# 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% |

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| 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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| 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% |

**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 |
|---|---|---|---|---|---|
| 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% |

**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 |
|---|---|---|---|---|---|
| 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.*

*3392610.1.1*

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| **Bonds and Notes** | | | | | |
| 200,792 | AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3 | 0.660 | 12/18/2024 | 199,250 | 0.02% |
| 3,220,000 | Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A | 3.830 | 8/21/2028 | 3,200,277 | 0.37% |
| 1,595,000 | BANK, Series 2020-BN25, Class A5 | 2.649 | 1/15/2063 | 1,465,802 | 0.17% |
| 3,895,000 | Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140% | 4.139 | 10/15/2037 | 3,832,375 | 0.44% |
| 1,825,000 | BPR Trust, Series 2021-NRD, Class A, 1-month Term SOFR + 1.525% | 3.626 | 12/15/2023 | 1,748,882 | 0.20% |
| 4,650,000 | BPR Trust, Series 2022-SSP, Class A, 1-month Term SOFR + 3.000% | 4.959 | 5/15/2039 | 4,649,981 | 0.53% |
| 679,037 | CarMax Auto Owner Trust, Series 2020-2, Class A3 | 1.700 | 11/15/2024 | 675,252 | 0.08% |
| 1,865,000 | Carvana Auto Receivables Trust, Series 2021-N2, Class A2 | 0.970 | 3/10/2028 | 1,758,626 | 0.20% |
| 540,520 | Chesapeake Funding II LLC, Series 2020-1A, Class A1 | 0.870 | 8/15/2032 | 535,158 | 0.06% |
| 222,600 | CNH Equipment Trust, Series 2020-A, Class A3 | 1.160 | 6/16/2025 | 219,731 | 0.03% |
| 1,310,000 | Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2 | 3.400 | 10/5/2030 | 1,231,400 | 0.14% |
| 1,488,000 | Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5 | 3.961 | 3/10/2047 | 1,479,855 | 0.17% |
| 3,055,789 | Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB | 3.550 | 2/10/2049 | 3,030,236 | 0.35% |
| 305,917 | Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A | 2.380 | 11/15/2028 | 305,404 | 0.04% |
| 9,695,000 | Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A | 1.240 | 10/15/2029 | 9,473,491 | 1.09% |
| 220,458 | Diamond Resorts Owner Trust, Series 2018-1, Class A | 3.700 | 1/21/2031 | 219,739 | 0.03% |
| 1,616,797 | Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2 | 0.560 | 12/11/2034 | 1,567,962 | 0.18% |
| 2,570,000 | DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150% | 3.150 | 10/15/2043 | 2,479,516 | 0.28% |
| 3,138 | Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200% | 2.700 | 5/15/2023 | 3,036 | 0.00% |
| 3,335 | Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650% | 2.710 | 8/15/2023 | 3,220 | 0.00% |
| 57,319 | Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB | 6.000 | 3/15/2029 | 57,816 | 0.01% |
| 443,306 | Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG | 5.500 | 5/15/2035 | 467,481 | 0.05% |
| 639,006 | Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE | 5.000 | 9/15/2035 | 674,084 | 0.08% |
| 213,886 | Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY | 5.500 | 2/15/2038 | 218,528 | 0.03% |
| 669,325 | Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO | 2.534 | 6/15/2048 | 646,246 | 0.07% |
| 593,725 | Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO | 3.843 | 12/15/2036 | 599,627 | 0.07% |
| 98,978 | Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW 1-month LIBOR + 2.100% | 4.099 | 6/15/2043 | 97,210 | 0.01% |
| 3,919,264 | Federal Home Loan Mortgage Corp., Series Q016, Class APT1 | 1.242 | 5/25/2051 | 3,658,712 | 0.42% |
| 11,380,000 | Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2 | 2.050 | 11/25/2028 | 10,583,787 | 1.21% |
| 7,165,000 | Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ37, Class A2 | 2.333 | 11/25/2030 | 6,777,601 | 0.78% |
| 259 | Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050% | 2.980 | 9/25/2022 | 251 | 0.00% |
| 5,440 | Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500% | 2.670 | 4/25/2024 | 5,240 | 0.00% |
| 5,847 | Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7 | 4.063 | 8/25/2042 | 5,621 | 0.00% |
| 621,254 | Federal National Mortgage Association, REMIC, Series 2003-48, Class GH | 5.500 | 6/25/2033 | 660,818 | 0.08% |
| 60,027 | Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ | 5.500 | 11/25/2025 | 58,478 | 0.01% |
| 311,896 | Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060% | 1.804 | 7/25/2037 | 303,432 | 0.04% |
| 612,150 | Federal National Mortgage Association, REMIC, Series 2008-86, Class LA | 3.421 | 8/25/2038 | 601,609 | 0.07% |
| 1,185,989 | Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450% | 2.709 | 6/25/2042 | 1,184,283 | 0.14% |
| 1,394,700 | Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550% | 2.809 | 6/25/2042 | 1,403,055 | 0.16% |
| 3,202,725 | Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510% | 2.769 | 8/25/2042 | 3,206,046 | 0.37% |

**Loomis Sayles Limited Term Government and Agency Fund**

Investments as of July 31, 2022 (Unaudited)

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 1,840,298 | Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000% | 3.259 | 7/25/2043 | 1,738,158 | 0.20% |
| 3,418,838 | Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400% | 2.659 | 2/25/2045 | 3,399,841 | 0.39% |
| 5,748,219 | Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500% | 1.562 | 6/25/2050 | 5,677,820 | 0.65% |
| 3,258,130 | Federal National Mortgage Association, Series 2014-M2, Class A2 | 3.513 | 12/25/2023 | 3,259,431 | 0.37% |
| 17,761 | Federal National Mortgage Association, Series 2016-M3, Class ASQ2 | 2.263 | 2/25/2023 | 17,679 | 0.00% |
| 3,487,540 | Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460% | 2.173 | 1/25/2027 | 3,491,519 | 0.40% |
| 491,163 | FHLMC, 12-month LIBOR + 1.764% | 2.013 | 9/1/2035 | 503,242 | 0.06% |
| 43,630 | FHLMC, 12-month LIBOR + 1.740% | 2.044 | 12/1/2037 | 43,541 | 0.01% |
| 153,707 | FHLMC, 12-month LIBOR + 1.730% | 2.113 | 4/1/2037 | 157,103 | 0.02% |
| 1,593,331 | FHLMC, 12-month LIBOR + 1.840% | 2.352 | 1/1/2046 | 1,610,413 | 0.18% |
| 82,256 | FHLMC, 12-month LIBOR + 1.698% | 2.384 | 11/1/2038 | 81,860 | 0.01% |
| 298,747 | FHLMC, 1-year CMT + 2.247% | 2.389 | 9/1/2038 | 308,731 | 0.04% |
| 485,476 | FHLMC, 1-year CMT + 2.285% | 2.432 | 2/1/2036 | 500,735 | 0.06% |
| 151,848 | FHLMC, 12-month LIBOR + 1.903% | 2.453 | 4/1/2037 | 152,492 | 0.02% |
| 87,255 | FHLMC, 1-year CMT + 2.250% | 2.497 | 2/1/2035 | 89,423 | 0.01% |
| 823,629 | FHLMC, 1-year CMT + 2.260% | 2.530 | 2/1/2036 | 845,316 | 0.10% |
| 284,322 | FHLMC, 1-year CMT + 2.245% | 2.531 | 3/1/2036 | 291,728 | 0.03% |
| 92,617 | FHLMC, 1-year CMT + 2.209% | 2.548 | 9/1/2038 | 91,831 | 0.01% |
| 66,035 | FHLMC, 1-year CMT + 2.470% | 2.595 | 9/1/2038 | 65,212 | 0.01% |
| 245,935 | FHLMC, 6-month LIBOR + 1.776% | 2.670 | 6/1/2037 | 243,322 | 0.03% |
| 98,861 | FHLMC, 12-month LIBOR + 1.773% | 2.708 | 3/1/2038 | 99,429 | 0.01% |
| 321,363 | FHLMC, 1-year CMT + 2.220% | 2.764 | 7/1/2033 | 319,628 | 0.04% |
| 247,092 | FHLMC, 1-year CMT + 2.165% | 2.890 | 4/1/2036 | 245,937 | 0.03% |
| 17,758 | FHLMC | 3.000 | 10/1/2026 | 17,808 | 0.00% |
| 1,386,105 | FHLMC, 1-year CMT + 2.251% | 3.030 | 3/1/2037 | 1,429,066 | 0.16% |
| 83,052 | FHLMC, 12-month LIBOR + 1.789% | 3.056 | 11/1/2038 | 83,244 | 0.01% |
| 159,962 | FHLMC, 12-month LIBOR + 1.935% | 3.210 | 12/1/2034 | 160,563 | 0.02% |
| 659,445 | FHLMC, 12-month LIBOR + 1.896% | 3.275 | 9/1/2041 | 681,287 | 0.08% |
| 28,319 | FHLMC | 4.000 | 12/1/2024 | 28,843 | 0.00% |
