

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
28,632,000	Acwa Power Management & Investments One Ltd.	USD	5.950	12/15/2039	34,037,722	0.35%
1,534,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/23/2023	1,598,518	0.02%
4,016,000	AES Corp. (The)	USD	3.300	7/15/2025	4,366,276	0.04%
3,041,000	AES Corp. (The)	USD	3.950	7/15/2030	3,408,647	0.03%
21,331,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	23,456,584	0.24%
3,498,000	Air Products & Chemicals, Inc.	USD	1.500	10/15/2025	3,621,428	0.04%
27,195,000	Aircastle Ltd.	USD	2.850	1/26/2028	26,646,936	0.27%
2,940,000	Aker BP ASA	USD	3.000	1/15/2025	3,014,684	0.03%
16,805,000	Albertsons Cos. Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.250	3/15/2026	16,931,037	0.17%
13,740,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.500	3/15/2029	13,568,250	0.14%
31,336,000	Ally Financial, Inc.	USD	3.050	6/5/2023	32,941,815	0.33%
3,764,000	Altria Group, Inc.	USD	2.350	5/6/2025	3,972,594	0.04%
9,264,000	Altria Group, Inc.	USD	4.400	2/14/2026	10,675,666	0.11%
20,300,000	AMC Networks, Inc.	USD	4.250	2/15/2029	20,208,853	0.21%
15,102,000	America Movil SAB de CV	USD	2.875	5/7/2030	16,260,799	0.17%
20,016,000	American Express Co.	USD	2.500	7/30/2024	21,294,473	0.22%
1,352,000	American Tower Corp.	USD	4.700	3/15/2022	1,414,377	0.01%
2,560,000	Anglo American Capital PLC	USD	2.625	9/10/2030	2,627,942	0.03%
3,720,000	Anglo American Capital PLC	USD	3.950	9/10/2050	4,118,016	0.04%
9,737,000	Anglo American Capital PLC	USD	5.625	4/1/2030	12,281,534	0.12%
25,505,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	31,956,126	0.32%
14,358,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.350	6/1/2040	17,125,006	0.17%
16,348,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	6/1/2060	20,005,188	0.20%
6,105,000	Antares Holdings LP	USD	3.950	7/15/2026	6,121,310	0.06%
17,819,000	Apple, Inc.	USD	2.050	9/11/2026	18,925,426	0.19%
17,814,000	Apple, Inc.	USD	2.200	9/11/2029	18,840,070	0.19%
11,686,000	Archer-Daniels-Midland Co.	USD	3.250	3/27/2030	13,190,952	0.13%
31,405,000	Ares Capital Corp.	USD	2.150	7/15/2026	31,169,038	0.32%
2,175,000	Asbury Automotive Group, Inc.	USD	4.500	3/1/2028	2,234,813	0.02%
2,175,000	Asbury Automotive Group, Inc.	USD	4.750	3/1/2030	2,287,448	0.02%
2,895,000	Ascot Group Ltd.	USD	4.250	12/15/2030	3,025,275	0.03%
8,909,000	AT&T, Inc.	USD	3.500	9/15/2053	8,583,860	0.09%
2,383,000	AT&T, Inc.	USD	3.550	9/15/2055	2,280,880	0.02%
4,325,000	AT&T, Inc.	USD	3.650	6/1/2051	4,338,499	0.04%
16,793,000	AT&T, Inc.	USD	3.650	9/15/2059	16,164,123	0.16%
7,442,000	AT&T, Inc.	USD	3.800	12/1/2057	7,438,017	0.08%
27,675,000	Athene Global Funding	USD	2.450	8/20/2027	29,197,371	0.30%
9,457,500	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	USD	2.990	6/20/2022	9,514,099	0.10%
