Loomis Sayles Limited Term Government and Agency Fund
Investments as of October 31, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes					
108,919	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	108,205	0.02%
3,220,000	Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A	3.830	8/21/2028	3,037,919	0.43%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,305,448	0.18%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	5.552	10/15/2037	3,813,536	0.54%
1,825,000	BPR Trust, Series 2021-NRD, Class A, 1-month SOFR + 1.525%	4.941	12/15/2023	1,701,337	0.24%
4,650,000	BPR Trust, Series 2022-SSP, Class A, 1-month SOFR + 3.000%	6.376	5/15/2039	4,613,484	0.65%
459,150	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	454,896	0.06%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,706,528	0.24%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-C7, Class A3	3.839	12/10/2054	1,623,421	0.23%
467,850	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	455,812	0.06%
191,400	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	187,747	0.03%
1,308,782	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,117,438	0.16%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,449,104	0.20%
2,781,348	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	2,686,022	0.38%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,429,497	1.32%
192,275	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	185,443	0.03%
1,376,088	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	1,324,126	0.19%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	4.560	10/15/2043	2,457,375	0.35%
675,000	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	662,702	0.09%
2,735,000	Exeter Automobile Receivables Trust, Series 2022-5A, Class A3	5.430	4/15/2026	2,718,448	0.38%
1,878	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	2.760	5/15/2023	1,818	0.00%
2,109	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	2.940	8/15/2023	2,037	0.00%
51,248	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	49,548	0.01%
429,311	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	424,255	0.06%
619,919	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	609,895	0.09%
209,062	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	198,380	0.03%
634,158	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.510	6/15/2048	580,114	0.08%
545,980	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.857	12/15/2036	533,617	0.08%
98,978	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW 1-month LIBOR + 2.100%	5.512	6/15/2043	84,011	0.01%
3,918,021	Federal Home Loan Mortgage Corp., Series Q016, Class APT1	1.242	5/25/2051	3,480,892	0.49%
11,380,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2	2.050	11/25/2028	9,706,673	1.36%
7,165,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ37, Class A2	2.333	11/25/2030	6,157,405	0.86%
4,230	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	3.090	4/25/2024	4,077	0.00%
5,737	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.151	8/25/2042	5,260	0.00%
604,198	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	603,889	0.09%
43,444	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	41,853	0.01%
306,688	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	3.252	7/25/2037	298,622	0.04%
585,660	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.429	8/25/2038	545,034	0.08%
1,150,738	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	4.036	6/25/2042	1,126,360	0.16%
1,380,866	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	4.136	6/25/2042	1,361,230	0.19%
3,081,281	Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	4.096	8/25/2042	3,020,927	0.42%

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1,840,298	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	4.586	7/25/2043	1,674,788	0.24%
3,280,269	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	3.986	2/25/2045	3,218,196	0.45%
5,394,172	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	3.064	6/25/2050	5,269,448	0.74%
3,012,998	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	2,955,107	0.42%
13,827	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	13,785	0.00%
2,422,508	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	3.588	1/25/2027	2,400,344	0.34%
151,606	FHLMC, 12-month LIBOR + 1.730%	2.114	4/1/2037	151,745	0.02%
476,715	FHLMC, 1-year CMT + 2.285%	2.436	2/1/2036	481,666	0.07%
150,267	FHLMC, 12-month LIBOR + 1.903%	2.453	4/1/2037	147,786	0.02%
84,804	FHLMC, 1-year CMT + 2.250%	2.497	2/1/2035	85,177	0.01%
279,442	FHLMC, 1-year CMT + 2.245%	2.573	3/1/2036	280,928	0.04%
65,666	FHLMC	2.595	9/1/2038	65,666	0.01%
781,457	FHLMC, 1-year CMT + 2.262%	2.721	2/1/2036	787,678	0.11%
77,732	FHLMC, 12-month LIBOR + 1.731%	2.800	3/1/2038	76,598	0.01%
86,722	FHLMC, 1-year CMT + 2.208%	2.806	9/1/2038	84,754	0.01%
221,781	FHLMC, 6-month LIBOR + 1.770%	2.814	6/1/2037	215,386	0.03%
16,067	FHLMC	3.000	10/1/2026	15,570	0.00%
81,383	FHLMC, 12-month LIBOR + 1.791%	3.059	11/1/2038	80,265	0.01%
1,388,440	FHLMC, 12-month LIBOR + 1.840%	3.155	1/1/2046	1,384,917	0.19%
651,268	FHLMC, 12-month LIBOR + 1.896%	3.275	9/1/2041	656,252	0.09%
156,462	FHLMC, 12-month LIBOR + 1.935%	3.297	12/1/2034	154,310	0.02%
1,309,141	FHLMC, 1-year CMT + 2.251%	3.313	3/1/2037	1,325,349	0.19%
243,039	FHLMC, 1-year CMT + 2.165%	3.396	4/1/2036	238,158	0.03%
42,491	FHLMC, 12-month LIBOR + 1.741%	3.483	12/1/2037	41,719	0.01%
78,300	FHLMC, 12-month LIBOR + 1.703%	3.768	11/1/2038	76,969	0.01%
23,379	FHLMC	4.000	12/1/2024	22,866	0.00%
102,500	FHLMC	4.000	1/1/2042	96,313	0.01%
437,204	FHLMC, 12-month LIBOR + 1.765%	4.015	9/1/2035	440,267	0.06%
308,043	FHLMC, 1-year CMT + 2.220%	4.145	7/1/2033	302,979	0.04%
286,995	FHLMC, 1-year CMT + 2.248%	4.193	9/1/2038	291,702	0.04%
25,504	FHLMC	4.500	1/1/2025	25,350	0.00%
10,953	FHLMC	4.500	5/1/2034	10,338	0.00%
2,271	FHLMC	5.500	10/1/2023	2,263	0.00%
116,916	FHLMC	6.500	12/1/2034	120,802	0.02%
35	FHLMC	7.500	6/1/2026	35	0.00%
8,066,211	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	7,837,829	1.10%
3,552,254	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	2.649	1/25/2028	3,479,975	0.49%
7,896,916	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	7,805,881	1.10%
7,751,718	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	7,656,156	1.08%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	7,340,738	1.03%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,420,439	0.34%
19,133,364	FHLMC Multifamily Structured Pass Through Certificates, Series K139, Class A1	2.209	10/25/2031	16,378,793	2.30%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	7,396,468	1.04%
16,953,809	FHLMC Multifamily Structured Pass Through Certificates, Series KF123, Class AS, 30-day Average SOFR + 0.200%	2.669	9/25/2028	16,508,195	2.32%
1,572,589	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	3.533	10/25/2025	1,547,160	0.22%
7,502,727	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	3.643	10/25/2026	7,436,901	1.04%
5,468,052	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	2.993	1/25/2027	5,405,114	0.76%
7,890,716	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	3.843	2/25/2027	7,845,384	1.10%
10,378,313	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	3.369	2/25/2027	10,406,490	1.46%
24,684,379	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	3.943	3/25/2030	24,623,250	3.46%
24,684,379	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	3.469	3/25/2030	24,638,091	3.46%
4,091,963	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	3.613	5/25/2030	4,058,720	0.57%

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3,775,900	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	3.049	5/25/2030	3,734,943	0.52%
5,840,625	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	3.583	6/25/2030	5,751,557	0.81%
3,281,623	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	2.979	6/25/2030	3,215,838	0.45%
1,056,860	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	3.503	6/25/2027	1,039,247	0.15%
792,645	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	2.869	6/25/2027	785,751	0.11%
821,448	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	3.443	7/25/2030	804,405	0.11%
691,059	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	2.789	7/25/2030	673,753	0.09%
305,671	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	3.443	8/25/2030	300,026	0.04%
814,848	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	2.799	8/25/2030	803,250	0.11%
710,554	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	3.433	8/25/2027	703,214	0.10%
634,504	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	2.789	8/25/2027	627,712	0.09%
8,996,106	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	8,660,913	1.22%
7,139,087	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	6,680,842	0.94%
200,520	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	196,690	0.03%
16,300,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ42, Class A2	4.118	11/25/2032	15,399,425	2.16%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	3.793	8/25/2029	8,392,233	1.18%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	3.483	4/25/2030	2,817,825	0.40%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	2.839	4/25/2030	3,074,051	0.43%
1,328,940	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	3.533	10/25/2045	1,315,746	0.19%
5,253	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.571	3/25/2044	4,150	0.00%