| 105,444 | FHLMC | 4.000 | 1/1/2042 | 108,666 | 0.01% |
| 29,209 | FHLMC | 4.500 | 1/1/2025 | 30,081 | 0.00% |
| 11,138 | FHLMC | 4.500 | 5/1/2034 | 11,350 | 0.00% |
| 3,419 | FHLMC | 5.500 | 10/1/2023 | 3,430 | 0.00% |
| 121,437 | FHLMC | 6.500 | 12/1/2034 | 130,545 | 0.02% |
| 40 | FHLMC | 7.500 | 6/1/2026 | 42 | 0.00% |
| 9,043,208 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2 | 3.799 | 12/25/2025 | 9,120,171 | 1.05% |
| 4,565,739 | FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180% | 1.269 | 1/25/2028 | 4,493,328 | 0.52% |
| 7,900,000 | FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2 | 3.531 | 7/25/2023 | 7,895,654 | 0.91% |
| 7,805,027 | FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2 | 3.458 | 8/25/2023 | 7,802,991 | 0.89% |
| 7,500,000 | FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2 | 3.389 | 3/25/2024 | 7,491,909 | 0.86% |
| 2,580,000 | FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2 | 3.224 | 3/25/2027 | 2,581,628 | 0.30% |
| 19,149,072 | FHLMC Multifamily Structured Pass Through Certificates, Series K139, Class A1 | 2.209 | 10/25/2031 | 17,979,340 | 2.06% |
| 8,000,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2 | 2.541 | 8/25/2026 | 7,861,750 | 0.90% |
| 18,395,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KF123, Class AS, 30-day Average SOFR + 0.200% | 1.289 | 9/25/2028 | 18,257,461 | 2.09% |
| 299,737 | FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650% | 2.437 | 1/25/2023 | 299,744 | 0.03% |
| 1,623,267 | FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390% | 2.177 | 10/25/2025 | 1,614,214 | 0.19% |
| 7,516,010 | FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500% | 2.287 | 10/25/2026 | 7,488,252 | 0.86% |
| 5,787,887 | FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530% | 1.643 | 1/25/2027 | 5,764,426 | 0.66% |
| 8,753,355 | FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700% | 2.487 | 2/25/2027 | 8,717,030 | 1.00% |
| 11,512,905 | FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900% | 1.989 | 2/25/2027 | 11,585,851 | 1.33% |
| 27,020,498 | FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800% | 2.587 | 3/25/2030 | 26,703,277 | 3.06% |
| 27,020,498 | FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000% | 2.089 | 3/25/2030 | 27,056,108 | 3.10% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 4,218,438 | FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470% | 2.257 | 5/25/2030 | 4,215,723 | 0.48% |
| 3,892,606 | FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580% | 1.669 | 5/25/2030 | 3,873,579 | 0.44% |
| 6,640,772 | FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440% | 2.227 | 6/25/2030 | 6,613,374 | 0.76% |
| 3,731,194 | FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510% | 1.599 | 6/25/2030 | 3,708,097 | 0.43% |
| 1,503,433 | FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360% | 2.147 | 6/25/2027 | 1,500,326 | 0.17% |
| 1,127,575 | FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400% | 1.489 | 6/25/2027 | 1,122,776 | 0.13% |
| 958,001 | FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300% | 2.087 | 7/25/2030 | 943,618 | 0.11% |
| 805,938 | FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320% | 1.409 | 7/25/2030 | 798,682 | 0.09% |
| 326,252 | FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300% | 2.087 | 8/25/2030 | 323,623 | 0.04% |
| 869,712 | FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330% | 1.419 | 8/25/2030 | 861,015 | 0.10% |
| 1,058,870 | FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290% | 2.077 | 8/25/2027 | 1,050,947 | 0.12% |
| 945,541 | FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320% | 1.409 | 8/25/2027 | 938,128 | 0.11% |
| 9,496,619 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2 | 3.700 | 9/25/2026 | 9,594,020 | 1.10% |
| 7,720,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2 | 2.606 | 7/25/2027 | 7,589,145 | 0.87% |
| 420,416 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1 | 1.766 | 2/25/2025 | 411,061 | 0.05% |
| 8,515,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650% | 2.437 | 8/25/2029 | 8,499,752 | 0.97% |
| 2,855,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340% | 2.127 | 4/25/2030 | 2,828,094 | 0.32% |
| 3,140,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370% | 1.459 | 4/25/2030 | 3,110,431 | 0.36% |
| 1,488,629 | FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390% | 2.177 | 10/25/2045 | 1,480,238 | 0.17% |
| 5,420 | FHLMC Structured Pass Through Securities, Series T-60, Class 2A1 | 3.497 | 3/25/2044 | 4,865 | 0.00% |
| 283,366 | FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200% | 1.843 | 10/25/2044 | 291,793 | 0.03% |
| 121,801 | Flagship Credit Auto Trust, Series 2020-3, Class A | 0.700 | 4/15/2025 | 121,212 | 0.01% |
| 20,939 | FNMA, 6-month LIBOR + 1.460% | 1.786 | 2/1/2037 | 21,200 | 0.00% |
| 88,826 | FNMA, 12-month LIBOR + 1.554% | 1.804 | 8/1/2035 | 88,481 | 0.01% |
| 396,671 | FNMA, 12-month LIBOR + 1.564% | 1.817 | 9/1/2037 | 404,414 | 0.05% |
| 172,522 | FNMA, 12-month LIBOR + 1.607% | 1.857 | 10/1/2033 | 175,716 | 0.02% |
| 298,717 | FNMA, 12-month LIBOR + 1.678% | 1.928 | 8/1/2034 | 297,656 | 0.03% |
| 826,289 | FNMA, 12-month LIBOR + 1.800% | 2.050 | 10/1/2041 | 845,872 | 0.10% |
| 115,402 | FNMA, 12-month LIBOR + 1.800% | 2.050 | 12/1/2041 | 115,093 | 0.01% |
| 42,108 | FNMA, 12-month LIBOR + 1.754% | 2.089 | 1/1/2037 | 42,102 | 0.00% |
| 182,719 | FNMA, 12-month LIBOR + 1.734% | 2.188 | 2/1/2037 | 183,551 | 0.02% |
| 909,424 | FNMA, 1-year CMT + 2.188% | 2.219 | 11/1/2033 | 940,053 | 0.11% |
| 136,741 | FNMA, 1-year CMT + 2.223% | 2.223 | 8/1/2035 | 135,311 | 0.02% |
| 170,204 | FNMA, 1-year CMT + 2.185% | 2.259 | 12/1/2034 | 169,107 | 0.02% |
| 481,065 | FNMA, 12-month LIBOR + 1.567% | 2.267 | 7/1/2035 | 491,989 | 0.06% |
| 312,645 | FNMA, 1-year CMT + 2.185% | 2.310 | 1/1/2036 | 317,449 | 0.04% |
| 94,085 | FNMA, 12-month LIBOR + 1.727% | 2.312 | 11/1/2035 | 96,823 | 0.01% |
| 152,918 | FNMA, 1-year CMT + 2.287% | 2.351 | 10/1/2033 | 152,102 | 0.02% |
| 161,506 | FNMA, 1-year CMT + 2.149% | 2.358 | 9/1/2034 | 167,333 | 0.02% |
| 680,387 | FNMA, 12-month LIBOR + 1.554% | 2.408 | 4/1/2037 | 695,072 | 0.08% |
| 134,439 | FNMA, 12-month LIBOR + 1.684% | 2.432 | 11/1/2036 | 138,966 | 0.02% |
| 718,349 | FNMA, 12-month LIBOR + 1.820% | 2.445 | 2/1/2047 | 738,180 | 0.08% |
| 601,237 | FNMA, 12-month LIBOR + 1.777% | 2.495 | 3/1/2037 | 612,598 | 0.07% |
| 1,000,642 | FNMA, 1-year CMT + 2.225% | 2.520 | 4/1/2034 | 1,030,216 | 0.12% |
| 290,357 | FNMA, 6-month LIBOR + 1.545% | 2.538 | 7/1/2035 | 296,622 | 0.03% |
| 103,473 | FNMA, 12-month LIBOR + 1.800% | 2.544 | 3/1/2034 | 105,715 | 0.01% |
| 109,353 | FNMA, 1-year CMT + 2.199% | 2.554 | 4/1/2034 | 108,220 | 0.01% |
| 254,306 | FNMA, 1-year CMT + 2.145% | 2.560 | 6/1/2036 | 258,323 | 0.03% |
| 20,745 | FNMA, 12-month LIBOR + 1.806% | 2.587 | 7/1/2041 | 20,741 | 0.00% |
| 659,464 | FNMA, 12-month LIBOR + 1.713% | 2.602 | 9/1/2037 | 678,085 | 0.08% |
| 145,237 | FNMA, 1-year CMT + 2.483% | 2.607 | 5/1/2035 | 150,808 | 0.02% |
| 1,472,295 | FNMA, 1-year CMT + 2.205% | 2.704 | 10/1/2034 | 1,517,533 | 0.17% |
| 82,401 | FNMA, 12-month LIBOR + 1.565% | 2.707 | 4/1/2037 | 82,305 | 0.01% |
| 875,029 | FNMA, 1-year CMT + 2.163% | 2.837 | 12/1/2040 | 900,693 | 0.10% |
| 281,488 | FNMA, 6-month LIBOR + 2.031% | 2.911 | 7/1/2037 | 287,332 | 0.03% |
| 81,686 | FNMA | 3.000 | 3/1/2042 | 80,313 | 0.01% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 47,933 | FNMA, 1-year CMT + 2.211% | 3.211 | 4/1/2033 | 47,861 | 0.01% |
