	1.21%
5,743,505	Government National Mortgage Association, Series 2020-H01, Class FT, 1-year CMT + 0.500%	0.610	1/20/2070	5,740,295	0.56%
156,258	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	158,474	0.02%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	416,398	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,366,274	0.23%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	592,871	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	821,288	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,077,601	0.10%
811,339	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	826,577	0.08%
3,353,999	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	3,414,583	0.33%
1,032,573	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,044,270	0.10%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,825,952	0.18%
1,586,786	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	1,594,737	0.15%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	631,188	0.06%
1,405,635	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,413,963	0.14%
39,436	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.056	1/25/2039	39,596	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.585	11/15/2027	2,382,858	0.23%
86,362	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	86,435	0.01%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	778,682	0.08%
856,856	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	859,506	0.08%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of April 30, 2021 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
849,942	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	862,423	0.08%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3 MTN	1.660	5/15/2024	457,137	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	679,344	0.07%
9,500,000	U.S. Treasury Note	0.125	2/28/2023	9,495,918	0.92%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,346,209	1.78%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,576,175	1.32%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,807,579	1.24%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,314,299	1.29%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	46,998,916	4.55%
7,255,000	U.S. Treasury Note	0.375	11/30/2025	7,130,305	0.69%
56,000,000	U.S. Treasury Note	0.375	12/31/2025	54,965,313	5.33%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	24,196,121	2.34%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,585,805	0.44%
1,130,000	U.S. Treasury Note	0.500	2/28/2026	1,113,050	0.11%
19,720,000	U.S. Treasury Note	0.750	3/31/2026	19,642,969	1.90%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	21,433,444	2.08%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,099,058	1.17%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,287,221	0.71%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,546,532	0.34%
2,275,000	U.S. Treasury Note	2.375	1/31/2023	2,363,512	0.23%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	71,929,900	6.97%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	10,877,393	1.05%
167,409	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	167,441	0.02%
1,578,612	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,645,589	0.16%
1,999,460	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	2,005,109	0.19%
610,951	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	619,482	0.06%
	Total			961,030,029	93.12%
Short-Term Investments					
8,878,628	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	5/3/2021	8,878,628	0.86%
50,030,000	U.S. Treasury Bills	0.001-0.005(+)	5/6/2021	50,029,979	4.85%
15,250,000	U.S. Treasury Bills	0.001(+)	5/11/2021	15,249,980	1.48%
	Total			74,158,587	7.19%
	Total Investments			1,035,188,616	100.31%
	Other assets less liabilities			(3,197,853)	(0.31%)
	Net Assets			1,031,990,763	100.00%

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

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

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

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

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