272,291	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	2.571	10/25/2044	279,611	0.04%
42,812	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	42,677	0.01%
114,096	FNMA, 12-month LIBOR + 1.800%	2.050	12/1/2041	111,596	0.02%
41,505	FNMA, 12-month LIBOR + 1.754%	2.089	1/1/2037	40,877	0.01%
180,148	FNMA, 12-month LIBOR + 1.734%	2.188	2/1/2037	177,499	0.03%
99,564	FNMA, 1-year CMT + 2.185%	2.310	12/1/2034	97,345	0.01%
306,433	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	305,922	0.04%
30,130	FNMA, 12-month LIBOR + 1.565%	2.315	4/1/2037	29,617	0.00%
469,510	FNMA, 12-month LIBOR + 1.820%	2.445	2/1/2047	471,305	0.07%
451,547	FNMA, 12-month LIBOR + 1.804%	2.520	3/1/2037	450,299	0.06%
815,283	FNMA, 12-month LIBOR + 1.800%	2.521	10/1/2041	821,907	0.12%
96,850	FNMA, 12-month LIBOR + 1.800%	2.544	3/1/2034	97,044	0.01%
139,055	FNMA, 1-year CMT + 2.486%	2.611	5/1/2035	141,758	0.02%
139,771	FNMA, 12-month LIBOR + 1.667%	2.617	10/1/2033	139,621	0.02%
106,493	FNMA, 1-year CMT + 2.199%	2.738	4/1/2034	103,605	0.01%
125,704	FNMA, 1-year CMT + 2.147%	2.913	9/1/2034	127,519	0.02%
949,277	FNMA, 1-year CMT + 2.225%	2.926	4/1/2034	953,858	0.13%
241,545	FNMA, 1-year CMT + 2.140%	2.968	6/1/2036	240,734	0.03%
80,027	FNMA	3.000	3/1/2042	70,108	0.01%
487,496	FNMA, 12-month LIBOR + 1.705%	3.014	9/1/2037	492,141	0.07%
262,039	FNMA, 6-month LIBOR + 1.546%	3.077	7/1/2035	266,111	0.04%
660,653	FNMA, 12-month LIBOR + 1.555%	3.097	4/1/2037	662,768	0.09%
128,715	FNMA, 12-month LIBOR + 1.686%	3.107	11/1/2036	129,528	0.02%
277,286	FNMA, 6-month LIBOR + 2.031%	3.107	7/1/2037	278,663	0.04%
46,718	FNMA, 1-year CMT + 2.211%	3.211	4/1/2033	45,952	0.01%
20,395	FNMA, 12-month LIBOR + 1.806%	3.293	7/1/2041	20,089	0.00%
836,466	FNMA, 1-year CMT + 2.169%	3.384	12/1/2040	846,470	0.12%
467,969	FNMA, 12-month LIBOR + 1.566%	3.454	7/1/2035	470,630	0.07%
124,368	FNMA, 1-year CMT + 2.500%	3.479	8/1/2036	127,463	0.02%
87,619	FNMA, 12-month LIBOR + 1.729%	3.494	11/1/2035	88,635	0.01%
1,397,615	FNMA, 1-year CMT + 2.205%	3.495	10/1/2034	1,415,875	0.20%
5,200,000	FNMA	3.580	1/1/2026	4,995,209	0.70%
20,652	FNMA, 6-month LIBOR + 1.460%	3.737	2/1/2037	20,784	0.00%
391,751	FNMA, 12-month LIBOR + 1.564%	3.745	9/1/2037	391,988	0.06%
87,250	FNMA, 12-month LIBOR + 1.554%	3.804	8/1/2035	85,713	0.01%
217,884	FNMA, 12-month LIBOR + 1.639%	3.889	8/1/2038	214,145	0.03%

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193,420	FNMA, 1-year CMT + 2.287%	3.916	6/1/2033	190,789	0.03%
307,464	FNMA, 12-month LIBOR + 1.669%	3.919	7/1/2038	303,033	0.04%
293,944	FNMA, 12-month LIBOR + 1.678%	3.928	8/1/2034	288,540	0.04%
52,217	FNMA, 1-year CMT + 2.145%	3.934	9/1/2036	51,878	0.01%
295,077	FNMA, 1-year CMT + 2.270%	4.020	6/1/2037	304,231	0.04%
879,305	FNMA, 1-year CMT + 2.189%	4.024	11/1/2033	894,623	0.13%
114,381	FNMA, 1-year CMT + 2.287%	4.113	10/1/2033	112,262	0.02%
61,795	FNMA, 12-month LIBOR + 2.473%	4.223	6/1/2035	60,987	0.01%
134,750	FNMA, 1-year CMT + 2.223%	4.223	8/1/2035	132,046	0.02%
53,041	FNMA, 1-year CMT + 2.440%	4.266	8/1/2033	52,300	0.01%
272,516	FNMA	5.000	7/1/2037	272,798	0.04%
312,261	FNMA	5.000	2/1/2038	312,583	0.04%
20,933	FNMA	5.500	11/1/2023	20,884	0.00%
17,513	FNMA	5.500	1/1/2024	17,414	0.00%
151,853	FNMA	5.500	3/1/2033	151,668	0.02%
630	FNMA	6.000	12/1/2022	628	0.00%
1,920	FNMA	6.500	7/1/2032	1,980	0.00%
921	FNMA	6.500	1/1/2033	949	0.00%
2,988	FNMA	6.500	10/1/2033	3,081	0.00%
1,940	FNMA	6.500	10/1/2033	2,001	0.00%
1,734	FNMA	6.500	10/1/2033	1,788	0.00%
109,523	FNMA	6.500	10/1/2034	112,923	0.02%
1,490	FNMA	6.500	12/1/2034	1,544	0.00%
1,746	FNMA	6.500	2/1/2036	1,800	0.00%
15,328	FNMA	6.500	11/1/2037	16,316	0.00%
4,353	FNMA	7.500	12/1/2030	4,450	0.00%
9,208	FNMA	7.500	7/1/2031	9,464	0.00%
15,756	FNMA	7.500	9/1/2032	15,807	0.00%
174,333	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	172,328	0.02%
15,091,708	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	2.719	3/25/2028	14,771,342	2.07%
9,073,574	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-F121, Class AS, 30-day Average SOFR + 0.180%	2.649	8/25/2028	8,826,448	1.24%
591,490	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	3.423	10/25/2027	583,701	0.08%
710,171	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	2.779	10/25/2027	701,285	0.10%
3,446,196	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	2.719	12/25/2030	3,366,045	0.47%
1,595,593	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	2.812	8/25/2024	1,592,532	0.22%
59,218	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	59,152	0.01%
114,830	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	114,315	0.02%
249,473	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	247,504	0.03%
178,178	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	175,714	0.02%
655,000	GM Financial Revolving Receivables Trust, Series 2021-1, Class A	1.170	6/12/2034	566,480	0.08%
56,050	GNMA	4.007	12/20/2062	55,460	0.01%
1,439,037	GNMA, 1-month LIBOR + 1.747%	4.119	2/20/2061	1,447,304	0.20%
25,292	GNMA	4.140	12/20/2061	24,405	0.00%
977,338	GNMA, 1-month LIBOR + 1.890%	4.252	2/20/2063	985,839	0.14%
14,076	GNMA	4.317	8/20/2061	13,720	0.00%
166,907	GNMA	4.434	7/20/2063	163,176	0.02%
2,056,767	GNMA	4.465	10/20/2065	2,021,033	0.28%
691,365	GNMA, 1-month LIBOR + 2.122%	4.484	3/20/2063	700,458	0.10%
534,472	GNMA, 1-month LIBOR + 2.206%	4.571	5/20/2065	542,795	0.08%
1,063,694	GNMA	4.591	2/20/2066	1,050,898	0.15%
1,747,070	GNMA	4.604	3/20/2064	1,734,864	0.24%
165,285	GNMA	4.607	1/20/2064	163,666	0.02%
543,490	GNMA, 1-month LIBOR + 2.248%	4.610	6/20/2065	554,968	0.08%
6,864	GNMA	4.620	2/20/2062	6,336	0.00%
3,418	GNMA	4.630	2/20/2062	3,149	0.00%
47,069	GNMA	4.630	4/20/2063	45,617	0.01%
2,507	GNMA	4.644	8/20/2062	2,455	0.00%
1,560,076	GNMA	4.676	11/20/2063	1,548,847	0.22%
475,816	GNMA, 1-month LIBOR + 2.334%	4.699	2/20/2063	482,562	0.07%
1,229	GNMA	4.700	6/20/2061	1,205	0.00%

Loomis Sayles Limited Term Government and Agency Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
20,203	GNMA	4.700	8/20/2061	19,977	0.00%
19,843	GNMA	4.700	8/20/2061	19,648	0.00%
7,927	GNMA	4.700	6/20/2062	7,235	0.00%
11,440	GNMA	4.700	11/20/2062	10,178	0.00%
13,433	GNMA	4.700	6/20/2063	12,138	0.00%
519,798	GNMA	4.700	5/20/2064	516,418	0.07%
2,099	GNMA	4.875	4/20/2061	2,028	0.00%
5,235	GNMA	6.000	12/15/2031	5,444	0.00%
23,804	GNMA	6.500	5/15/2031	24,644	0.00%
22,271	GNMA	7.000	10/15/2028	22,549	0.00%
93,678	Government National Mortgage Association, Series 2003-72, Class Z	5.333	11/16/2045	91,165	0.01%
1,000,046	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	3.689	2/20/2035	986,713	0.14%
749,471	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	4.009	10/20/2037	745,195	0.10%
224,318	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	4.639	11/20/2059	223,028	0.03%
679,113	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.963	10/20/2060	671,043	0.09%
532,867	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.983	10/20/2060	525,996	0.07%
350,748	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	3.013	12/20/2060	346,325	0.05%
34,429	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	3.183	9/20/2061	34,111	0.01%
441,753	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	3.083	2/20/2061	436,942	0.06%
25,781	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	3.233	2/20/2061	25,581	0.00%
28,849	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	26,266	0.00%
25,864	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	25,030	0.00%
2,280,347	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	3.739	9/20/2038	2,266,867	0.32%
89	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	3.083	5/20/2062	85	0.00%
316,062	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	3.153	8/20/2062	313,359	0.04%
1,187,879	Government National Mortgage Association, Series 2012-H20, Class PT	3.846	7/20/2062	1,184,148	0.17%
15,216	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	3.133	10/20/2062	14,468	0.00%
27,133	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	3.133	12/20/2062	25,906	0.00%
950,086	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.983	3/20/2063	940,142	0.13%
1,022,115	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	3.033	3/20/2063	1,010,467	0.14%
138,730	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	3.103	5/20/2063	137,210	0.02%
3,742,982	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.980	4/20/2063	3,733,961	0.52%
3,096,914	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.857	7/20/2064	3,055,582	0.43%
2,585,434	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	3.133	7/20/2064	2,547,841	0.36%
1,802,739	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	3.103	2/20/2065	1,779,007	0.25%
3,436	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.933	4/20/2061	3,292	0.00%
5,603	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	5,015	0.00%
233,435	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	3.113	4/20/2065	230,169	0.03%
3,592,839	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	3,456,711	0.49%
2,607	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.883	4/20/2065	2,483	0.00%
2,066,290	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.863	5/20/2065	2,038,759	0.29%
52,207	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.933	7/20/2065	51,139	0.01%
2,792	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.333	10/20/2065	2,671	0.00%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,965	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.313	8/20/2061	2,818	0.00%