| 220,203 | FNMA, 12-month LIBOR + 1.639% | 3.433 | 8/1/2038 | 219,889 | 0.03% |
| 126,188 | FNMA, 1-year CMT + 2.500% | 3.479 | 8/1/2036 | 131,759 | 0.02% |
| 5,200,000 | FNMA | 3.580 | 1/1/2026 | 5,272,772 | 0.60% |
| 52,908 | FNMA, 1-year CMT + 2.145% | 3.619 | 9/1/2036 | 53,255 | 0.01% |
| 53,991 | FNMA, 1-year CMT + 2.440% | 3.664 | 8/1/2033 | 53,904 | 0.01% |
| 199,608 | FNMA, 1-year CMT + 2.287% | 3.910 | 6/1/2033 | 199,063 | 0.02% |
| 310,953 | FNMA, 12-month LIBOR + 1.669% | 3.919 | 7/1/2038 | 312,145 | 0.04% |
| 433,459 | FNMA, 1-year CMT + 2.270% | 4.020 | 6/1/2037 | 456,262 | 0.05% |
| 62,695 | FNMA, 12-month LIBOR + 2.473% | 4.223 | 6/1/2035 | 62,860 | 0.01% |
| 285,499 | FNMA | 5.000 | 7/1/2037 | 301,996 | 0.03% |
| 325,713 | FNMA | 5.000 | 2/1/2038 | 345,223 | 0.04% |
| 29,071 | FNMA | 5.500 | 11/1/2023 | 29,217 | 0.00% |
| 25,024 | FNMA | 5.500 | 1/1/2024 | 25,118 | 0.00% |
| 154,696 | FNMA | 5.500 | 3/1/2033 | 162,033 | 0.02% |
| 1,198 | FNMA | 6.000 | 9/1/2022 | 1,198 | 0.00% |
| 6,053 | FNMA | 6.000 | 12/1/2022 | 6,058 | 0.00% |
| 64 | FNMA | 6.000 | 12/1/2022 | 64 | 0.00% |
| 1,978 | FNMA | 6.500 | 7/1/2032 | 2,071 | 0.00% |
| 976 | FNMA | 6.500 | 1/1/2033 | 1,035 | 0.00% |
| 3,040 | FNMA | 6.500 | 10/1/2033 | 3,205 | 0.00% |
| 1,970 | FNMA | 6.500 | 10/1/2033 | 2,075 | 0.00% |
| 1,764 | FNMA | 6.500 | 10/1/2033 | 1,855 | 0.00% |
| 111,005 | FNMA | 6.500 | 10/1/2034 | 116,260 | 0.01% |
| 1,527 | FNMA | 6.500 | 12/1/2034 | 1,655 | 0.00% |
| 1,777 | FNMA | 6.500 | 2/1/2036 | 1,861 | 0.00% |
| 15,485 | FNMA | 6.500 | 11/1/2037 | 17,502 | 0.00% |
| 4,791 | FNMA | 7.500 | 12/1/2030 | 5,049 | 0.00% |
| 9,450 | FNMA | 7.500 | 7/1/2031 | 10,125 | 0.00% |
| 16,710 | FNMA | 7.500 | 9/1/2032 | 16,945 | 0.00% |
| 250,196 | Ford Credit Auto Owner Trust, Series 2020-A, Class A3 | 1.040 | 8/15/2024 | 247,766 | 0.03% |
| 15,098,681 | Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250% | 1.339 | 3/25/2028 | 14,935,826 | 1.71% |
| 9,073,574 | Freddie Mac Multifamily Structured Pass Through Certificates, Series K-F121, Class AS, 30-day Average SOFR + 0.180% | 1.269 | 8/25/2028 | 8,912,334 | 1.02% |
| 676,419 | Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280% | 2.067 | 10/25/2027 | 671,632 | 0.08% |
| 812,141 | Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310% | 1.399 | 10/25/2027 | 809,182 | 0.09% |
| 4,385,304 | Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250% | 1.339 | 12/25/2030 | 4,298,204 | 0.49% |
| 1,595,593 | Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200% | 1.717 | 8/25/2024 | 1,592,563 | 0.18% |
| 85,227 | GM Financial Automobile Leasing Trust, Series 2020-2, Class A3 | 0.800 | 7/20/2023 | 85,088 | 0.01% |
| 199,945 | GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3 | 2.180 | 4/16/2024 | 199,666 | 0.02% |
| 216,068 | GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3 | 1.750 | 7/16/2024 | 215,387 | 0.02% |
| 378,569 | GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3 | 1.840 | 9/16/2024 | 376,673 | 0.04% |
| 242,250 | GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3 | 1.490 | 12/16/2024 | 240,300 | 0.03% |
| 655,000 | GM Financial Revolving Receivables Trust, Series 2021-1, Class A | 1.170 | 6/12/2034 | 598,864 | 0.07% |
| 1,494,028 | GNMA, 1-month LIBOR + 1.747% | 2.507 | 2/20/2061 | 1,513,328 | 0.17% |
| 1,054,395 | GNMA, 1-month LIBOR + 1.890% | 2.693 | 2/20/2063 | 1,070,728 | 0.12% |
| 913,280 | GNMA, 1-month LIBOR + 2.152% | 2.957 | 3/20/2063 | 928,308 | 0.11% |
| 551,088 | GNMA, 1-month LIBOR + 2.199% | 3.003 | 5/20/2065 | 565,555 | 0.07% |
| 552,243 | GNMA, 1-month LIBOR + 2.249% | 3.044 | 6/20/2065 | 570,100 | 0.07% |
| 515,754 | GNMA, 1-month LIBOR + 2.334% | 3.138 | 2/20/2063 | 527,081 | 0.06% |
| 55,492 | GNMA | 4.007 | 12/20/2062 | 55,381 | 0.01% |
| 25,032 | GNMA | 4.140 | 12/20/2061 | 25,173 | 0.00% |
| 13,942 | GNMA | 4.317 | 8/20/2061 | 14,005 | 0.00% |
| 165,148 | GNMA | 4.434 | 7/20/2063 | 165,257 | 0.02% |
| 2,257,924 | GNMA | 4.457 | 10/20/2065 | 2,285,921 | 0.26% |
| 1,162,907 | GNMA | 4.597 | 2/20/2066 | 1,173,557 | 0.13% |
| 3,274 | GNMA | 4.613 | 8/20/2062 | 3,302 | 0.00% |
| 1,897,056 | GNMA | 4.613 | 3/20/2064 | 1,905,448 | 0.22% |
| 184,180 | GNMA | 4.617 | 1/20/2064 | 185,404 | 0.02% |
| 6,929 | GNMA | 4.619 | 2/20/2062 | 6,693 | 0.00% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 3,431 | GNMA | 4.630 | 2/20/2062 | 3,299 | 0.00% |
| 46,350 | GNMA | 4.630 | 4/20/2063 | 45,775 | 0.01% |
| 1,563,109 | GNMA | 4.677 | 11/20/2063 | 1,572,379 | 0.18% |
| 1,210 | GNMA | 4.700 | 6/20/2061 | 1,245 | 0.00% |
| 19,967 | GNMA | 4.700 | 8/20/2061 | 20,011 | 0.00% |
| 19,817 | GNMA | 4.700 | 8/20/2061 | 19,761 | 0.00% |
| 7,975 | GNMA | 4.700 | 6/20/2062 | 7,608 | 0.00% |
| 11,307 | GNMA | 4.700 | 11/20/2062 | 10,535 | 0.00% |
| 14,341 | GNMA | 4.700 | 6/20/2063 | 13,604 | 0.00% |
| 679,754 | GNMA | 4.700 | 5/20/2064 | 683,157 | 0.08% |
| 2,193 | GNMA | 4.862 | 4/20/2061 | 2,179 | 0.00% |
| 5,626 | GNMA | 6.000 | 12/15/2031 | 6,143 | 0.00% |
| 25,019 | GNMA | 6.500 | 5/15/2031 | 27,064 | 0.00% |
| 23,165 | GNMA | 7.000 | 10/15/2028 | 24,104 | 0.00% |
| 100,544 | Government National Mortgage Association, Series 2003-72, Class Z | 5.303 | 11/16/2045 | 102,065 | 0.01% |
| 1,038,932 | Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200% | 2.326 | 2/20/2035 | 1,035,547 | 0.12% |
| 777,961 | Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520% | 2.646 | 10/20/2037 | 776,873 | 0.09% |
| 246,992 | Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150% | 3.276 | 11/20/2059 | 246,817 | 0.03% |
| 721,131 | Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330% | 1.450 | 10/20/2060 | 714,164 | 0.08% |
| 585,085 | Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350% | 1.470 | 10/20/2060 | 579,076 | 0.07% |
| 365,413 | Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380% | 1.500 | 12/20/2060 | 361,846 | 0.04% |
| 36,417 | Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550% | 1.670 | 9/20/2061 | 36,190 | 0.00% |
| 464,461 | Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450% | 1.570 | 2/20/2061 | 460,593 | 0.05% |
| 28,560 | Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600% | 1.720 | 2/20/2061 | 28,418 | 0.00% |
| 28,974 | Government National Mortgage Association, Series 2011-H23, Class HA | 3.000 | 12/20/2061 | 27,593 | 0.00% |
| 27,181 | Government National Mortgage Association, Series 2012-124, Class HT | 6.500 | 7/20/2032 | 26,608 | 0.00% |
| 2,362,165 | Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250% | 2.376 | 9/20/2038 | 2,358,419 | 0.27% |
| 101 | Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450% | 1.570 | 5/20/2062 | 97 | 0.00% |
| 356,824 | Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520% | 1.640 | 8/20/2062 | 354,910 | 0.04% |
| 1,291,963 | Government National Mortgage Association, Series 2012-H20, Class PT | 2.864 | 7/20/2062 | 1,289,039 | 0.15% |
| 17,668 | Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500% | 1.620 | 10/20/2062 | 16,994 | 0.00% |
| 27,718 | Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500% | 1.620 | 12/20/2062 | 26,655 | 0.00% |
| 1,196,908 | Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350% | 1.470 | 3/20/2063 | 1,187,488 | 0.14% |
| 1,126,253 | Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400% | 1.520 | 3/20/2063 | 1,116,686 | 0.13% |
| 154,127 | Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470% | 1.590 | 5/20/2063 | 152,937 | 0.02% |
| 4,381,806 | Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650% | 2.670 | 4/20/2063 | 4,370,595 | 0.50% |
| 3,253,656 | Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500% | 1.303 | 7/20/2064 | 3,223,273 | 0.37% |