14,245,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-2A, Class A	USD	2.720	11/20/2022	14,449,572	0.15%
9,825,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	USD	3.070	9/20/2023	10,163,118	0.10%
4,732,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	4,854,182	0.05%
7,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	8,266,828	0.08%
23,990,000	Avolon Holdings Funding Ltd.	USD	2.750	2/21/2028	23,460,057	0.24%
7,006,000	Bacardi Ltd.	USD	5.150	5/15/2038	8,977,715	0.09%
19,029,000	Bacardi Ltd.	USD	5.300	5/15/2048	25,633,966	0.26%
3,835,000	Baidu, Inc.	USD	2.375	10/9/2030	3,868,595	0.04%
5,055,000	Baidu, Inc.	USD	3.075	4/7/2025	5,380,289	0.05%
11,254,000	Banco Santander Chile	USD	2.700	1/10/2025	11,897,166	0.12%
15,204,000	Banco Santander Chile	USD	3.875	9/20/2022	16,078,990	0.16%
31,885,000	Bangkok Bank PCL	USD	4.050	3/19/2024	34,865,239	0.35%
14,216,071	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	15,728,573	0.16%
1,715,000	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	2,007,339	0.02%
3,817,534	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	4,222,285	0.04%
6,873,079	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	7,590,794	0.08%
9,656,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	10,116,329	0.10%
56,102,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	USD	3.559	4/23/2027	62,919,945	0.64%
6,700,000	Barclays PLC	USD	3.200	8/10/2021	6,799,097	0.07%
29,325,000	BAT Capital Corp.	USD	2.726	3/25/2031	29,825,476	0.30%
35,552,000	BAT Capital Corp.	USD	2.789	9/6/2024	37,920,948	0.39%
9,438,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	9,723,971	0.10%
9,461,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	9,769,050	0.10%
1,544,893	Bayview Koitere Fund Trust, Series 2017-SPL3, Class A	USD	4.000	11/28/2053	1,608,448	0.02%

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1,882,466	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	1,932,158	0.02%
1,036,401	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	USD	3.000	3/28/2057	1,054,728	0.01%
5,774,819	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT5, Class A	USD	3.500	5/28/2069	5,941,181	0.06%
3,426,007	Bayview Opportunity Master Fund IVa Trust, Series 2017-SPL1, Class A	USD	4.000	10/28/2064	3,563,057	0.04%
1,386,205	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class A	USD	4.000	6/28/2054	1,424,505	0.01%
8,805,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	8,856,069	0.09%
2,729,000	Berkshire Hathaway Energy Co.	USD	4.250	10/15/2050	3,386,847	0.03%
4,375,000	Bermuda Government International Bond	USD	3.375	8/20/2050	4,653,950	0.05%
21,910,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	23,884,968	0.24%
13,635,000	Biogen, Inc.	USD	2.250	5/1/2030	14,027,768	0.14%
8,089,000	Biogen, Inc.	USD	3.150	5/1/2050	8,074,040	0.08%