3,421,546	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	2.988	2/20/2066	3,364,509	0.47%
965,769	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	3.183	9/20/2066	958,195	0.13%
2,320,323	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	3.156	2/20/2067	2,279,621	0.32%
33,752	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	2.833	10/20/2064	33,333	0.00%
4,693,213	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	2.855	6/20/2068	4,554,885	0.64%
106,296	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	2.983	9/20/2068	104,788	0.01%
6,714,766	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	3.053	9/20/2068	6,501,857	0.91%
6,129,580	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	5,708,190	0.80%
2,111,761	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	3.780	8/20/2069	2,110,564	0.30%
1,870,649	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	2.157	4/20/2048	1,810,534	0.25%
3,580,618	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	2.020	5/20/2046	3,397,397	0.48%
3,661,380	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	3.233	1/20/2070	3,590,083	0.50%
4,168,080	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	3.133	6/20/2069	4,080,403	0.57%
8,038,327	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	3.283	4/20/2070	7,958,853	1.12%
8,308,387	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	3.033	5/20/2070	8,235,473	1.16%
3,425,026	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.710	1/20/2070	3,412,002	0.48%
130,548	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	129,296	0.02%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,297,713	0.32%
279,285	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	273,543	0.04%
303,041	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	300,277	0.04%
368,216	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	367,191	0.05%
407,776	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	355,823	0.05%
1,742,639	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	1,601,341	0.23%
544,059	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	489,218	0.07%
1,744,519	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	1,503,681	0.21%
4,033,803	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	3,285,690	0.46%
749,628	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	736,143	0.10%
620,000	PenFed Auto Receivables Owner Trust, Series 2022-A, Class A4	4.180	12/15/2028	600,673	0.08%
663,384	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	613,966	0.09%
1,027,342	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	901,992	0.13%
16,967	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	4.536	1/25/2039	16,901	0.00%
3,295,000	SPGN Mortgage Trust, Series 2022-TFLM. Class A, 1-month SOFR + 1.550%	4.926	2/15/2039	3,128,438	0.44%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	4.883	11/15/2027	2,242,266	0.32%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	690,273	0.10%
4,365,000	Toyota Auto Loan Extended Note Trust, Series 2022-1A, Class A	3.820	4/25/2035	4,050,928	0.57%
126,672	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	125,543	0.02%
253,328	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	249,745	0.04%
7,425,000	U.S. Treasury Note	0.375	9/30/2027	6,155,209	0.86%
14,625,000	U.S. Treasury Note	0.875	9/30/2026	12,804,873	1.80%
21,410,000	U.S. Treasury Note	1.250	12/31/2026	18,914,397	2.66%
8,920,000	U.S. Treasury Note	1.875	2/28/2027	8,069,812	1.13%
17,930,000	U.S. Treasury Note	2.750	4/30/2027	16,802,371	2.36%

Loomis Sayles Limited Term Government and Agency Fund
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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
71,120,000	U.S. Treasury Note	2.750	2/15/2028	66,005,472	9.27%
11,365,000	U.S. Treasury Note	2.750	8/15/2032	10,169,899	1.43%
3,975,000	U.S. Treasury Note	4.125	10/31/2027	3,954,193	0.56%
45,470,000	U.S. Treasury Note	4.375	10/31/2024	45,374,086	6.37%
810,011	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	765,355	0.11%
12,390	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	12,379	0.00%
	Total			680,825,580	95.58%
Short-Term Investments					
1,139,479	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.100	11/1/2022	1,139,479	0.16%
29,290,000	U.S. Treasury Bills	2.600-2.711(†)	11/8/2022	29,274,801	4.11%
	Total			30,414,280	4.27%
	Total Investments			711,239,860	99.85%
	Other assets less liabilities			1,043,425	0.15%
	Net Assets			712,283,285	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.

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Loomis Sayles Limited Term Government and Agency Fund
Investments as of September 30, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes					
137,901	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	137,044	0.02%
3,220,000	Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A	3.830	8/21/2028	3,046,893	0.40%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,340,148	0.17%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	4.958	10/15/2037	3,836,272	0.50%
1,825,000	BPR Trust, Series 2021-NRD, Class A, 1-month SOFR + 1.525%	4.447	12/15/2023	1,746,671	0.23%
4,650,000	BPR Trust, Series 2022-SSP, Class A, 1-month SOFR + 3.000%	5.845	5/15/2039	4,631,121	0.60%
526,545	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	523,524	0.07%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,726,029	0.22%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-C7, Class A3	3.839	12/10/2054	1,643,510	0.21%
491,294	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	485,791	0.06%
207,924	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	204,497	0.03%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,231,396	0.16%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,459,364	0.19%
2,847,198	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	2,770,885	0.36%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,415,886	1.22%
201,239	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	195,958	0.03%
1,449,889	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	1,400,348	0.18%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	3.970	10/15/2043	2,476,593	0.32%
675,000	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	665,542	0.09%
2,272	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	2.830	5/15/2023	2,199	0.00%
2,516	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	2.220	8/15/2023	2,431	0.00%
52,927	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	51,619	0.01%
432,699	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	433,093	0.06%
628,666	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	626,995	0.08%
211,140	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	203,288	0.03%
647,802	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.500	6/15/2048	595,409	0.08%
560,973	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.823	12/15/2036	551,052	0.07%
98,978	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW 1-month LIBOR + 2.100%	4.918	6/15/2043	86,776	0.01%
3,918,437	Federal Home Loan Mortgage Corp., Series Q016, Class APT1	1.242	5/25/2051	3,508,412	0.46%
11,380,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2	2.050	11/25/2028	9,830,715	1.27%
7,165,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ37, Class A2	2.333	11/25/2030	6,272,302	0.81%
4,602	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	2.550	4/25/2024	4,436	0.00%
5,773	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.152	8/25/2042	5,394	0.00%
611,844	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	618,964	0.08%
48,969	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	47,377	0.01%
308,383	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.426	7/25/2037	300,080	0.04%
593,414	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.442	8/25/2038	558,197	0.07%
1,163,651	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	3.534	6/25/2042	1,152,245	0.15%
1,385,249	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	3.634	6/25/2042	1,381,693	0.18%
3,180,329	Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	3.594	8/25/2042	3,156,315	0.41%
1,840,298	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	4.084	7/25/2043	1,733,120	0.22%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,317,947	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	3.484	2/25/2045	3,269,585	0.42%
5,502,050	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	2.873	6/25/2050	5,392,366	0.70%
3,244,816	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	3,203,355	0.42%
17,606	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	17,540	0.00%
2,754,033	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	3.024	1/25/2027	2,739,781	0.36%
152,368	FHLMC, 12-month LIBOR + 1.730%	2.114	4/1/2037	153,767	0.02%
42,859	FHLMC, 12-month LIBOR + 1.741%	2.220	12/1/2037	42,315	0.01%
479,509	FHLMC, 1-year CMT + 2.285%	2.433	2/1/2036	489,903	0.06%
150,439	FHLMC, 12-month LIBOR + 1.903%	2.453	4/1/2037	149,174	0.02%
85,996	FHLMC, 1-year CMT + 2.250%	2.497	2/1/2035	87,115	0.01%
281,271	FHLMC, 1-year CMT + 2.245%	2.573	3/1/2036	285,185	0.04%
789,994	FHLMC, 1-year CMT + 2.261%	2.585	2/1/2036	802,797	0.10%
65,666	FHLMC, 1-year CMT + 2.470%	2.595	9/1/2038	64,248	0.01%
222,711	FHLMC, 6-month LIBOR + 1.770%	2.643	6/1/2037	218,034	0.03%
87,347	FHLMC, 1-year CMT + 2.208%	2.660	9/1/2038	86,040	0.01%