| 2,649,865 | Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500% | 1.620 | 7/20/2064 | 2,623,021 | 0.30% |
| 1,876,752 | Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470% | 1.590 | 2/20/2065 | 1,858,789 | 0.21% |
| 3,418 | Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300% | 1.420 | 4/20/2061 | 3,291 | 0.00% |
| 6,324 | Government National Mortgage Association, Series 2015-H09, Class HA | 1.750 | 3/20/2065 | 5,874 | 0.00% |
| 239,479 | Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480% | 1.600 | 4/20/2065 | 237,032 | 0.03% |
| 3,780,635 | Government National Mortgage Association, Series 2015-H10, Class JA | 2.250 | 4/20/2065 | 3,692,263 | 0.42% |
| 2,899 | Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250% | 1.370 | 4/20/2065 | 2,781 | 0.00% |
| 2,259,336 | Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230% | 1.350 | 5/20/2065 | 2,234,170 | 0.26% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 60,405 | Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300% | 1.420 | 7/20/2065 | 59,602 | 0.01% |
| 3,504 | Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700% | 1.820 | 10/20/2065 | 3,387 | 0.00% |
| 3,007 | Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680% | 1.800 | 8/20/2061 | 2,898 | 0.00% |
| 3,558,152 | Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920% | 2.040 | 2/20/2066 | 3,555,418 | 0.41% |
| 1,039,027 | Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550% | 1.670 | 9/20/2066 | 1,031,142 | 0.12% |
| 2,343,574 | Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750% | 1.870 | 2/20/2067 | 2,332,222 | 0.27% |
| 34,048 | Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200% | 1.320 | 10/20/2064 | 33,685 | 0.00% |
| 4,864,542 | Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080% | 2.855 | 6/20/2068 | 4,769,244 | 0.55% |
| 113,615 | Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350% | 1.470 | 9/20/2068 | 112,340 | 0.01% |
| 7,018,402 | Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420% | 1.540 | 9/20/2068 | 6,898,679 | 0.79% |
| 6,275,053 | Government National Mortgage Association, Series 2019-H04, Class NA | 3.500 | 9/20/2068 | 6,219,899 | 0.71% |
| 2,286,642 | Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450% | 2.470 | 8/20/2069 | 2,285,239 | 0.26% |
| 2,021,480 | Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400% | 2.113 | 4/20/2048 | 1,980,076 | 0.23% |
| 3,781,735 | Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450% | 2.163 | 5/20/2046 | 3,683,936 | 0.42% |
| 3,823,215 | Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600% | 1.720 | 1/20/2070 | 3,789,409 | 0.43% |
| 4,430,743 | Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500% | 1.620 | 6/20/2069 | 4,379,952 | 0.50% |
| 8,556,167 | Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650% | 1.770 | 4/20/2070 | 8,551,384 | 0.98% |
| 9,075,630 | Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400% | 1.520 | 5/20/2070 | 9,065,148 | 1.04% |
| 3,844,127 | Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500% | 0.710 | 1/20/2070 | 3,827,085 | 0.44% |
| 10,710 | Honda Auto Receivables Owner Trust, Series 2019-2, Class A3 | 2.520 | 6/21/2023 | 10,702 | 0.00% |
| 188,814 | Honda Auto Receivables Owner Trust, Series 2020-1, Class A3 | 1.610 | 4/22/2024 | 187,446 | 0.02% |
| 2,600,000 | Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7 | 3.914 | 8/5/2034 | 2,347,943 | 0.27% |
| 367,114 | Hyundai Auto Receivables Trust, Series 2020-A, Class A3 | 1.410 | 11/15/2024 | 363,711 | 0.04% |
| 444,255 | Kubota Credit Owner Trust, Series 2020-1A, Class A3 | 1.960 | 3/15/2024 | 441,230 | 0.05% |
| 938,287 | Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4 | 3.134 | 12/15/2048 | 935,621 | 0.11% |
| 446,906 | MVW LLC, Series 2020-1A, Class A | 1.740 | 10/20/2037 | 419,377 | 0.05% |
| 1,847,996 | Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2 | 2.600 | 8/15/2068 | 1,775,521 | 0.20% |
| 575,149 | Navient Private Education Refi Loan Trust, Series 2020-DA, Class A | 1.690 | 5/15/2069 | 536,346 | 0.06% |
| 1,819,639 | Navient Private Education Refi Loan Trust, Series 2021-CA, Class A | 1.060 | 10/15/2069 | 1,666,050 | 0.19% |
| 4,201,614 | Navient Private Education Refi Loan Trust, Series 2021-EA, Class A | 0.970 | 12/16/2069 | 3,768,722 | 0.43% |
| 981,525 | Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3 | 1.380 | 12/16/2024 | 972,512 | 0.11% |
| 152,054 | Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A | 1.370 | 10/15/2024 | 151,802 | 0.02% |
| 745,358 | Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A | 1.330 | 7/20/2037 | 700,677 | 0.08% |
| 1,101,274 | SMB Private Education Loan Trust, Series 2021-D, Class A1A | 1.340 | 3/17/2053 | 1,005,456 | 0.12% |
| 19,565 | SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950% | 3.209 | 1/25/2039 | 19,513 | 0.00% |
| 3,295,000 | SPGN Mortgage Trust, Series 2022-TFLM. Class A, 1-month Term SOFR + 1.550% | 3.509 | 2/15/2039 | 3,145,605 | 0.36% |
| 3,279,464 | Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470% | 3.470 | 11/15/2027 | 2,230,035 | 0.26% |
| 765,000 | Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A | 1.350 | 5/25/2033 | 725,105 | 0.08% |
| 4,365,000 | Toyota Auto Loan Extended Note Trust, Series 2022-1A, Class A | 3.820 | 4/25/2035 | 4,446,106 | 0.51% |
| 56,120 | Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3 | 2.910 | 7/17/2023 | 56,097 | 0.01% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 193,297 | Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3 | 1.660 | 5/15/2024 | 192,345 | 0.02% |
| 350,475 | Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3 | 1.360 | 8/15/2024 | 347,596 | 0.04% |
| 6,700,000 | U.S. Treasury Note | 0.250 | 8/31/2025 | 6,190,957 | 0.71% |
| 13,070,000 | U.S. Treasury Note | 0.250 | 9/30/2025 | 12,055,543 | 1.38% |
| 13,605,000 | U.S. Treasury Note | 0.250 | 10/31/2025 | 12,527,229 | 1.44% |
| 7,255,000 | U.S. Treasury Note | 0.375 | 11/30/2025 | 6,696,705 | 0.77% |
| 65,670,000 | U.S. Treasury Note | 0.375 | 12/31/2025 | 60,506,183 | 6.94% |
| 24,685,000 | U.S. Treasury Note | 0.375 | 1/31/2026 | 22,702,486 | 2.60% |
| 11,585,000 | U.S. Treasury Note | 0.500 | 2/28/2026 | 10,684,900 | 1.23% |
| 13,225,000 | U.S. Treasury Note | 0.750 | 3/31/2026 | 12,292,534 | 1.41% |
| 67,095,000 | U.S. Treasury Note | 0.750 | 8/31/2026 | 61,939,693 | 7.10% |
| 25,460,000 | U.S. Treasury Note | 0.875 | 9/30/2026 | 23,594,259 | 2.71% |
| 21,410,000 | U.S. Treasury Note | 1.250 | 12/31/2026 | 20,098,637 | 2.30% |
| 8,920,000 | U.S. Treasury Note | 1.875 | 2/28/2027 | 8,599,786 | 0.99% |
| 17,930,000 | U.S. Treasury Note | 2.750 | 4/30/2027 | 17,956,615 | 2.06% |
| 4,970,000 | U.S. Treasury Note | 2.750 | 7/31/2027 | 4,982,425 | 0.57% |
| 42,680,000 | U.S. Treasury Note | 3.000 | 7/31/2024 | 42,760,025 | 4.90% |
| 905,042 | Welk Resorts LLC, Series 2019-AA, Class A | 2.800 | 6/15/2038 | 886,479 | 0.10% |
| 79,023 | World Omni Auto Receivables Trust, Series 2019-B, Class A3 | 2.590 | 7/15/2024 | 78,978 | 0.01% |
| | Total | | | 837,353,747 | 96.01% |
| **Short-Term Investments** | | | | | |
| 48,925,000 | Federal Home Loan Bank Discount Notes | 1.300-1.380(†) | 8/1/2022 | 48,925,000 | 5.61% |
| 32,105,000 | Federal Home Loan Bank Discount Notes | 1.350-2.050(†) | 8/10/2022 | 32,087,538 | 3.68% |
| 15,170,532 | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 0.650 | 8/1/2022 | 15,170,532 | 1.74% |
| | Total | | | 96,183,070 | 11.03% |
| | Total Investments | | | 933,536,817 | 107.04% |
| | Other assets less liabilities | | | (61,425,713) | (7.04%) |
| | Net Assets | | | 872,111,104 | 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.*

*3392610.1.1*