19,610,000	BNP Paribas S.A., (fixed rate to 1/13/2026, variable rate thereafter)	USD	1.323	1/13/2027	19,668,046	0.20%
29,799,000	BNP Paribas S.A., (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	31,777,330	0.32%
18,782,000	Boeing Co. (The)	USD	5.705	5/1/2040	23,821,356	0.24%
20,417,000	Boeing Co. (The)	USD	5.805	5/1/2050	26,917,434	0.27%
3,595,000	Boeing Co. (The)	USD	5.930	5/1/2060	4,829,339	0.05%
874,000	Bombardier, Inc.	USD	5.750	3/15/2022	896,943	0.01%
3,024,000	Boston Gas Co.	USD	3.001	8/1/2029	3,304,505	0.03%
27,393,000	Braskem America Finance Co.	USD	7.125	7/22/2041	31,105,847	0.32%
17,080,000	BRF S.A.	USD	5.750	9/21/2050	17,957,058	0.18%
16,645,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,389,446	0.21%
2,269,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,568,017	0.03%
22,535,000	Broadcom, Inc.	USD	3.150	11/15/2025	24,432,987	0.25%
17,295,000	Broadcom, Inc.	USD	3.750	2/15/2051	17,679,699	0.18%
15,070,000	Broadcom, Inc.	USD	4.700	4/15/2025	17,202,133	0.17%
2,500,000	Bunge Ltd. Finance Corp.	USD	1.630	8/17/2025	2,560,472	0.03%
14,295,000	Calpine Corp.	USD	3.750	3/1/2031	13,901,887	0.14%
16,660,000	Calpine Corp.	USD	5.000	2/1/2031	17,118,150	0.17%
4,913,502	CarMax Auto Owner Trust, Series 2019-4, Class A2A	USD	2.010	3/15/2023	4,942,639	0.05%
6,702,000	Caterpillar Financial Services Corp., MTN	USD	2.150	11/8/2024	7,098,928	0.07%
7,713,000	CCL Industries, Inc.	USD	3.050	6/1/2030	8,291,573	0.08%
26,575,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	27,247,082	0.28%
3,821,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.750	2/15/2026	3,942,508	0.04%
5,503,000	Celulosa Arauco y Constitucion S.A.	USD	4.500	8/1/2024	6,025,840	0.06%
12,050,000	Cemex SAB de CV	USD	3.875	7/11/2031	12,065,063	0.12%
11,398,000	Centene Corp.	USD	3.375	2/15/2030	11,939,405	0.12%
15,877,381	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	17,640,294	0.18%
20,793,185	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	23,054,858	0.23%
11,060,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	12,003,518	0.12%
6,645,000	Citigroup, Inc.	USD	4.000	8/5/2024	7,346,948	0.07%
28,532,000	Citigroup, Inc.	USD	4.050	7/30/2022	30,056,653	0.31%
9,000,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	10,693,424	0.11%
10,447,000	CK Hutchison International 16 Ltd.	USD	2.750	10/3/2026	11,255,284	0.11%
9,417,000	CK Hutchison International 20 Ltd.	USD	2.500	5/8/2030	9,798,954	0.10%
3,085,000	Clark Equipment Co.	USD	5.875	6/1/2025	3,262,388	0.03%
6,500,000	CNH Industrial Capital LLC	USD	1.950	7/2/2023	6,692,919	0.07%
8,264,000	CNH Industrial Capital LLC	USD	4.375	4/5/2022	8,613,915	0.09%
7,364,000	CNPC General Capital Ltd.	USD	3.950	4/19/2022	7,622,550	0.08%
4,381,300	Coinstar Funding LLC, Series 2017-1A, Class A2	USD	5.216	4/25/2047	4,403,893	0.04%