79,932	FHLMC, 12-month LIBOR + 1.739%	2.801	3/1/2038	79,278	0.01%
1,437,164	FHLMC, 12-month LIBOR + 1.840%	2.844	1/1/2046	1,446,459	0.19%
244,259	FHLMC, 1-year CMT + 2.165%	2.891	4/1/2036	240,528	0.03%
16,624	FHLMC	3.000	10/1/2026	16,196	0.00%
81,885	FHLMC, 12-month LIBOR + 1.790%	3.057	11/1/2038	81,223	0.01%
1,332,055	FHLMC, 1-year CMT + 2.251%	3.190	3/1/2037	1,359,655	0.18%
157,815	FHLMC, 12-month LIBOR + 1.935%	3.245	12/1/2034	156,590	0.02%
654,568	FHLMC, 12-month LIBOR + 1.896%	3.275	9/1/2041	666,823	0.09%
439,282	FHLMC, 12-month LIBOR + 1.765%	3.746	9/1/2035	445,126	0.06%
81,620	FHLMC, 12-month LIBOR + 1.698%	3.751	11/1/2038	80,571	0.01%
293,238	FHLMC, 1-year CMT + 2.247%	3.917	9/1/2038	300,580	0.04%
24,825	FHLMC	4.000	12/1/2024	24,040	0.00%
102,892	FHLMC	4.000	1/1/2042	98,184	0.01%
313,262	FHLMC, 1-year CMT + 2.220%	4.144	7/1/2033	309,751	0.04%
26,699	FHLMC	4.500	1/1/2025	26,293	0.00%
11,015	FHLMC	4.500	5/1/2034	10,533	0.00%
2,644	FHLMC	5.500	10/1/2023	2,642	0.00%
119,226	FHLMC	6.500	12/1/2034	123,845	0.02%
38	FHLMC	7.500	6/1/2026	38	0.00%
8,078,171	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	7,894,463	1.02%
3,552,733	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	2.464	1/25/2028	3,487,436	0.45%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	7,838,087	1.02%
7,770,210	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	7,703,152	1.00%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	7,389,389	0.96%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,444,085	0.32%
19,138,779	FHLMC Multifamily Structured Pass Through Certificates, Series K139, Class A1	2.209	10/25/2031	16,752,244	2.17%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	7,488,190	0.97%
17,334,308	FHLMC Multifamily Structured Pass Through Certificates, Series KF123, Class AS, 30-day Average SOFR + 0.200%	2.484	9/25/2028	17,037,267	2.21%
297,828	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.203	1/25/2023	297,830	0.04%
1,574,605	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.943	10/25/2025	1,562,720	0.20%
7,507,707	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	3.053	10/25/2026	7,481,405	0.97%
5,593,638	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	2.815	1/25/2027	5,574,033	0.72%
7,893,174	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	3.253	2/25/2027	7,862,004	1.02%
10,381,546	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	3.184	2/25/2027	10,410,490	1.35%
25,949,920	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	3.353	3/25/2030	25,965,630	3.37%
25,949,920	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	3.284	3/25/2030	25,982,682	3.37%
4,092,689	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	3.023	5/25/2030	4,084,747	0.53%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,776,570	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	2.864	5/25/2030	3,722,244	0.48%
5,840,698	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	2.993	6/25/2030	5,786,765	0.75%
3,281,663	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	2.794	6/25/2030	3,247,123	0.42%
1,410,131	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	2.913	6/25/2027	1,399,815	0.18%
1,057,598	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	2.684	6/25/2027	1,050,698	0.14%
821,448	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	2.853	7/25/2030	803,880	0.10%
691,059	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	2.604	7/25/2030	670,975	0.09%
326,252	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	2.853	8/25/2030	322,081	0.04%
869,712	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	2.614	8/25/2030	856,950	0.11%
1,019,154	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	2.843	8/25/2027	1,008,439	0.13%
910,075	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	2.604	8/25/2027	900,181	0.12%
9,008,896	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	8,731,030	1.13%
7,147,037	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	6,730,430	0.87%
317,894	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	313,132	0.04%
16,300,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ42, Class A2	4.118	11/25/2032	15,647,511	2.03%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	3.203	8/25/2029	8,484,453	1.10%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	2.893	4/25/2030	2,816,675	0.37%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	2.654	4/25/2030	3,063,406	0.40%
1,372,520	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	2.943	10/25/2045	1,365,185	0.18%
5,289	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.568	3/25/2044	4,336	0.00%
275,715	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	2.304	10/25/2044	286,045	0.04%
65,124	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	64,954	0.01%
818,930	FNMA, 12-month LIBOR + 1.800%	2.050	10/1/2041	832,059	0.11%
114,557	FNMA, 12-month LIBOR + 1.800%	2.050	12/1/2041	112,931	0.01%
41,707	FNMA, 12-month LIBOR + 1.754%	2.089	1/1/2037	41,329	0.01%
181,007	FNMA, 12-month LIBOR + 1.734%	2.188	2/1/2037	179,772	0.02%
308,509	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	310,443	0.04%
30,271	FNMA, 12-month LIBOR + 1.565%	2.315	4/1/2037	29,964	0.00%
141,017	FNMA, 12-month LIBOR + 1.667%	2.384	10/1/2033	141,645	0.02%
470,620	FNMA, 12-month LIBOR + 1.820%	2.445	2/1/2047	476,304	0.06%
88,267	FNMA, 12-month LIBOR + 1.729%	2.450	11/1/2035	90,115	0.01%
453,762	FNMA, 12-month LIBOR + 1.804%	2.489	3/1/2037	456,146	0.06%
97,674	FNMA, 12-month LIBOR + 1.800%	2.544	3/1/2034	98,839	0.01%
139,870	FNMA, 1-year CMT + 2.486%	2.608	5/1/2035	143,991	0.02%
962,404	FNMA, 1-year CMT + 2.225%	2.734	4/1/2034	974,296	0.13%
107,460	FNMA, 1-year CMT + 2.199%	2.739	4/1/2034	105,311	0.01%
472,671	FNMA, 12-month LIBOR + 1.566%	2.785	7/1/2035	478,316	0.06%
666,820	FNMA, 12-month LIBOR + 1.554%	2.902	4/1/2037	674,797	0.09%
510,662	FNMA, 12-month LIBOR + 1.712%	2.926	9/1/2037	520,352	0.07%
251,730	FNMA, 1-year CMT + 2.145%	2.968	6/1/2036	252,989	0.03%
143,953	FNMA, 1-year CMT + 2.148%	2.988	9/1/2034	147,499	0.02%
264,728	FNMA, 6-month LIBOR + 1.546%	2.994	7/1/2035	269,747	0.04%
80,850	FNMA	3.000	3/1/2042	72,452	0.01%
131,304	FNMA, 12-month LIBOR + 1.688%	3.024	11/1/2036	133,622	0.02%
278,708	FNMA, 6-month LIBOR + 2.031%	3.038	7/1/2037	282,221	0.04%
100,142	FNMA, 1-year CMT + 2.185%	3.068	12/1/2034	98,568	0.01%
47,033	FNMA, 1-year CMT + 2.211%	3.211	4/1/2033	46,431	0.01%
20,518	FNMA, 12-month LIBOR + 1.806%	3.293	7/1/2041	20,325	0.00%
844,117	FNMA, 1-year CMT + 2.169%	3.348	12/1/2040	860,744	0.11%
1,442,931	FNMA, 1-year CMT + 2.205%	3.354	10/1/2034	1,473,476	0.19%
115,269	FNMA, 1-year CMT + 2.287%	3.406	10/1/2033	114,040	0.02%
124,960	FNMA, 1-year CMT + 2.500%	3.479	8/1/2036	129,051	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,042,862	0.65%
888,326	FNMA, 1-year CMT + 2.188%	3.724	11/1/2033	911,260	0.12%
20,745	FNMA, 6-month LIBOR + 1.460%	3.737	2/1/2037	20,956	0.00%
393,310	FNMA, 12-month LIBOR + 1.564%	3.738	9/1/2037	395,950	0.05%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
87,812	FNMA, 12-month LIBOR + 1.554%	3.804	8/1/2035	86,745	0.01%
218,660	FNMA, 12-month LIBOR + 1.639%	3.889	8/1/2038	216,651	0.03%
195,490	FNMA, 1-year CMT + 2.287%	3.914	6/1/2033	193,680	0.03%
308,633	FNMA, 12-month LIBOR + 1.669%	3.919	7/1/2038	306,635	0.04%
295,549	FNMA, 12-month LIBOR + 1.678%	3.928	8/1/2034	292,510	0.04%
52,446	FNMA, 1-year CMT + 2.145%	3.934	9/1/2036	52,353	0.01%
366,784	FNMA, 1-year CMT + 2.270%	4.020	6/1/2037	381,932	0.05%
62,096	FNMA, 12-month LIBOR + 2.473%	4.223	6/1/2035	61,736	0.01%
135,384	FNMA, 1-year CMT + 2.223%	4.223	8/1/2035	133,342	0.02%
53,358	FNMA, 1-year CMT + 2.440%	4.266	8/1/2033	52,843	0.01%
276,048	FNMA	5.000	7/1/2037	277,572	0.04%
316,329	FNMA	5.000	2/1/2038	318,556	0.04%
23,659	FNMA	5.500	11/1/2023	23,662	0.00%
19,097	FNMA	5.500	1/1/2024	19,045	0.00%
152,806	FNMA	5.500	3/1/2033	153,797	0.02%
2,050	FNMA	6.000	12/1/2022	2,047	0.00%
1,940	FNMA	6.500	7/1/2032	2,002	0.00%
940	FNMA	6.500	1/1/2033	971	0.00%
3,006	FNMA	6.500	10/1/2033	3,098	0.00%
1,950	FNMA	6.500	10/1/2033	2,010	0.00%
1,744	FNMA	6.500	10/1/2033	1,797	0.00%
110,020	FNMA	6.500	10/1/2034	113,389	0.01%
1,498	FNMA	6.500	12/1/2034	1,561	0.00%
1,756	FNMA	6.500	2/1/2036	1,810	0.00%
15,381	FNMA	6.500	11/1/2037	16,509	0.00%
4,694	FNMA	7.500	12/1/2030	4,819	0.00%
9,290	FNMA	7.500	7/1/2031	9,602	0.00%
16,151	FNMA	7.500	9/1/2032	16,266	0.00%
198,658	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	196,502	0.03%
15,093,884	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	2.534	3/25/2028	14,890,378	1.93%
9,073,574	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-F121, Class AS, 30-day Average SOFR + 0.180%	2.464	8/25/2028	8,920,338	1.16%
675,911	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	2.833	10/25/2027	669,839	0.09%
811,531	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	2.594	10/25/2027	804,939	0.10%
3,538,588	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	2.534	12/25/2030	3,471,133	0.45%
1,595,593	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	2.485	8/25/2024	1,592,174	0.21%
103,538	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	103,434	0.01%
146,257	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	145,773	0.02%
289,055	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	287,385	0.04%
197,990	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	196,004	0.03%