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| **Bonds and Notes** | | | | | |
| 235,216 | AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3 | 0.660 | 12/18/2024 | 233,488 | 0.03% |
| 3,220,000 | Avis Budget Rental Car Funding AESOP LLC, Series 2022-1A, Class A | 3.830 | 8/21/2028 | 3,123,732 | 0.35% |
| 1,595,000 | BANK, Series 2020-BN25, Class A5 | 2.649 | 1/15/2063 | 1,423,965 | 0.16% |
| 3,895,000 | Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140% | 3.464 | 10/15/2037 | 3,842,980 | 0.43% |
| 1,825,000 | BPR Trust, Series 2021-NRD, Class A, 1-month Term SOFR + 1.525% | 2.859 | 12/15/2023 | 1,746,601 | 0.20% |
| 4,650,000 | BPR Trust, Series 2022-SSP, Class A, 1-month Term SOFR + 3.000% | 4.279 | 5/15/2039 | 4,649,986 | 0.52% |
| 757,512 | CarMax Auto Owner Trust, Series 2020-2, Class A3 | 1.700 | 11/15/2024 | 753,593 | 0.08% |
| 1,865,000 | Carvana Auto Receivables Trust, Series 2021-N2, Class A2 | 0.970 | 3/10/2028 | 1,745,313 | 0.20% |
| 564,683 | Chesapeake Funding II LLC, Series 2020-1A, Class A1 | 0.870 | 8/15/2032 | 556,469 | 0.06% |
| 233,155 | CNH Equipment Trust, Series 2020-A, Class A3 | 1.160 | 6/16/2025 | 229,969 | 0.03% |
| 1,310,000 | Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2 | 3.400 | 10/5/2030 | 1,261,277 | 0.14% |
| 1,488,000 | Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5 | 3.961 | 3/10/2047 | 1,479,437 | 0.17% |
| 3,122,448 | Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB | 3.550 | 2/10/2049 | 3,094,565 | 0.35% |
| 475,035 | Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A | 2.380 | 11/15/2028 | 474,477 | 0.05% |
| 9,695,000 | Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A | 1.240 | 10/15/2029 | 9,442,433 | 1.06% |
| 228,877 | Diamond Resorts Owner Trust, Series 2018-1, Class A | 3.700 | 1/21/2031 | 228,325 | 0.03% |
| 1,677,326 | Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2 | 0.560 | 12/11/2034 | 1,627,904 | 0.18% |
| 2,570,000 | DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150% | 2.470 | 10/15/2043 | 2,479,634 | 0.28% |
| 3,586 | Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200% | 2.720 | 5/15/2023 | 3,469 | 0.00% |
| 3,814 | Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650% | 2.220 | 8/15/2023 | 3,681 | 0.00% |
| 58,190 | Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB | 6.000 | 3/15/2029 | 58,484 | 0.01% |
| 447,998 | Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG | 5.500 | 5/15/2035 | 466,938 | 0.05% |
| 644,896 | Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE | 5.000 | 9/15/2035 | 670,963 | 0.08% |
| 215,313 | Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY | 5.500 | 2/15/2038 | 216,520 | 0.02% |
| 674,959 | Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO | 2.554 | 6/15/2048 | 645,443 | 0.07% |
| 605,702 | Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO | 3.870 | 12/15/2036 | 608,335 | 0.07% |
| 98,978 | Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW 1-month LIBOR + 2.100% | 3.424 | 6/15/2043 | 93,698 | 0.01% |
| 4,022,629 | Federal Home Loan Mortgage Corp., Series Q016, Class APT1 | 1.242 | 5/25/2051 | 3,725,972 | 0.42% |
| 11,380,000 | Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2 | 2.050 | 11/25/2028 | 10,418,709 | 1.17% |
| 7,165,000 | Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ37, Class A2 | 2.333 | 11/25/2030 | 6,633,109 | 0.75% |
| 453 | Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050% | 3.390 | 9/25/2022 | 439 | 0.00% |
| 5,848 | Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500% | 2.370 | 4/25/2024 | 5,633 | 0.00% |
| 5,954 | Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7 | 4.062 | 8/25/2042 | 5,754 | 0.00% |
| 636,582 | Federal National Mortgage Association, REMIC, Series 2003-48, Class GH | 5.500 | 6/25/2033 | 670,311 | 0.08% |
| 66,231 | Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ | 5.500 | 11/25/2025 | 66,338 | 0.01% |
| 313,760 | Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060% | 1.001 | 7/25/2037 | 304,949 | 0.03% |
| 623,414 | Federal National Mortgage Association, REMIC, Series 2008-86, Class LA | 3.407 | 8/25/2038 | 607,009 | 0.07% |
| 1,197,110 | Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450% | 2.074 | 6/25/2042 | 1,195,282 | 0.13% |
| 1,399,298 | Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550% | 2.174 | 6/25/2042 | 1,408,203 | 0.16% |
| 3,213,075 | Federal National Mortgage Association, REMIC, Series 2012-83, Class LF, 1-month LIBOR + 0.510% | 2.134 | 8/25/2042 | 3,216,619 | 0.36% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 1,840,298 | Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000% | 2.624 | 7/25/2043 | 1,731,953 | 0.19% |
| 3,493,345 | Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400% | 2.024 | 2/25/2045 | 3,472,619 | 0.39% |
| 5,881,194 | Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500% | 1.300 | 6/25/2050 | 5,802,515 | 0.65% |
| 3,864,074 | Federal National Mortgage Association, Series 2014-M2, Class A2 | 3.513 | 12/25/2023 | 3,870,846 | 0.44% |
| 70,335 | Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930% | 1.858 | 11/25/2022 | 70,261 | 0.01% |
| 17,838 | Federal National Mortgage Association, Series 2016-M3, Class ASQ2 | 2.263 | 2/25/2023 | 17,767 | 0.00% |
| 3,493,349 | Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460% | 1.522 | 1/25/2027 | 3,504,073 | 0.39% |
| 493,787 | FHLMC, 12-month LIBOR + 1.764% | 2.013 | 9/1/2035 | 505,446 | 0.06% |
| 82,637 | FHLMC, 12-month LIBOR + 1.697% | 2.040 | 11/1/2038 | 81,944 | 0.01% |
| 43,958 | FHLMC, 12-month LIBOR + 1.740% | 2.044 | 12/1/2037 | 43,709 | 0.00% |
| 154,477 | FHLMC, 12-month LIBOR + 1.730% | 2.113 | 4/1/2037 | 157,825 | 0.02% |
| 329,714 | FHLMC, 1-year CMT + 2.220% | 2.220 | 7/1/2033 | 328,228 | 0.04% |
| 161,379 | FHLMC, 12-month LIBOR + 1.935% | 2.244 | 12/1/2034 | 161,425 | 0.02% |
| 1,686,203 | FHLMC, 12-month LIBOR + 1.840% | 2.254 | 1/1/2046 | 1,702,679 | 0.19% |
| 320,372 | FHLMC, 1-year CMT + 2.247% | 2.298 | 9/1/2038 | 331,211 | 0.04% |
| 100,963 | FHLMC, 1-year CMT + 2.213% | 2.362 | 9/1/2038 | 100,254 | 0.01% |
| 488,366 | FHLMC, 1-year CMT + 2.285% | 2.431 | 2/1/2036 | 504,219 | 0.06% |
| 1,401,159 | FHLMC, 1-year CMT + 2.251% | 2.442 | 3/1/2037 | 1,446,543 | 0.16% |
| 152,523 | FHLMC, 12-month LIBOR + 1.903% | 2.453 | 4/1/2037 | 152,593 | 0.02% |
| 836,349 | FHLMC, 1-year CMT + 2.260% | 2.475 | 2/1/2036 | 859,314 | 0.10% |
| 87,919 | FHLMC, 1-year CMT + 2.250% | 2.497 | 2/1/2035 | 90,235 | 0.01% |
| 316,416 | FHLMC, 1-year CMT + 2.245% | 2.531 | 3/1/2036 | 325,143 | 0.04% |
| 66,771 | FHLMC, 1-year CMT + 2.470% | 2.595 | 9/1/2038 | 66,011 | 0.01% |
| 246,984 | FHLMC, 6-month LIBOR + 1.776% | 2.670 | 6/1/2037 | 244,280 | 0.03% |
| 99,267 | FHLMC, 12-month LIBOR + 1.774% | 2.709 | 3/1/2038 | 99,477 | 0.01% |
| 84,889 | FHLMC, 12-month LIBOR + 1.784% | 2.880 | 11/1/2038 | 84,785 | 0.01% |
| 248,705 | FHLMC, 1-year CMT + 2.165% | 2.890 | 4/1/2036 | 247,775 | 0.03% |
| 18,401 | FHLMC | 3.000 | 10/1/2026 | 18,357 | 0.00% |
| 662,621 | FHLMC, 12-month LIBOR + 1.896% | 3.261 | 9/1/2041 | 684,742 | 0.08% |
| 29,991 | FHLMC | 4.000 | 12/1/2024 | 30,340 | 0.00% |
| 107,970 | FHLMC | 4.000 | 1/1/2042 | 109,304 | 0.01% |
| 30,395 | FHLMC | 4.500 | 1/1/2025 | 31,103 | 0.00% |
| 11,199 | FHLMC | 4.500 | 5/1/2034 | 11,266 | 0.00% |
| 3,985 | FHLMC | 5.500 | 10/1/2023 | 4,006 | 0.00% |
| 123,670 | FHLMC | 6.500 | 12/1/2034 | 132,436 | 0.01% |
| 45 | FHLMC | 7.500 | 6/1/2026 | 47 | 0.00% |
| 9,360,490 | FHLMC Multifamily Structured Pass Through Certificates, Series  KJ20, Class A2 | 3.799 | 12/25/2025 | 9,410,346 | 1.06% |