13,795,000	Colombia Government International Bond	USD	4.125	5/15/2051	14,381,287	0.15%
10,784,000	Comcast Corp.	USD	2.650	2/1/2030	11,597,019	0.12%
28,335,817	Cometa Energia S.A. de CV	USD	6.375	4/24/2035	33,222,329	0.34%
1,025,000	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.792	7/10/2046	1,040,502	0.01%
12,400,000	Conagra Brands, Inc.	USD	1.375	11/1/2027	12,364,564	0.13%
5,349,000	Constellation Brands, Inc.	USD	2.875	5/1/2030	5,756,920	0.06%
2,903,000	Constellation Brands, Inc.	USD	3.750	5/1/2050	3,296,184	0.03%
1,957,477	Continental Airlines Pass Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	2,013,794	0.02%
5,412,708	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	5,724,113	0.06%
19,488,000	Corning, Inc.	USD	5.450	11/15/2079	25,828,965	0.26%
23,955	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	23,929	0.00%

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327,746	Credit Acceptance Auto Loan Trust, Series 2017-3A, Class B	USD	3.210	8/17/2026	328,177	0.00%
16,995,000	Credit Agricole S.A.	USD	2.811	1/11/2041	16,743,632	0.17%
5,853,000	Credit Suisse AG	USD	2.100	11/12/2021	5,939,420	0.06%
11,283,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	USD	3.953	9/15/2037	11,949,161	0.12%
1,101,000	Crown Castle International Corp.	USD	4.150	7/1/2050	1,281,091	0.01%
4,213,000	CVS Health Corp.	USD	4.300	3/25/2028	4,949,137	0.05%
19,665,000	CVS Health Corp.	USD	5.050	3/25/2048	25,746,142	0.26%
15,819,000	DaVita, Inc.	USD	4.625	6/1/2030	16,615,012	0.17%
2,897,433	DBUBS Mortgage Trust, Series 2011-LC1A, Class E	USD	5.535	11/10/2046	2,895,068	0.03%
18,085,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	20,040,687	0.20%
10,505,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	10,447,818	0.11%
13,420,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	13,617,995	0.14%
9,289,000	Diamondback Energy, Inc.	USD	4.750	5/31/2025	10,509,811	0.11%
34,005,000	DNB Bank ASA	USD	2.150	12/2/2022	35,145,062	0.36%
17,070,000	Dolphin Energy Ltd. LLC	USD	5.500	12/15/2021	17,789,569	0.18%
26,615,000	Dominican Republic	USD	4.875	9/23/2032	28,384,897	0.29%
12,395,000	Dominican Republic	USD	5.300	1/21/2041	12,797,837	0.13%
8,805,000	Dominion Energy, Inc., Class C	USD	3.375	4/1/2030	9,833,946	0.10%
3,816,000	DPL, Inc.	USD	4.125	7/1/2025	4,078,007	0.04%
14,510,000	DXC Technology Co.	USD	4.000	4/15/2023	15,467,989	0.16%
6,817,000	DXC Technology Co.	USD	4.125	4/15/2025	7,540,108	0.08%
1,571,000	Ecolab, Inc.	USD	4.800	3/24/2030	1,974,718	0.02%
954,000	Edison International	USD	4.950	4/15/2025	1,084,308	0.01%
30,730,000	El Puerto de Liverpool SAB de CV	USD	3.875	10/6/2026	33,541,795	0.34%
14,175,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	14,848,312	0.15%
4,370,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	4,028,659	0.04%
3,147,000	Enel Americas S.A.	USD	4.000	10/25/2026	3,508,936	0.04%