655,000	GM Financial Revolving Receivables Trust, Series 2021-1, Class A	1.170	6/12/2034	566,493	0.07%
1,442,302	GNMA, 1-month LIBOR + 1.747%	3.374	2/20/2061	1,456,209	0.19%
992,284	GNMA, 1-month LIBOR + 1.890%	3.523	2/20/2063	1,004,795	0.13%
716,334	GNMA, 1-month LIBOR + 2.122%	3.790	3/20/2063	728,433	0.09%
535,882	GNMA, 1-month LIBOR + 2.209%	3.842	5/20/2065	547,064	0.07%
543,822	GNMA, 1-month LIBOR + 2.248%	3.881	6/20/2065	558,308	0.07%
489,911	GNMA, 1-month LIBOR + 2.337%	3.969	2/20/2063	498,746	0.06%
55,863	GNMA	4.007	12/20/2062	55,411	0.01%
25,205	GNMA	4.140	12/20/2061	24,446	0.00%
14,029	GNMA	4.317	8/20/2061	13,738	0.00%
166,370	GNMA	4.434	7/20/2063	163,562	0.02%
2,274,728	GNMA	4.457	10/20/2065	2,249,082	0.29%
1,112,001	GNMA	4.594	2/20/2066	1,105,431	0.14%
1,740,393	GNMA	4.604	3/20/2064	1,734,635	0.23%
168,727	GNMA	4.609	1/20/2064	167,995	0.02%
6,860	GNMA	4.619	2/20/2062	6,366	0.00%
3,050	GNMA	4.622	8/20/2062	3,007	0.00%
3,422	GNMA	4.630	2/20/2062	3,169	0.00%
46,888	GNMA	4.630	4/20/2063	45,674	0.01%
1,575,317	GNMA	4.677	11/20/2063	1,570,643	0.20%
1,224	GNMA	4.700	6/20/2061	1,208	0.00%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
20,124	GNMA	4.700	8/20/2061	19,986	0.00%
19,972	GNMA	4.700	8/20/2061	19,864	0.00%
7,943	GNMA	4.700	6/20/2062	7,290	0.00%
11,395	GNMA	4.700	11/20/2062	10,193	0.00%
13,737	GNMA	4.700	6/20/2063	12,484	0.00%
517,770	GNMA	4.700	5/20/2064	516,331	0.07%
2,108	GNMA	4.878	4/20/2061	2,046	0.00%
5,464	GNMA	6.000	12/15/2031	5,818	0.00%
24,144	GNMA	6.500	5/15/2031	25,131	0.00%
22,571	GNMA	7.000	10/15/2028	22,980	0.00%
94,325	Government National Mortgage Association, Series 2003-72, Class Z	5.332	11/16/2045	92,545	0.01%
1,011,301	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	3.214	2/20/2035	1,005,532	0.13%
758,317	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	3.534	10/20/2037	755,767	0.10%
240,919	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	4.164	11/20/2059	240,462	0.03%
686,969	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.687	10/20/2060	680,412	0.09%
544,509	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.707	10/20/2060	538,975	0.07%
352,251	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	2.737	12/20/2060	348,793	0.05%
35,185	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	2.907	9/20/2061	34,954	0.00%
443,766	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.807	2/20/2061	440,083	0.06%
27,013	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	2.957	2/20/2061	26,871	0.00%
28,890	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	26,447	0.00%
26,481	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	25,648	0.00%
2,317,625	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	3.264	9/20/2038	2,309,215	0.30%
89	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.807	5/20/2062	85	0.00%
325,963	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	2.877	8/20/2062	324,132	0.04%
1,196,920	Government National Mortgage Association, Series 2012-H20, Class PT	3.664	7/20/2062	1,193,174	0.15%
16,382	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	2.857	10/20/2062	15,691	0.00%
27,460	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	2.857	12/20/2062	26,373	0.00%
1,041,779	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.707	3/20/2063	1,033,591	0.13%
1,056,319	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.757	3/20/2063	1,047,144	0.14%
145,025	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	2.827	5/20/2063	143,862	0.02%
4,026,948	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.660	4/20/2063	4,016,657	0.52%
3,166,018	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	2.298	7/20/2064	3,135,720	0.41%
2,595,824	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.857	7/20/2064	2,568,784	0.33%
1,821,559	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.827	2/20/2065	1,803,892	0.23%
3,428	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.657	4/20/2061	3,297	0.00%
5,990	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	5,383	0.00%
236,268	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	2.837	4/20/2065	233,848	0.03%
3,627,332	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	3,506,940	0.45%
2,785	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.607	4/20/2065	2,668	0.00%
2,148,484	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.587	5/20/2065	2,125,235	0.28%
54,724	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.657	7/20/2065	53,856	0.01%
2,792	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	3.057	10/20/2065	2,686	0.00%

Loomis Sayles Limited Term Government and Agency Fund

Investments as of September 30, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,979	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	3.037	8/20/2061	2,857	0.00%
3,455,886	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	3.277	2/20/2066	3,427,076	0.44%
982,559	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	2.907	9/20/2066	974,666	0.13%
2,318,859	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	3.107	2/20/2067	2,300,065	0.30%
33,912	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	2.557	10/20/2064	33,547	0.00%
4,743,525	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	2.855	6/20/2068	4,610,998	0.60%
108,858	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	2.707	9/20/2068	107,644	0.01%
6,857,879	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	2.777	9/20/2068	6,714,246	0.87%
6,140,983	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	5,760,900	0.75%
2,163,025	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	3.460	8/20/2069	2,162,021	0.28%
1,900,285	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	2.166	4/20/2048	1,853,070	0.24%
3,641,415	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	2.021	5/20/2046	3,474,715	0.45%
3,697,548	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	2.957	1/20/2070	3,652,906	0.47%
4,227,922	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	2.857	6/20/2069	4,168,861	0.54%
8,183,179	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	3.007	4/20/2070	8,138,818	1.06%
8,587,998	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	2.757	5/20/2070	8,533,223	1.11%
3,573,404	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.710	1/20/2070	3,559,868	0.46%
149,124	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	147,868	0.02%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,305,825	0.30%
307,038	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	303,392	0.04%
348,077	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	345,693	0.05%
705,399	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	703,460	0.09%
419,634	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	380,474	0.05%
1,776,114	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	1,644,788	0.21%
554,194	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	501,213	0.07%
1,768,380	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	1,514,170	0.20%
4,085,970	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	3,430,899	0.44%
823,599	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	814,191	0.11%
620,000	PenFed Auto Receivables Owner Trust, Series 2022-A, Class A4	4.180	12/15/2028	609,678	0.08%
29,668	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	29,659	0.00%
689,236	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	648,314	0.08%
1,051,548	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	924,099	0.12%
18,064	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	4.034	1/25/2039	18,009	0.00%
3,295,000	SPGN Mortgage Trust, Series 2022-TFLM. Class A, 1-month SOFR + 1.550%	4.395	2/15/2039	3,141,734	0.41%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	4.288	11/15/2027	2,246,433	0.29%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	695,706	0.09%
4,365,000	Toyota Auto Loan Extended Note Trust, Series 2022-1A, Class A	3.820	4/25/2035	4,184,047	0.54%
147,776	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	146,815	0.02%
284,115	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	281,326	0.04%
7,425,000	U.S. Treasury Note	0.375	9/30/2027	6,194,364	0.80%
41,725,000	U.S. Treasury Note	0.750	8/31/2026	36,592,499	4.74%
25,460,000	U.S. Treasury Note	0.875	9/30/2026	22,397,838	2.90%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of September 30, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
21,410,000	U.S. Treasury Note	1.250	12/31/2026	19,017,265	2.47%
8,920,000	U.S. Treasury Note	1.875	2/28/2027	8,123,472	1.05%
17,930,000	U.S. Treasury Note	2.750	4/30/2027	16,920,737	2.19%
71,120,000	U.S. Treasury Note	2.750	2/15/2028	66,599,990	8.63%
11,365,000	U.S. Treasury Note	2.750	8/15/2032	10,391,872	1.35%
3,955,000	U.S. Treasury Note	4.125	9/30/2027	3,967,977	0.51%
45,290,000	U.S. Treasury Note	4.250	9/30/2024	45,311,230	5.87%
839,635	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	795,193	0.10%
33,561	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	33,545	0.00%
	Total			738,779,464	95.76%
Short-Term Investments					
2,293,099	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	1.100	10/3/2022	2,293,099	0.29%
29,775,000	U.S. Treasury Bills	2.315-2.450(†)	10/11/2022	29,758,789	3.86%
	Total			32,051,888	4.15%
	Total Investments			770,831,352	99.91%
	Other assets less liabilities			663,791	0.09%
	Net Assets			771,495,143	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.