| 4,566,360 | FHLMC Multifamily Structured Pass Through Certificates, Series K-F100, Class AS, 30-day Average SOFR + 0.180% | 0.899 | 1/25/2028 | 4,533,611 | 0.51% |
| 7,900,000 | FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2 | 3.531 | 7/25/2023 | 7,915,592 | 0.89% |
| 7,823,334 | FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2 | 3.458 | 8/25/2023 | 7,824,948 | 0.88% |
| 7,500,000 | FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2 | 3.389 | 3/25/2024 | 7,497,020 | 0.84% |
| 2,580,000 | FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2 | 3.224 | 3/25/2027 | 2,550,005 | 0.29% |
| 19,154,449 | FHLMC Multifamily Structured Pass Through Certificates, Series K139, Class A1 | 2.209 | 10/25/2031 | 17,606,763 | 1.98% |
| 597,725 | FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1 | 2.666 | 5/25/2023 | 596,968 | 0.07% |
| 8,000,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2 | 2.541 | 8/25/2026 | 7,784,750 | 0.87% |
| 18,395,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KF123, Class AS, 30-day Average SOFR + 0.200% | 0.919 | 9/25/2028 | 18,254,094 | 2.05% |
| 369,563 | FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650% | 1.770 | 1/25/2023 | 369,575 | 0.04% |
| 1,625,894 | FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390% | 1.510 | 10/25/2025 | 1,618,419 | 0.18% |
| 8,191,729 | FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500% | 1.620 | 10/25/2026 | 8,160,516 | 0.92% |
| 6,641,717 | FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530% | 1.252 | 1/25/2027 | 6,616,423 | 0.74% |
| 8,756,471 | FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700% | 1.820 | 2/25/2027 | 8,778,967 | 0.99% |
| 11,517,004 | FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900% | 1.619 | 2/25/2027 | 11,549,435 | 1.30% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 27,020,797 | FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800% | 1.920 | 3/25/2030 | 26,785,527 | 3.01% |
| 27,020,797 | FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000% | 1.719 | 3/25/2030 | 27,149,883 | 3.05% |
| 4,219,359 | FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470% | 1.590 | 5/25/2030 | 4,216,568 | 0.47% |
| 3,893,456 | FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580% | 1.299 | 5/25/2030 | 3,887,764 | 0.44% |
| 6,640,865 | FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440% | 1.560 | 6/25/2030 | 6,612,673 | 0.74% |
| 3,731,246 | FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510% | 1.229 | 6/25/2030 | 3,707,316 | 0.42% |
| 1,554,289 | FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360% | 1.480 | 6/25/2027 | 1,551,000 | 0.17% |
| 1,165,717 | FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400% | 1.119 | 6/25/2027 | 1,160,617 | 0.13% |
| 958,001 | FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300% | 1.420 | 7/25/2030 | 951,901 | 0.11% |
| 805,938 | FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320% | 1.039 | 7/25/2030 | 801,411 | 0.09% |
| 621,522 | FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300% | 1.420 | 8/25/2030 | 617,748 | 0.07% |
| 1,656,833 | FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330% | 1.049 | 8/25/2030 | 1,645,363 | 0.19% |
| 1,093,093 | FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290% | 1.410 | 8/25/2027 | 1,087,216 | 0.12% |
| 976,101 | FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320% | 1.039 | 8/25/2027 | 970,550 | 0.11% |
| 10,261,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2 | 3.700 | 9/25/2026 | 10,317,151 | 1.16% |
| 7,720,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2 | 2.606 | 7/25/2027 | 7,527,203 | 0.85% |
| 433,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1 | 1.766 | 2/25/2025 | 422,935 | 0.05% |
| 8,515,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650% | 1.770 | 8/25/2029 | 8,499,331 | 0.96% |
| 2,855,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340% | 1.460 | 4/25/2030 | 2,835,943 | 0.32% |
| 3,140,000 | FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370% | 1.089 | 4/25/2030 | 3,119,383 | 0.35% |
| 1,625,928 | FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390% | 1.510 | 10/25/2045 | 1,617,558 | 0.18% |
| 5,444 | FHLMC Structured Pass Through Securities, Series T-60, Class 2A1 | 3.478 | 3/25/2044 | 4,950 | 0.00% |
| 287,523 | FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200% | 1.676 | 10/25/2044 | 293,950 | 0.03% |
| 152,318 | Flagship Credit Auto Trust, Series 2020-3, Class A | 0.700 | 4/15/2025 | 151,578 | 0.02% |
| 21,045 | FNMA, 6-month LIBOR + 1.460% | 1.786 | 2/1/2037 | 21,319 | 0.00% |
| 89,419 | FNMA, 12-month LIBOR + 1.554% | 1.804 | 8/1/2035 | 88,933 | 0.01% |
| 398,480 | FNMA, 12-month LIBOR + 1.564% | 1.852 | 9/1/2037 | 405,809 | 0.05% |
| 173,700 | FNMA, 12-month LIBOR + 1.607% | 1.857 | 10/1/2033 | 176,762 | 0.02% |
| 221,004 | FNMA, 12-month LIBOR + 1.639% | 1.889 | 8/1/2038 | 220,681 | 0.02% |
| 313,343 | FNMA, 12-month LIBOR + 1.669% | 1.919 | 7/1/2038 | 314,742 | 0.04% |
| 300,494 | FNMA, 12-month LIBOR + 1.678% | 1.928 | 8/1/2034 | 298,960 | 0.03% |
| 484,556 | FNMA, 12-month LIBOR + 1.567% | 2.049 | 7/1/2035 | 495,243 | 0.06% |
| 829,956 | FNMA, 12-month LIBOR + 1.800% | 2.050 | 10/1/2041 | 848,539 | 0.10% |
| 115,787 | FNMA, 12-month LIBOR + 1.800% | 2.050 | 12/1/2041 | 115,039 | 0.01% |
| 94,720 | FNMA, 12-month LIBOR + 1.727% | 2.056 | 11/1/2035 | 97,414 | 0.01% |
| 42,309 | FNMA, 12-month LIBOR + 1.754% | 2.089 | 1/1/2037 | 42,148 | 0.00% |
| 53,163 | FNMA, 1-year CMT + 2.145% | 2.145 | 9/1/2036 | 53,585 | 0.01% |
| 183,572 | FNMA, 12-month LIBOR + 1.734% | 2.177 | 2/1/2037 | 183,738 | 0.02% |
| 745,919 | FNMA, 12-month LIBOR + 1.546% | 2.202 | 4/1/2037 | 761,387 | 0.09% |
| 303,199 | FNMA, 6-month LIBOR + 1.543% | 2.210 | 7/1/2035 | 310,104 | 0.03% |
| 916,096 | FNMA, 1-year CMT + 2.188% | 2.219 | 11/1/2033 | 947,349 | 0.11% |
| 252,308 | FNMA, 1-year CMT + 2.223% | 2.223 | 8/1/2035 | 251,185 | 0.03% |
| 179,177 | FNMA, 1-year CMT + 2.149% | 2.255 | 9/1/2034 | 185,854 | 0.02% |
| 171,367 | FNMA, 1-year CMT + 2.185% | 2.259 | 12/1/2034 | 170,317 | 0.02% |
| 435,715 | FNMA, 1-year CMT + 2.270% | 2.270 | 6/1/2037 | 459,879 | 0.05% |
| 141,838 | FNMA, 12-month LIBOR + 1.674% | 2.273 | 11/1/2036 | 146,448 | 0.02% |
| 662,628 | FNMA, 12-month LIBOR + 1.713% | 2.289 | 9/1/2037 | 681,132 | 0.08% |
| 314,706 | FNMA, 1-year CMT + 2.185% | 2.310 | 1/1/2036 | 319,848 | 0.04% |
| 165,846 | FNMA, 1-year CMT + 2.287% | 2.351 | 10/1/2033 | 165,047 | 0.02% |
| 54,323 | FNMA, 1-year CMT + 2.440% | 2.440 | 8/1/2033 | 54,282 | 0.01% |
| 720,023 | FNMA, 12-month LIBOR + 1.820% | 2.445 | 2/1/2047 | 739,634 | 0.08% |
| 1,015,798 | FNMA, 1-year CMT + 2.226% | 2.454 | 4/1/2034 | 1,046,599 | 0.12% |
| 902,276 | FNMA, 1-year CMT + 2.170% | 2.485 | 12/1/2040 | 929,687 | 0.10% |
| 1,572,517 | FNMA, 1-year CMT + 2.206% | 2.486 | 10/1/2034 | 1,622,406 | 0.18% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 623,527 | FNMA, 12-month LIBOR + 1.771% | 2.495 | 3/1/2037 | 639,357 | 0.07% |
| 201,657 | FNMA, 1-year CMT + 2.287% | 2.518 | 6/1/2033 | 201,380 | 0.02% |
| 107,205 | FNMA, 12-month LIBOR + 1.800% | 2.544 | 3/1/2034 | 109,517 | 0.01% |
| 110,096 | FNMA, 1-year CMT + 2.199% | 2.554 | 4/1/2034 | 109,058 | 0.01% |
| 255,626 | FNMA, 1-year CMT + 2.145% | 2.560 | 6/1/2036 | 259,886 | 0.03% |
| 26,100 | FNMA, 12-month LIBOR + 1.805% | 2.586 | 7/1/2041 | 25,977 | 0.00% |
| 146,380 | FNMA, 1-year CMT + 2.482% | 2.607 | 5/1/2035 | 152,122 | 0.02% |
| 82,761 | FNMA, 12-month LIBOR + 1.565% | 2.707 | 4/1/2037 | 82,383 | 0.01% |
| 282,885 | FNMA, 6-month LIBOR + 2.032% | 2.810 | 7/1/2037 | 289,620 | 0.03% |
| 82,053 | FNMA | 3.000 | 3/1/2042 | 78,333 | 0.01% |