3,194,000	Enel Generacion Chile S.A.	USD	4.250	4/15/2024	3,450,288	0.04%
636,000	Energy Transfer Operating LP	USD	5.150	2/1/2043	653,286	0.01%
6,606,000	Energy Transfer Operating LP	USD	5.950	10/1/2043	7,351,691	0.07%
9,571,000	Energy Transfer Operating LP	USD	6.500	2/1/2042	11,618,108	0.12%
1,498,000	Energy Transfer Operating LP	USD	6.625	10/15/2036	1,896,970	0.02%
12,565,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	13,285,703	0.14%
2,606,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.875	3/1/2022	2,717,622	0.03%
7,514,000	Entergy Corp.	USD	2.800	6/15/2030	8,028,245	0.08%
11,255,000	EQM Midstream Partners LP	USD	4.500	1/15/2029	10,863,551	0.11%
6,242,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	6,683,902	0.07%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,669,313	0.02%
3,508,000	Equifax, Inc.	USD	2.600	12/15/2025	3,764,233	0.04%
4,112,000	Equifax, Inc.	USD	3.100	5/15/2030	4,496,281	0.05%
2,848,000	Equifax, Inc.	USD	3.300	12/15/2022	2,975,689	0.03%
4,842,000	Equifax, Inc.	USD	7.000	7/1/2037	6,581,979	0.07%
7,856,000	Essential Utilities, Inc.	USD	2.704	4/15/2030	8,408,744	0.09%
4,808,000	Exelon Corp.	USD	4.050	4/15/2030	5,622,244	0.06%
8,360,000	Expedia Group, Inc.	USD	3.600	12/15/2023	8,898,468	0.09%
5,620,000	Expedia Group, Inc.	USD	4.625	8/1/2027	6,247,754	0.06%
4,566,000	Expedia Group, Inc.	USD	6.250	5/1/2025	5,279,136	0.05%
3,878,000	Expedia Group, Inc.	USD	7.000	5/1/2025	4,247,248	0.04%
9,426,000	Falabella S.A.	USD	3.750	4/30/2023	9,946,191	0.10%
7,176,000	Falabella S.A.	USD	4.375	1/27/2025	7,848,822	0.08%
4,746,601	Federal Home Loan Mortgage Corp., REMIC, Series 3654, Class DC	USD	5.000	4/15/2030	5,472,801	0.06%
5,389,062	Federal National Mortgage Association, Series 2015-M17, Class A2	USD	2.899	11/25/2025	5,874,159	0.06%
19,323,414	Federal National Mortgage Association, Series 2017-M14, Class A2	USD	2.869	11/25/2027	21,437,877	0.22%
1,575,872	Federal National Mortgage Association, Series 2017-M15, Class A2	USD	2.959	9/25/2027	1,761,855	0.02%
7,206,290	Federal National Mortgage Association, Series 2017-M3, Class A2	USD	2.477	12/25/2026	7,800,900	0.08%
6,206,747	Federal National Mortgage Association, Series 2017-M7, Class A2	USD	2.961	2/25/2027	6,877,724	0.07%
11,259,203	Federal National Mortgage Association, Series 2018-M1, Class A2	USD	2.985	12/25/2027	12,587,958	0.13%
2,335,328	Federal National Mortgage Association, Series 2018-M10, Class A2	USD	3.370	7/25/2028	2,698,280	0.03%
17,016,566	Federal National Mortgage Association, Series 2018-M7, Class A2	USD	3.052	3/25/2028	19,195,452	0.19%
4,428,579	Federal National Mortgage Association, Series 2018-M8, Class A2	USD	3.325	6/25/2028	5,064,160	0.05%

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3,765,051	FHLMC	USD	1.500	11/1/2050	3,774,026	0.04%