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Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes					
168,151	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	166,951	0.02%
3,220,000	Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A	3.830	8/21/2028	3,147,991	0.38%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,414,222	0.17%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	4.531	10/15/2037	3,842,405	0.47%
1,825,000	BPR Trust, Series 2021-NRD, Class A, 1-month Term SOFR + 1.525%	3.822	12/15/2023	1,755,545	0.21%
4,650,000	BPR Trust, Series 2022-SSP, Class A, 1-month Term SOFR + 3.000%	5.307	5/15/2039	4,649,977	0.56%
599,826	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	596,679	0.07%
1,865,000	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,747,645	0.21%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-C7, Class A3	3.839	12/10/2054	1,686,399	0.20%
516,746	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	510,794	0.06%
216,167	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	212,770	0.03%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,247,775	0.15%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,470,972	0.18%
2,908,224	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	2,859,343	0.35%
146,062	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	145,921	0.02%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,470,477	1.15%
209,642	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	209,026	0.03%
1,529,898	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	1,481,390	0.18%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	3.540	10/15/2043	2,486,475	0.30%
675,000	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	674,751	0.08%
2,664	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	3.240	5/15/2023	2,578	0.00%
2,891	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	2.290	8/15/2023	2,792	0.00%
54,817	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	54,417	0.01%
437,462	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	450,081	0.06%
633,264	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	650,578	0.08%
212,536	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	211,133	0.03%
658,419	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.494	6/15/2048	620,884	0.08%
577,295	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.827	12/15/2036	574,531	0.07%
98,978	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW 1-month LIBOR + 2.100%	4.491	6/15/2043	92,740	0.01%
3,918,851	Federal Home Loan Mortgage Corp., Series Q016, Class APT1	1.242	5/25/2051	3,588,821	0.44%
11,380,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2	2.050	11/25/2028	10,286,883	1.25%
7,165,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ37, Class A2	2.333	11/25/2030	6,529,600	0.79%
93	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	2.910	9/25/2022	90	0.00%
4,986	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	2.440	4/25/2024	4,805	0.00%
5,811	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.151	8/25/2042	5,510	0.00%
616,596	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	640,415	0.08%
54,493	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	52,899	0.01%
310,210	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	2.319	7/25/2037	301,981	0.04%
602,020	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.434	8/25/2038	578,867	0.07%
1,171,542	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	2.894	6/25/2042	1,169,827	0.14%
1,390,298	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	2.994	6/25/2042	1,398,385	0.17%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,191,666	Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	2.954	8/25/2042	3,194,583	0.39%
1,840,298	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	3.444	7/25/2043	1,740,375	0.21%
3,340,661	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	2.844	2/25/2045	3,322,582	0.40%
5,654,595	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	2.213	6/25/2050	5,569,731	0.68%
3,251,487	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	3,230,178	0.39%
17,684	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	17,601	0.00%
2,989,708	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	2.833	1/25/2027	2,991,257	0.36%
440,825	FHLMC, 12-month LIBOR + 1.765%	2.015	9/1/2035	449,788	0.05%
43,301	FHLMC, 12-month LIBOR + 1.740%	2.045	12/1/2037	43,055	0.01%
152,970	FHLMC, 12-month LIBOR + 1.730%	2.113	4/1/2037	155,568	0.02%
482,683	FHLMC, 1-year CMT + 2.285%	2.433	2/1/2036	495,246	0.06%
151,117	FHLMC, 12-month LIBOR + 1.903%	2.453	4/1/2037	150,921	0.02%
86,680	FHLMC, 1-year CMT + 2.250%	2.497	2/1/2035	88,272	0.01%
814,851	FHLMC, 1-year CMT + 2.260%	2.562	2/1/2036	831,740	0.10%
282,906	FHLMC, 1-year CMT + 2.245%	2.573	3/1/2036	288,404	0.04%
66,035	FHLMC, 1-year CMT + 2.470%	2.595	9/1/2038	64,883	0.01%
91,732	FHLMC, 1-year CMT + 2.210%	2.601	9/1/2038	90,534	0.01%
223,702	FHLMC, 6-month LIBOR + 1.770%	2.643	6/1/2037	220,313	0.03%
1,545,829	FHLMC, 12-month LIBOR + 1.840%	2.685	1/1/2046	1,559,553	0.19%
88,153	FHLMC, 12-month LIBOR + 1.756%	2.756	3/1/2038	88,079	0.01%
244,856	FHLMC, 1-year CMT + 2.165%	2.889	4/1/2036	242,367	0.03%
17,230	FHLMC	3.000	10/1/2026	16,956	0.00%
82,311	FHLMC, 12-month LIBOR + 1.790%	3.057	11/1/2038	82,025	0.01%
1,366,196	FHLMC, 1-year CMT + 2.251%	3.061	3/1/2037	1,401,265	0.17%
295,078	FHLMC, 1-year CMT + 2.247%	3.099	9/1/2038	303,593	0.04%
158,828	FHLMC, 12-month LIBOR + 1.935%	3.211	12/1/2034	158,756	0.02%
657,044	FHLMC, 12-month LIBOR + 1.896%	3.275	9/1/2041	674,153	0.08%
81,938	FHLMC, 12-month LIBOR + 1.698%	3.750	11/1/2038	81,296	0.01%
26,976	FHLMC	4.000	12/1/2024	26,932	0.00%
105,078	FHLMC	4.000	1/1/2042	105,268	0.01%
318,811	FHLMC, 1-year CMT + 2.220%	4.143	7/1/2033	315,997	0.04%
28,114	FHLMC	4.500	1/1/2025	28,461	0.00%
11,076	FHLMC	4.500	5/1/2034	11,028	0.00%
3,015	FHLMC	5.500	10/1/2023	3,018	0.00%
120,288	FHLMC	6.500	12/1/2034	127,268	0.02%
39	FHLMC	7.500	6/1/2026	40	0.00%
8,641,072	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	8,584,634	1.04%
4,439,921	FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180%	1.735	1/25/2028	4,364,226	0.53%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	7,871,810	0.96%
7,787,650	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	7,750,070	0.94%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	7,438,321	0.90%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,519,200	0.31%
19,143,932	FHLMC Multifamily Structured Pass Through Certificates, Series K139, Class A1	2.209	10/25/2031	17,428,230	2.11%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	7,678,472	0.93%
17,334,308	FHLMC Multifamily Structured Pass Through Certificates, Series KF123, Class AS, 30-day Average SOFR + 0.200%	1.755	9/25/2028	17,108,026	2.08%
298,740	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	3.012	1/25/2023	298,744	0.04%
1,621,052	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	2.752	10/25/2025	1,612,189	0.20%
7,511,623	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	2.862	10/25/2026	7,484,544	0.91%
5,596,635	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	2.158	1/25/2027	5,577,001	0.68%
7,895,491	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	3.062	2/25/2027	7,863,474	0.95%
10,384,594	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	2.455	2/25/2027	10,448,002	1.27%
26,421,996	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	3.162	3/25/2030	26,438,441	3.21%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
26,421,996	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	2.555	3/25/2030	26,456,400	3.21%
4,105,565	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	2.832	5/25/2030	4,102,966	0.50%
3,788,451	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	2.135	5/25/2030	3,787,955	0.46%
6,120,353	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	2.802	6/25/2030	6,062,215	0.74%
3,438,791	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	2.065	6/25/2030	3,414,606	0.41%