| 126,791 | FNMA, 1-year CMT + 2.500% | 3.005 | 8/1/2036 | 132,578 | 0.02% |
| 48,244 | FNMA, 1-year CMT + 2.211% | 3.211 | 4/1/2033 | 48,194 | 0.01% |
| 5,200,000 | FNMA | 3.580 | 1/1/2026 | 5,231,408 | 0.59% |
| 62,993 | FNMA, 12-month LIBOR + 2.473% | 4.223 | 6/1/2035 | 62,935 | 0.01% |
| 289,199 | FNMA | 5.000 | 7/1/2037 | 303,939 | 0.03% |
| 330,995 | FNMA | 5.000 | 2/1/2038 | 347,961 | 0.04% |
| 31,758 | FNMA | 5.500 | 11/1/2023 | 31,999 | 0.00% |
| 26,772 | FNMA | 5.500 | 1/1/2024 | 26,942 | 0.00% |
| 155,635 | FNMA | 5.500 | 3/1/2033 | 163,433 | 0.02% |
| 2,141 | FNMA | 6.000 | 9/1/2022 | 2,141 | 0.00% |
| 8,386 | FNMA | 6.000 | 12/1/2022 | 8,404 | 0.00% |
| 129 | FNMA | 6.000 | 12/1/2022 | 129 | 0.00% |
| 1,997 | FNMA | 6.500 | 7/1/2032 | 2,095 | 0.00% |
| 996 | FNMA | 6.500 | 1/1/2033 | 1,055 | 0.00% |
| 3,057 | FNMA | 6.500 | 10/1/2033 | 3,210 | 0.00% |
| 1,980 | FNMA | 6.500 | 10/1/2033 | 2,077 | 0.00% |
| 1,773 | FNMA | 6.500 | 10/1/2033 | 1,860 | 0.00% |
| 111,494 | FNMA | 6.500 | 10/1/2034 | 116,972 | 0.01% |
| 1,534 | FNMA | 6.500 | 12/1/2034 | 1,655 | 0.00% |
| 1,787 | FNMA | 6.500 | 2/1/2036 | 1,874 | 0.00% |
| 15,537 | FNMA | 6.500 | 11/1/2037 | 17,317 | 0.00% |
| 4,840 | FNMA | 7.500 | 12/1/2030 | 5,094 | 0.00% |
| 9,530 | FNMA | 7.500 | 7/1/2031 | 10,173 | 0.00% |
| 16,987 | FNMA | 7.500 | 9/1/2032 | 17,265 | 0.00% |
| 278,605 | Ford Credit Auto Owner Trust, Series 2020-A, Class A3 | 1.040 | 8/15/2024 | 275,772 | 0.03% |
| 15,292,859 | Freddie Mac Multifamily Structured Pass Through Certificates, Series K-107, Class AS, 30-day Average SOFR + 0.250% | 0.969 | 3/25/2028 | 15,154,893 | 1.70% |
| 9,395,000 | Freddie Mac Multifamily Structured Pass Through Certificates, Series K-F121, Class AS, 30-day Average SOFR + 0.180% | 0.899 | 8/25/2028 | 9,268,396 | 1.04% |
| 698,248 | Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280% | 1.400 | 10/25/2027 | 693,175 | 0.08% |
| 838,349 | Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310% | 1.029 | 10/25/2027 | 835,199 | 0.09% |
| 4,520,630 | Freddie Mac Multifamily Structured Pass Through Certificates, Series KF97, Class AS, 30-day Average SOFR + 0.250% | 0.969 | 12/25/2030 | 4,461,775 | 0.50% |
| 1,595,593 | Freddie Mac Multifamily Structured Pass Through Certificates, Series Q015, Class A, 30-day Average SOFR + 0.200% | 1.148 | 8/25/2024 | 1,608,677 | 0.18% |
| 141,865 | GM Financial Automobile Leasing Trust, Series 2020-2, Class A3 | 0.800 | 7/20/2023 | 141,629 | 0.02% |
| 248,750 | GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3 | 2.180 | 4/16/2024 | 248,711 | 0.03% |
| 251,360 | GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3 | 1.750 | 7/16/2024 | 250,736 | 0.03% |
| 425,853 | GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3 | 1.840 | 9/16/2024 | 424,207 | 0.05% |
| 264,965 | GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3 | 1.490 | 12/16/2024 | 262,573 | 0.03% |
| 655,000 | GM Financial Revolving Receivables Trust, Series 2021-1, Class A | 1.170 | 6/12/2034 | 584,236 | 0.07% |
| 1,496,061 | GNMA, 1-month LIBOR + 1.746% | 2.235 | 2/20/2061 | 1,514,674 | 0.17% |
| 1,114,930 | GNMA, 1-month LIBOR + 1.890% | 2.335 | 2/20/2063 | 1,131,068 | 0.13% |
| 925,650 | GNMA, 1-month LIBOR + 2.154% | 2.595 | 3/20/2063 | 940,512 | 0.11% |
| 559,054 | GNMA, 1-month LIBOR + 2.200% | 2.653 | 5/20/2065 | 573,258 | 0.06% |
| 567,334 | GNMA, 1-month LIBOR + 2.241% | 2.684 | 6/20/2065 | 585,069 | 0.07% |
| 529,559 | GNMA, 1-month LIBOR + 2.335% | 2.782 | 2/20/2063 | 540,838 | 0.06% |
| 55,308 | GNMA | 4.007 | 12/20/2062 | 55,293 | 0.01% |
| 24,946 | GNMA | 4.140 | 12/20/2061 | 24,965 | 0.00% |
| 13,896 | GNMA | 4.317 | 8/20/2061 | 13,936 | 0.00% |
| 164,618 | GNMA | 4.434 | 7/20/2063 | 164,776 | 0.02% |
| 2,513,667 | GNMA | 4.483 | 10/20/2065 | 2,546,897 | 0.29% |
| 1,189,281 | GNMA | 4.597 | 2/20/2066 | 1,202,558 | 0.14% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 1,897,056 | GNMA | 4.613 | 3/20/2064 | 1,911,027 | 0.21% |
| 3,300 | GNMA | 4.617 | 8/20/2062 | 3,326 | 0.00% |
| 183,873 | GNMA | 4.617 | 1/20/2064 | 185,584 | 0.02% |
| 6,999 | GNMA | 4.620 | 2/20/2062 | 6,714 | 0.00% |
| 3,436 | GNMA | 4.630 | 2/20/2062 | 3,284 | 0.00% |
| 46,350 | GNMA | 4.630 | 4/20/2063 | 45,794 | 0.01% |
| 1,557,040 | GNMA | 4.677 | 11/20/2063 | 1,570,725 | 0.18% |
| 1,210 | GNMA | 4.700 | 6/20/2061 | 1,237 | 0.00% |
| 19,889 | GNMA | 4.700 | 8/20/2061 | 19,974 | 0.00% |
| 19,946 | GNMA | 4.700 | 8/20/2061 | 19,939 | 0.00% |
| 7,991 | GNMA | 4.700 | 6/20/2062 | 7,575 | 0.00% |
| 11,263 | GNMA | 4.700 | 11/20/2062 | 10,409 | 0.00% |
| 14,642 | GNMA | 4.700 | 6/20/2063 | 13,771 | 0.00% |
| 677,150 | GNMA | 4.700 | 5/20/2064 | 682,941 | 0.08% |
| 2,189 | GNMA | 4.861 | 4/20/2061 | 2,171 | 0.00% |
| 5,714 | GNMA | 6.000 | 12/15/2031 | 6,246 | 0.00% |
| 25,382 | GNMA | 6.500 | 5/15/2031 | 27,322 | 0.00% |
| 23,459 | GNMA | 7.000 | 10/15/2028 | 24,410 | 0.00% |
| 101,211 | Government National Mortgage Association, Series 2003-72, Class Z | 5.302 | 11/16/2045 | 102,707 | 0.01% |
| 1,058,657 | Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200% | 1.795 | 2/20/2035 | 1,054,912 | 0.12% |
| 789,310 | Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520% | 2.115 | 10/20/2037 | 788,310 | 0.09% |
| 259,913 | Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150% | 2.745 | 11/20/2059 | 259,702 | 0.03% |
| 741,138 | Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330% | 1.133 | 10/20/2060 | 733,590 | 0.08% |
| 600,159 | Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350% | 1.153 | 10/20/2060 | 593,641 | 0.07% |
| 373,648 | Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380% | 1.183 | 12/20/2060 | 369,846 | 0.04% |
| 36,853 | Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550% | 1.353 | 9/20/2061 | 36,602 | 0.00% |
| 470,094 | Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450% | 1.253 | 2/20/2061 | 465,924 | 0.05% |
| 29,372 | Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600% | 1.403 | 2/20/2061 | 29,211 | 0.00% |
| 28,902 | Government National Mortgage Association, Series 2011-H23, Class HA | 3.000 | 12/20/2061 | 27,359 | 0.00% |
| 27,512 | Government National Mortgage Association, Series 2012-124, Class HT | 6.500 | 7/20/2032 | 26,947 | 0.00% |
| 2,423,261 | Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250% | 1.845 | 9/20/2038 | 2,418,977 | 0.27% |
| 101 | Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450% | 1.253 | 5/20/2062 | 97 | 0.00% |
| 380,205 | Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520% | 1.323 | 8/20/2062 | 378,254 | 0.04% |
| 1,316,029 | Government National Mortgage Association, Series 2012-H20, Class PT | 2.383 | 7/20/2062 | 1,312,428 | 0.15% |
| 18,510 | Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500% | 1.303 | 10/20/2062 | 17,799 | 0.00% |
| 28,276 | Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500% | 1.303 | 12/20/2062 | 27,181 | 0.00% |
| 1,220,366 | Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350% | 1.153 | 3/20/2063 | 1,210,123 | 0.14% |
| 1,155,944 | Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400% | 1.203 | 3/20/2063 | 1,145,531 | 0.13% |
| 162,050 | Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470% | 1.273 | 5/20/2063 | 160,709 | 0.02% |
| 4,483,953 | Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650% | 2.615 | 4/20/2063 | 4,469,617 | 0.50% |
| 3,311,935 | Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500% | 0.938 | 7/20/2064 | 3,279,222 | 0.37% |
| 2,668,810 | Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500% | 1.303 | 7/20/2064 | 2,640,344 | 0.30% |