1,381,572	FHLMC	USD	1.500	11/1/2050	1,384,865	0.01%
13,170,364	FHLMC	USD	1.500	12/1/2050	13,201,760	0.13%
1,541,707	FHLMC	USD	2.000	8/1/2050	1,610,034	0.02%
20,147,616	FHLMC	USD	2.000	9/1/2050	20,559,048	0.21%
15,638,199	FHLMC	USD	2.000	10/1/2050	16,056,554	0.16%
17,495,077	FHLMC	USD	2.000	11/1/2050	17,963,287	0.18%
12,246,601	FHLMC	USD	2.000	11/1/2050	12,574,427	0.13%
11,323,750	FHLMC	USD	2.000	11/1/2050	11,625,942	0.12%
10,895,245	FHLMC	USD	2.000	11/1/2050	11,276,490	0.11%
10,223,711	FHLMC	USD	2.000	11/1/2050	10,581,470	0.11%
8,207,845	FHLMC	USD	2.000	11/1/2050	8,495,062	0.09%
3,622,916	FHLMC	USD	2.000	11/1/2050	3,719,365	0.04%
3,195,811	FHLMC	USD	2.000	11/1/2050	3,292,711	0.03%
24,934,904	FHLMC	USD	2.000	12/1/2050	25,807,461	0.26%
15,742,680	FHLMC	USD	2.000	12/1/2050	16,162,731	0.16%
12,877,350	FHLMC	USD	2.000	12/1/2050	13,327,977	0.14%
9,795,738	FHLMC	USD	2.000	12/1/2050	10,138,521	0.10%
8,519,661	FHLMC	USD	2.000	12/1/2050	8,817,780	0.09%
1,811,099	FHLMC	USD	2.000	12/1/2050	1,859,241	0.02%
33,718,775	FHLMC	USD	2.000	1/1/2051	34,898,718	0.35%
7,486,343	FHLMC	USD	2.000	2/1/2051	7,748,305	0.08%
8,805,674	FHLMC	USD	2.500	7/1/2050	9,138,009	0.09%
5,616,198	FHLMC	USD	2.500	7/1/2050	5,918,124	0.06%
19,799,295	FHLMC	USD	2.500	9/1/2050	20,853,812	0.21%
2,908,620	FHLMC	USD	2.500	10/1/2050	3,072,875	0.03%
2,593,553	FHLMC	USD	2.500	11/1/2050	2,740,700	0.03%
2,051,452	FHLMC	USD	2.500	12/1/2050	2,169,654	0.02%
1,921,699	FHLMC	USD	3.000	11/1/2042	2,090,525	0.02%
13,363,333	FHLMC	USD	3.000	9/1/2048	14,189,838	0.14%
11,968,400	FHLMC	USD	3.000	10/1/2049	12,609,903	0.13%
6,330,272	FHLMC	USD	3.000	2/1/2050	6,678,832	0.07%
17,657,303	FHLMC	USD	3.000	3/1/2050	18,626,366	0.19%
3,023,913	FHLMC	USD	3.000	5/1/2050	3,223,837	0.03%
2,971,225	FHLMC	USD	3.000	5/1/2050	3,132,025	0.03%
1,635,694	FHLMC	USD	3.000	6/1/2050	1,807,401	0.02%
967,965	FHLMC	USD	3.500	2/1/2043	1,052,784	0.01%
1,194,998	FHLMC	USD	3.500	4/1/2043	1,314,308	0.01%
953,480	FHLMC	USD	3.500	4/1/2043	1,048,652	0.01%
1,063,627	FHLMC	USD	3.500	7/1/2043	1,169,852	0.01%
1,964,602	FHLMC	USD	3.500	10/1/2043	2,160,438	0.02%
769,289	FHLMC	USD	3.500	3/1/2045	840,537	0.01%
4,844,948	FHLMC	USD	3.500	8/1/2047	5,248,858	0.05%
4,691,596	FHLMC	USD	3.500	11/1/2047	5,192,748	0.05%
2,474,317	FHLMC	USD	3.500	1/1/2048	2,639,014	0.03%
2,538,246	FHLMC	USD	3.500	4/1/2050	2,687,515	0.03%
1,959,241	FHLMC	USD	4.000	12/1/2044	2,163,964	0.02%
1,834,786	FHLMC	USD	4.000	3/1/2045	2,024,353	0.02%
1,291,600	FHLMC	USD	4.000	7/1/2045	1,408,664	0.01%
7,593	FHLMC	USD	4.000	9/1/2045	8,276	0.00%
842,420	FHLMC	USD	4.000	3/1/2046	941,479	0.01%
1,579,893	FHLMC	USD	4.000	5/1/2047	1,741,912	0.02%
787,297	FHLMC	USD	4.000	5/1/2047	868,461	0.01%
3,776,312	FHLMC	USD	4.000	6/1/2047	4,163,147	0.04%
1,156,344	FHLMC	USD	4.000	6/1/2047	1,248,070	0.01%