1,440,969	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	2.722	6/25/2027	1,430,174	0.17%
1,080,726	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	1.955	6/25/2027	1,073,977	0.13%
832,765	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	2.662	7/25/2030	818,938	0.10%
700,580	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	1.875	7/25/2030	694,523	0.08%
326,252	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	2.662	8/25/2030	323,027	0.04%
869,712	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	1.885	8/25/2030	861,342	0.10%
1,058,533	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	2.652	8/25/2027	1,050,794	0.13%
945,239	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	1.875	8/25/2027	938,091	0.11%
9,180,596	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	9,091,536	1.10%
7,393,826	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	7,120,075	0.86%
320,416	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	315,745	0.04%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	3.012	8/25/2029	8,500,014	1.03%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	2.702	4/25/2030	2,828,628	0.34%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	1.925	4/25/2030	3,111,530	0.38%
1,438,129	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	2.752	10/25/2045	1,430,075	0.17%
5,367	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.566	3/25/2044	4,515	0.00%
278,323	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	2.059	10/25/2044	288,577	0.04%
92,046	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	91,712	0.01%
394,860	FNMA, 12-month LIBOR + 1.564%	1.817	9/1/2037	400,872	0.05%
142,118	FNMA, 12-month LIBOR + 1.667%	1.857	10/1/2033	143,745	0.02%
822,613	FNMA, 12-month LIBOR + 1.800%	2.050	10/1/2041	841,193	0.10%
115,016	FNMA, 12-month LIBOR + 1.800%	2.050	12/1/2041	114,264	0.01%
41,908	FNMA, 12-month LIBOR + 1.754%	2.089	1/1/2037	41,731	0.01%
181,864	FNMA, 12-month LIBOR + 1.734%	2.188	2/1/2037	181,855	0.02%
136,016	FNMA, 1-year CMT + 2.223%	2.223	8/1/2035	134,225	0.02%
169,038	FNMA, 1-year CMT + 2.185%	2.259	12/1/2034	167,400	0.02%
310,579	FNMA, 1-year CMT + 2.185%	2.310	1/1/2036	313,788	0.04%
151,782	FNMA, 1-year CMT + 2.287%	2.346	10/1/2033	150,521	0.02%
716,671	FNMA, 12-month LIBOR + 1.820%	2.445	2/1/2047	732,562	0.09%
93,442	FNMA, 12-month LIBOR + 1.727%	2.449	11/1/2035	95,969	0.01%
537,873	FNMA, 12-month LIBOR + 1.768%	2.501	3/1/2037	544,919	0.07%
20,838	FNMA, 6-month LIBOR + 1.460%	2.521	2/1/2037	21,097	0.00%
98,374	FNMA, 12-month LIBOR + 1.800%	2.544	3/1/2034	100,123	0.01%
982,828	FNMA, 1-year CMT + 2.225%	2.589	4/1/2034	998,772	0.12%
143,939	FNMA, 1-year CMT + 2.483%	2.608	5/1/2035	148,748	0.02%
475,868	FNMA, 12-month LIBOR + 1.566%	2.630	7/1/2035	484,695	0.06%
30,544	FNMA, 12-month LIBOR + 1.565%	2.707	4/1/2037	30,345	0.00%
108,423	FNMA, 1-year CMT + 2.199%	2.739	4/1/2034	106,733	0.01%
278,809	FNMA, 6-month LIBOR + 1.545%	2.782	7/1/2035	284,685	0.03%
675,059	FNMA, 12-month LIBOR + 1.554%	2.823	4/1/2037	687,714	0.08%
1,458,273	FNMA, 1-year CMT + 2.205%	2.869	10/1/2034	1,496,112	0.18%
585,648	FNMA, 12-month LIBOR + 1.694%	2.893	9/1/2037	600,007	0.07%
158,219	FNMA, 1-year CMT + 2.148%	2.938	9/1/2034	163,039	0.02%
133,400	FNMA, 12-month LIBOR + 1.684%	2.945	11/1/2036	137,240	0.02%
253,020	FNMA, 1-year CMT + 2.145%	2.968	6/1/2036	255,527	0.03%
81,205	FNMA	3.000	3/1/2042	77,218	0.01%
280,099	FNMA, 6-month LIBOR + 2.031%	3.038	7/1/2037	285,183	0.04%
901,294	FNMA, 1-year CMT + 2.188%	3.047	11/1/2033	927,988	0.11%
850,958	FNMA, 1-year CMT + 2.169%	3.145	12/1/2040	871,823	0.11%
47,347	FNMA, 1-year CMT + 2.211%	3.211	4/1/2033	46,991	0.01%

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20,641	FNMA, 12-month LIBOR + 1.806%	3.292	7/1/2041	20,531	0.00%
125,577	FNMA, 1-year CMT + 2.500%	3.479	8/1/2036	130,385	0.02%
5,200,000	FNMA	3.580	1/1/2026	5,144,722	0.62%
52,674	FNMA, 1-year CMT + 2.145%	3.620	9/1/2036	52,829	0.01%
88,303	FNMA, 12-month LIBOR + 1.554%	3.804	8/1/2035	87,629	0.01%
219,433	FNMA, 12-month LIBOR + 1.639%	3.889	8/1/2038	218,376	0.03%
197,553	FNMA, 1-year CMT + 2.287%	3.912	6/1/2033	196,202	0.02%
309,795	FNMA, 12-month LIBOR + 1.669%	3.919	7/1/2038	309,946	0.04%
297,148	FNMA, 12-month LIBOR + 1.678%	3.928	8/1/2034	294,977	0.04%
368,810	FNMA, 1-year CMT + 2.270%	4.020	6/1/2037	386,065	0.05%
62,396	FNMA, 12-month LIBOR + 2.473%	4.223	6/1/2035	62,194	0.01%
53,675	FNMA, 1-year CMT + 2.440%	4.266	8/1/2033	53,384	0.01%
280,286	FNMA	5.000	7/1/2037	291,514	0.04%
320,732	FNMA	5.000	2/1/2038	334,266	0.04%
26,371	FNMA	5.500	11/1/2023	26,429	0.00%
23,257	FNMA	5.500	1/1/2024	23,268	0.00%
153,753	FNMA	5.500	3/1/2033	158,982	0.02%
325	FNMA	6.000	9/1/2022	324	0.00%
3,770	FNMA	6.000	12/1/2022	3,768	0.00%
1,959	FNMA	6.500	7/1/2032	2,039	0.00%
956	FNMA	6.500	1/1/2033	1,002	0.00%
3,023	FNMA	6.500	10/1/2033	3,147	0.00%
1,960	FNMA	6.500	10/1/2033	2,041	0.00%
1,754	FNMA	6.500	10/1/2033	1,826	0.00%
110,514	FNMA	6.500	10/1/2034	115,057	0.01%
1,512	FNMA	6.500	12/1/2034	1,608	0.00%
1,767	FNMA	6.500	2/1/2036	1,839	0.00%
15,433	FNMA	6.500	11/1/2037	17,087	0.00%
4,743	FNMA	7.500	12/1/2030	4,940	0.00%
9,370	FNMA	7.500	7/1/2031	9,869	0.00%
16,432	FNMA	7.500	9/1/2032	16,604	0.00%
224,573	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	222,233	0.03%
15,096,172	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250%	1.805	3/25/2028	14,930,113	1.81%
9,073,574	Freddie Mac Multifamily Structured Pass Through Certificates, Series K-F121, Class AS, 30-day Average SOFR + 0.180%	1.735	8/25/2028	8,914,717	1.08%
676,175	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	2.642	10/25/2027	671,488	0.08%
811,848	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	1.865	10/25/2027	806,938	0.10%
3,780,601	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250%	1.805	12/25/2030	3,706,153	0.45%
1,595,593	Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200%	2.408	8/25/2024	1,592,887	0.19%
36,330	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	36,290	0.00%
149,641	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	149,479	0.02%
180,496	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	179,877	0.02%
332,363	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	330,822	0.04%
219,772	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	217,789	0.03%
655,000	GM Financial Revolving Receivables Trust, Series 2021-1, Class A	1.170	6/12/2034	581,309	0.07%
1,467,304	GNMA, 1-month LIBOR + 1.747%	2.760	2/20/2061	1,485,188	0.18%
1,020,426	GNMA, 1-month LIBOR + 1.890%	2.952	2/20/2063	1,036,071	0.13%
854,663	GNMA, 1-month LIBOR + 2.157%	3.214	3/20/2063	868,900	0.11%
535,436	GNMA, 1-month LIBOR + 2.209%	3.261	5/20/2065	548,936	0.07%
542,891	GNMA, 1-month LIBOR + 2.248%	3.311	6/20/2065	559,814	0.07%
502,810	GNMA, 1-month LIBOR + 2.336%	3.396	2/20/2063	513,477	0.06%
55,678	GNMA	4.007	12/20/2062	55,376	0.01%
25,118	GNMA	4.140	12/20/2061	24,828	0.00%
13,988	GNMA	4.317	8/20/2061	13,889	0.00%
165,758	GNMA	4.434	7/20/2063	164,422	0.02%
2,266,310	GNMA	4.457	10/20/2065	2,268,985	0.28%
1,137,645	GNMA	4.595	2/20/2066	1,139,202	0.14%
3,278	GNMA	4.613	8/20/2062	3,272	0.00%
1,911,670	GNMA	4.613	3/20/2064	1,912,049	0.23%
179,716	GNMA	4.615	1/20/2064	179,815	0.02%

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6,929	GNMA	4.620	2/20/2062	6,568	0.00%
3,444	GNMA	4.630	2/20/2062	3,254	0.00%
46,708	GNMA	4.630	4/20/2063	45,802	0.01%
1,569,201	GNMA	4.677	11/20/2063	1,570,544	0.19%
1,219	GNMA	4.700	6/20/2061	1,230	0.00%
20,046	GNMA	4.700	8/20/2061	19,986	0.00%
19,894	GNMA	4.700	8/20/2061	19,803	0.00%
7,959	GNMA	4.700	6/20/2062	7,455	0.00%
11,351	GNMA	4.700	11/20/2062	10,374	0.00%
14,039	GNMA	4.700	6/20/2063	13,050	0.00%
626,001	GNMA	4.700	5/20/2064	626,426	0.08%
2,104	GNMA	4.878	4/20/2061	2,069	0.00%
5,568	GNMA	6.000	12/15/2031	6,032	0.00%
24,510	GNMA	6.500	5/15/2031	26,012	0.00%
22,869	GNMA	7.000	10/15/2028	23,557	0.00%
94,969	Government National Mortgage Association, Series 2003-72, Class Z	5.303	11/16/2045	94,594	0.01%
1,027,167	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	2.568	2/20/2035	1,024,014	0.12%