| 1,949,252 | Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470% | 1.273 | 2/20/2065 | 1,929,594 | 0.22% |
| 3,415 | Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300% | 1.103 | 4/20/2061 | 3,285 | 0.00% |
| 6,574 | Government National Mortgage Association, Series 2015-H09, Class HA | 1.750 | 3/20/2065 | 6,090 | 0.00% |
| 243,266 | Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480% | 1.283 | 4/20/2065 | 240,657 | 0.03% |
| 3,908,205 | Government National Mortgage Association, Series 2015-H10, Class JA | 2.250 | 4/20/2065 | 3,819,807 | 0.43% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 3,083 | Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250% | 1.053 | 4/20/2065 | 2,958 | 0.00% |
| 2,287,991 | Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230% | 1.033 | 5/20/2065 | 2,261,354 | 0.25% |
| 62,283 | Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300% | 1.103 | 7/20/2065 | 61,416 | 0.01% |
| 3,515 | Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700% | 1.503 | 10/20/2065 | 3,396 | 0.00% |
| 3,020 | Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680% | 1.483 | 8/20/2061 | 2,909 | 0.00% |
| 3,631,419 | Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920% | 1.723 | 2/20/2066 | 3,620,721 | 0.41% |
| 1,062,336 | Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550% | 1.353 | 9/20/2066 | 1,053,700 | 0.12% |
| 2,403,495 | Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750% | 1.553 | 2/20/2067 | 2,389,228 | 0.27% |
| 34,161 | Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200% | 1.003 | 10/20/2064 | 33,776 | 0.00% |
| 4,940,512 | Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080% | 0.327 | 6/20/2068 | 4,824,405 | 0.54% |
| 117,954 | Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350% | 1.153 | 9/20/2068 | 116,593 | 0.01% |
| 7,101,612 | Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420% | 1.223 | 9/20/2068 | 6,969,029 | 0.78% |
| 6,358,177 | Government National Mortgage Association, Series 2019-H04, Class NA | 3.500 | 9/20/2068 | 6,217,641 | 0.70% |
| 2,411,191 | Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450% | 2.480 | 8/20/2069 | 2,409,531 | 0.27% |
| 2,064,804 | Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400% | 1.462 | 4/20/2048 | 2,021,040 | 0.23% |
| 3,862,069 | Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450% | 1.512 | 5/20/2046 | 3,748,721 | 0.42% |
| 3,885,256 | Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600% | 1.403 | 1/20/2070 | 3,848,519 | 0.43% |
| 4,478,686 | Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500% | 1.303 | 6/20/2069 | 4,424,855 | 0.50% |
| 8,744,173 | Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650% | 1.453 | 4/20/2070 | 8,738,332 | 0.98% |
| 9,367,604 | Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400% | 1.203 | 5/20/2070 | 9,355,997 | 1.05% |
| 3,967,982 | Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500% | 0.710 | 1/20/2070 | 3,990,901 | 0.45% |
| 17,819 | Honda Auto Receivables Owner Trust, Series 2019-2, Class A3 | 2.520 | 6/21/2023 | 17,820 | 0.00% |
| 209,938 | Honda Auto Receivables Owner Trust, Series 2020-1, Class A3 | 1.610 | 4/22/2024 | 208,622 | 0.02% |
| 2,600,000 | Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7 | 3.914 | 8/5/2034 | 2,348,928 | 0.26% |
| 398,994 | Hyundai Auto Receivables Trust, Series 2020-A, Class A3 | 1.410 | 11/15/2024 | 394,923 | 0.04% |
| 493,038 | Kubota Credit Owner Trust, Series 2020-1A, Class A3 | 1.960 | 3/15/2024 | 490,141 | 0.06% |
| 938,287 | Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4 | 3.134 | 12/15/2048 | 936,647 | 0.11% |
| 462,364 | MVW LLC, Series 2020-1A, Class A | 1.740 | 10/20/2037 | 433,643 | 0.05% |
| 1,890,137 | Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2 | 2.600 | 8/15/2068 | 1,801,814 | 0.20% |
| 587,329 | Navient Private Education Refi Loan Trust, Series 2020-DA, Class A | 1.690 | 5/15/2069 | 557,127 | 0.06% |
| 1,850,892 | Navient Private Education Refi Loan Trust, Series 2021-CA, Class A | 1.060 | 10/15/2069 | 1,680,512 | 0.19% |
| 4,253,894 | Navient Private Education Refi Loan Trust, Series 2021-EA, Class A | 0.970 | 12/16/2069 | 3,805,657 | 0.43% |
| 1,064,197 | Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3 | 1.380 | 12/16/2024 | 1,054,531 | 0.12% |
| 223,235 | Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A | 1.370 | 10/15/2024 | 222,421 | 0.03% |
| 778,450 | Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A | 1.330 | 7/20/2037 | 730,265 | 0.08% |
| 1,125,460 | SMB Private Education Loan Trust, Series 2021-D, Class A1A | 1.340 | 3/17/2053 | 1,038,708 | 0.12% |
| 20,386 | SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950% | 2.574 | 1/25/2039 | 20,326 | 0.00% |
| 3,295,000 | SPGN Mortgage Trust, Series 2022-TFLM. Class A, 1-month Term SOFR + 1.550% | 2.829 | 2/15/2039 | 3,141,162 | 0.35% |
| 3,279,464 | Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470% | 2.795 | 11/15/2027 | 2,328,419 | 0.26% |
| 765,000 | Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A | 1.350 | 5/25/2033 | 709,291 | 0.08% |

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

| Principal Amount | Security Description | Interest Rate | Maturity Date | Market Value ($) | % of Fund |
|---|---|---|---|---|---|
| 4,365,000 | Toyota Auto Loan Extended Note Trust, Series 2022-1A, Class A | 3.820 | 4/25/2035 | 4,310,865 | 0.48% |
| 94,228 | Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3 | 2.910 | 7/17/2023 | 94,262 | 0.01% |
| 217,460 | Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3 | 1.660 | 5/15/2024 | 216,393 | 0.02% |
| 385,408 | Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3 | 1.360 | 8/15/2024 | 382,446 | 0.04% |
| 8,840,000 | U.S. Treasury Note | 0.250 | 8/31/2025 | 8,094,125 | 0.91% |
| 13,070,000 | U.S. Treasury Note | 0.250 | 9/30/2025 | 11,941,181 | 1.34% |
| 13,605,000 | U.S. Treasury Note | 0.250 | 10/31/2025 | 12,397,556 | 1.39% |
| 7,255,000 | U.S. Treasury Note | 0.375 | 11/30/2025 | 6,626,422 | 0.74% |
| 65,670,000 | U.S. Treasury Note | 0.375 | 12/31/2025 | 59,849,483 | 6.72% |
| 24,685,000 | U.S. Treasury Note | 0.375 | 1/31/2026 | 22,445,993 | 2.52% |
| 11,585,000 | U.S. Treasury Note | 0.500 | 2/28/2026 | 10,559,094 | 1.19% |
| 13,225,000 | U.S. Treasury Note | 0.750 | 3/31/2026 | 12,146,853 | 1.36% |
| 67,095,000 | U.S. Treasury Note | 0.750 | 8/31/2026 | 61,072,176 | 6.86% |
| 25,460,000 | U.S. Treasury Note | 0.875 | 9/30/2026 | 23,252,141 | 2.61% |
| 21,410,000 | U.S. Treasury Note | 1.250 | 12/31/2026 | 19,789,196 | 2.22% |
| 8,920,000 | U.S. Treasury Note | 1.875 | 2/28/2027 | 8,467,031 | 0.95% |
| 5,050,000 | U.S. Treasury Note | 2.625 | 5/31/2027 | 4,954,523 | 0.56% |
| 7,310,000 | U.S. Treasury Note | 2.750 | 5/15/2025 | 7,254,033 | 0.82% |
| 3,860,000 | U.S. Treasury Note | 2.750 | 4/30/2027 | 3,807,830 | 0.43% |
| 9,955,000 | U.S. Treasury Note | 2.875 | 7/31/2025 | 9,909,114 | 1.11% |
| 48,410,000 | U.S. Treasury Note | 3.000 | 6/30/2024 | 48,434,583 | 5.44% |
| 949,023 | Welk Resorts LLC, Series 2019-AA, Class A | 2.800 | 6/15/2038 | 920,077 | 0.10% |
| 101,600 | World Omni Auto Receivables Trust, Series 2019-B, Class A3 | 2.590 | 7/15/2024 | 101,645 | 0.01% |
| | Total | | | 854,727,840 | 96.03% |
| **Short-Term Investments** | | | | | |
| 5,770,373 | Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation | 0.350 | 7/1/2022 | 5,770,373 | 0.65% |
| 32,100,000 | U.S. Treasury Bills | 0.913-0.963(†) | 7/12/2022 | 32,090,584 | 3.61% |
| | Total | | | 37,860,957 | 4.26% |
| | Total Investments | | | 892,588,797 | 100.29% |
| | Other assets less liabilities | | | (2,559,375) | (0.29%) |
| | Net Assets | | | 890,029,422 | 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.***