1,153,589	FHLMC	USD	4.000	8/1/2047	1,286,417	0.01%
1,650,479	FHLMC	USD	4.000	12/1/2047	1,843,669	0.02%
3,228,034	FHLMC	USD	4.000	1/1/2048	3,604,990	0.04%
2,389,295	FHLMC	USD	4.000	3/1/2048	2,635,194	0.03%
469,131	FHLMC	USD	4.000	3/1/2048	523,912	0.01%
1,167,407	FHLMC	USD	4.000	11/1/2048	1,250,111	0.01%
1,037,536	FHLMC	USD	4.500	7/1/2041	1,167,792	0.01%
1,191,109	FHLMC	USD	4.500	12/1/2043	1,331,984	0.01%
365,533	FHLMC	USD	4.500	1/1/2044	403,172	0.00%
488,819	FHLMC	USD	4.500	4/1/2044	550,173	0.01%
43,381	FHLMC	USD	4.500	3/1/2046	48,151	0.00%
1,044,865	FHLMC	USD	4.500	7/1/2046	1,148,264	0.01%
1,161,677	FHLMC	USD	4.500	3/1/2048	1,262,763	0.01%
3,335,314	FHLMC	USD	4.500	5/1/2048	3,755,035	0.04%
2,175,807	FHLMC	USD	4.500	6/1/2048	2,420,100	0.02%
1,513,846	FHLMC	USD	4.500	6/1/2048	1,649,078	0.02%
905,155	FHLMC	USD	4.500	6/1/2048	1,007,463	0.01%
1,446,270	FHLMC	USD	4.500	7/1/2048	1,628,002	0.02%
8,784,336	FHLMC	USD	4.500	8/1/2048	9,552,330	0.10%
6,684,847	FHLMC	USD	4.500	9/1/2048	7,279,420	0.07%
5,409,512	FHLMC	USD	4.500	9/1/2048	5,882,801	0.06%
691,620	FHLMC	USD	4.500	9/1/2048	772,591	0.01%

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
363,851	FHLMC	USD	4.500	9/1/2048	395,711	0.00%
6,564,726	FHLMC	USD	4.500	10/1/2048	7,139,782	0.07%
41,446,573	FHLMC	USD	4.500	1/1/2049	44,924,280	0.46%
5,378,628	FHLMC	USD	5.000	7/1/2048	5,954,179	0.06%
4,202,467	FHLMC	USD	5.000	8/1/2048	4,665,533	0.05%
2,533,154	FHLMC	USD	5.000	9/1/2048	2,802,561	0.03%
8,542,268	FHLMC	USD	5.000	10/1/2048	9,455,525	0.10%
20,582,607	FHLMC	USD	5.000	12/1/2048	22,721,217	0.23%
181,383,152	FHLMC	USD	5.000	10/1/2049	200,538,098	2.04%
5,871,867	FHLMC	USD	5.000	10/1/2049	6,486,960	0.07%
14,126,034	FHLMC	USD	5.000	3/1/2050	15,655,343	0.16%
7,466	FHLMC	USD	6.000	6/1/2035	8,954	0.00%
2,629,617	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class A2	USD	2.653	8/25/2026	2,891,876	0.03%
5,881,039	FHLMC Multifamily Structured Pass Through Certificates, Series K061, Class A2	USD	3.347	11/25/2026	6,695,748	0.07%
6,640,495	FHLMC Multifamily Structured Pass Through Certificates, Series K062, Class A2	USD	3.413	12/25/2026	7,600,132	0.08%
4,846,745	FHLMC Multifamily Structured Pass Through Certificates, Series K063, Class A2	USD	3.430	1/25/2027	5,550,530	0.06%
868,628	FHLMC Multifamily Structured Pass Through Certificates, Series K069, Class A2	USD	3.187	9/25/2027	991,467	0.01%
1,243,610	FHLMC Multifamily Structured Pass Through Certificates, Series K071, Class A2	USD	3.286	11/25/2027	1,427,889	0.01%
7,637,281	FHLMC Multifamily Structured Pass Through Certificates, Series K072, Class A2	USD	3.444	12/25/2027	8,857,922	0.09%
2,420,767	FHLMC Multifamily Structured Pass Through Certificates, Series K073, Class A2	USD	3.350	1/25/2028	2,787,770	0.03%
9,934,637	FHLMC Multifamily Structured Pass Through Certificates, Series K084, Class A2	USD	3.780	10/25/2028	11,762,406	0.12%