766,841	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	2.888	10/20/2037	765,557	0.09%
241,575	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	3.518	11/20/2059	241,471	0.03%
705,899	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	2.128	10/20/2060	699,946	0.09%
572,645	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	2.148	10/20/2060	567,473	0.07%
360,614	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	2.178	12/20/2060	357,565	0.04%
36,031	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	2.348	9/20/2061	35,844	0.00%
449,770	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	2.248	2/20/2061	446,579	0.05%
27,747	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	2.398	2/20/2061	27,633	0.00%
28,932	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	27,042	0.00%
26,775	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	25,934	0.00%
2,328,784	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	2.618	9/20/2038	2,325,090	0.28%
101	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	2.248	5/20/2062	97	0.00%
342,748	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	2.318	8/20/2062	341,245	0.04%
1,250,940	Government National Mortgage Association, Series 2012-H20, Class PT	2.853	7/20/2062	1,247,522	0.15%
17,164	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	2.298	10/20/2062	16,514	0.00%
27,530	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	2.298	12/20/2062	26,505	0.00%
1,110,930	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	2.148	3/20/2063	1,103,014	0.13%
1,099,998	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	2.198	3/20/2063	1,091,873	0.13%
149,502	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	2.268	5/20/2063	148,506	0.02%
4,233,724	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	3.080	4/20/2063	4,223,541	0.51%
3,214,557	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	1.620	7/20/2064	3,189,489	0.39%
2,614,095	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	2.298	7/20/2064	2,592,060	0.31%
1,857,722	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	2.268	2/20/2065	1,842,744	0.22%
3,422	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	2.098	4/20/2061	3,297	0.00%
5,991	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	5,479	0.00%
237,178	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	2.278	4/20/2065	235,160	0.03%
3,685,873	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	3,576,385	0.43%
2,810	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	2.048	4/20/2065	2,699	0.00%
2,191,032	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	2.028	5/20/2065	2,169,405	0.26%

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58,280	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	2.098	7/20/2065	57,547	0.01%
3,502	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	2.498	10/20/2065	3,386	0.00%
2,993	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	2.478	8/20/2061	2,889	0.00%
3,494,729	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	2.718	2/20/2066	3,485,834	0.42%
1,007,335	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	2.348	9/20/2066	1,001,021	0.12%
2,331,593	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	2.548	2/20/2067	2,322,753	0.28%
34,055	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	1.998	10/20/2064	33,713	0.00%
4,818,164	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	2.855	6/20/2068	4,710,042	0.57%
112,081	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	2.148	9/20/2068	110,991	0.01%
6,933,054	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	2.218	9/20/2068	6,819,613	0.83%
6,159,167	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	5,948,840	0.72%
2,216,755	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	3.300	8/20/2069	2,215,388	0.27%
1,981,771	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	2.773	4/20/2048	1,940,713	0.24%
3,711,017	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	2.023	5/20/2046	3,585,232	0.44%
3,775,008	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	2.398	1/20/2070	3,747,968	0.45%
4,389,884	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	2.298	6/20/2069	4,347,909	0.53%
8,368,945	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	2.448	4/20/2070	8,363,380	1.01%
8,838,937	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	2.198	5/20/2070	8,828,003	1.07%
3,729,169	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	0.710	1/20/2070	3,713,725	0.45%
4,023	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	4,023	0.00%
169,002	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	167,696	0.02%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,338,473	0.28%
336,564	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	332,729	0.04%
397,017	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	394,338	0.05%
848,977	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	846,429	0.10%
433,557	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	401,048	0.05%
1,813,596	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	1,720,335	0.21%
564,436	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	521,375	0.06%
1,793,620	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	1,595,039	0.19%
4,144,468	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	3,642,109	0.44%
902,481	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	891,552	0.11%
620,000	PenFed Auto Receivables Owner Trust, Series 2022-A, Class A4	4.180	12/15/2028	618,433	0.08%
92,177	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	92,091	0.01%
718,364	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	677,246	0.08%
1,077,305	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	976,236	0.12%
18,800	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	3.394	1/25/2039	18,752	0.00%
3,295,000	SPGN Mortgage Trust, Series 2022-TFLM. Class A, 1-month Term SOFR + 1.550%	3.857	2/15/2039	3,158,099	0.38%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	3.862	11/15/2027	2,246,433	0.27%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	708,993	0.09%
4,365,000	Toyota Auto Loan Extended Note Trust, Series 2022-1A, Class A	3.820	4/25/2035	4,310,495	0.52%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of August 31, 2022 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
21,328	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	21,322	0.00%
171,150	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	1.660	5/15/2024	170,008	0.02%
317,411	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	314,505	0.04%
28,130,000	U.S. Treasury Note	0.375	12/31/2025	25,390,622	3.08%
24,685,000	U.S. Treasury Note	0.375	1/31/2026	22,221,321	2.70%
7,425,000	U.S. Treasury Note	0.375	9/30/2027	6,400,002	0.78%
11,585,000	U.S. Treasury Note	0.500	2/28/2026	10,452,747	1.27%
13,225,000	U.S. Treasury Note	0.750	3/31/2026	12,016,669	1.46%
67,095,000	U.S. Treasury Note	0.750	8/31/2026	60,390,741	7.32%
25,460,000	U.S. Treasury Note	0.875	9/30/2026	23,000,524	2.79%
21,410,000	U.S. Treasury Note	1.250	12/31/2026	19,564,224	2.37%
8,920,000	U.S. Treasury Note	1.875	2/28/2027	8,363,545	1.01%
17,930,000	U.S. Treasury Note	2.750	4/30/2027	17,451,633	2.12%
39,225,000	U.S. Treasury Note	2.750	2/15/2028	37,999,219	4.61%
4,020,000	U.S. Treasury Note	3.125	8/31/2027	3,984,197	0.48%
46,135,000	U.S. Treasury Note	3.250	8/31/2024	45,936,763	5.57%
868,294	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	843,441	0.10%
56,916	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	56,890	0.01%
	Total			794,419,146	96.33%
Short-Term Investments					
3,118,411	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	9/1/2022	3,118,411	0.38%
29,430,000	U.S. Treasury Bills	2.021-2.126(†)	9/13/2022	29,408,712	3.57%
2,805,000	U.S. Treasury Bills	1.990(†)	9/1/2022	2,805,000	0.34%
	Total			35,332,123	4.29%
	Total Investments			829,751,269	100.62%
	Other assets less liabilities			(5,079,471)	(0.62%)
	Net Assets			824,671,798	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.

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