19,685	FNMA, 6-month LIBOR + 1.460%	USD	1.873	2/1/2037	20,264	0.00%
8,502,695	FNMA	USD	2.000	9/1/2050	8,697,212	0.09%
2,308,276	FNMA	USD	2.000	10/1/2050	2,370,230	0.02%
15,098,956	FNMA	USD	2.000	11/1/2050	15,627,316	0.16%
13,187,925	FNMA	USD	2.000	11/1/2050	13,542,072	0.14%
7,553,315	FNMA	USD	2.000	11/1/2050	7,817,623	0.08%
5,770,260	FNMA	USD	2.000	11/1/2050	5,946,659	0.06%
4,398,292	FNMA	USD	2.000	11/1/2050	4,552,202	0.05%
19,544,353	FNMA	USD	2.000	12/1/2050	20,228,250	0.21%
17,624,229	FNMA	USD	2.000	12/1/2050	18,240,938	0.19%
9,984,829	FNMA	USD	2.000	12/1/2050	10,363,943	0.11%
8,908,719	FNMA	USD	2.000	12/1/2050	9,220,462	0.09%
7,023,742	FNMA	USD	2.000	12/1/2050	7,276,709	0.07%
45,383,656	FNMA	USD	2.000	1/1/2051	46,971,793	0.48%
887,715	FNMA	USD	2.500	4/1/2045	945,857	0.01%
3,914,353	FNMA	USD	2.500	5/1/2050	4,065,292	0.04%
12,573,642	FNMA	USD	2.500	7/1/2050	13,370,638	0.14%
9,591,163	FNMA	USD	2.500	7/1/2050	10,108,218	0.10%
162,639,948	FNMA	USD	2.500	8/1/2050	171,302,199	1.74%
18,127,567	FNMA	USD	2.500	8/1/2050	19,276,677	0.20%
9,009,473	FNMA	USD	2.500	8/1/2050	9,580,568	0.10%
4,218,407	FNMA	USD	2.500	8/1/2050	4,454,685	0.05%
33,778,095	FNMA	USD	2.500	9/1/2050	35,577,127	0.36%
2,485,198	FNMA	USD	2.500	10/1/2050	2,628,314	0.03%
4,032,842	FNMA	USD	2.500	11/1/2050	4,264,314	0.04%
1,445,744	FNMA	USD	2.500	11/1/2050	1,531,528	0.02%
6,295,228	FNMA	USD	3.000	3/1/2045	6,688,830	0.07%
4,622,028	FNMA	USD	3.000	3/1/2045	4,927,956	0.05%
2,393,853	FNMA	USD	3.000	6/1/2046	2,533,367	0.03%
416,559	FNMA	USD	3.000	6/1/2046	444,110	0.00%
2,499,799	FNMA	USD	3.000	7/1/2046	2,654,763	0.03%
2,413,571	FNMA	USD	3.000	8/1/2046	2,563,159	0.03%
1,062,177	FNMA	USD	3.000	8/1/2046	1,133,266	0.01%
5,538,123	FNMA	USD	3.000	9/1/2046	5,879,605	0.06%
3,626,139	FNMA	USD	3.000	11/1/2046	3,848,830	0.04%
2,494,096	FNMA	USD	3.000	11/1/2046	2,651,474	0.03%
1,611,525	FNMA	USD	3.000	11/1/2046	1,712,221	0.02%
844,310	FNMA	USD	3.000	11/1/2046	893,187	0.01%
230,219	FNMA	USD	3.000	11/1/2046	243,512	0.00%
1,598,872	FNMA	USD	3.000	1/1/2047	1,693,438	0.02%
893,816	FNMA	USD	3.000	1/1/2047	945,197	0.01%
921,363	FNMA	USD	3.000	3/1/2047	999,375	0.01%
594,549	FNMA	USD	3.000	11/1/2047	627,308	0.01%
1,536,110	FNMA	USD	3.000	4/1/2048	1,590,084	0.02%
4,622,115	FNMA	USD	3.000	6/1/2048	4,874,497	0.05%
3,593,658	FNMA	USD	3.000	10/1/2049	3,787,850	0.04%
51,003,458	FNMA	USD	3.000	11/1/2049	53,806,027	0.55%

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,150,902	FNMA	USD	3.000	12/1/2049	2,271,620	0.02%
6,261,377	FNMA	USD	3.000	1/1/2050	6,612,219	0.07%
2,475,948	FNMA	USD	3.000	1/1/2050	2,607,416	0.03%
3,985,758	FNMA	USD	3.000	2/1/2050	4,209,424	0.04%
967,972	FNMA	USD	3.000	2/1/2050	1,020,971	0.01%
1,376,095	FNMA	USD	3.000	5/1/2050	1,483,381	0.02%
2,045,139	FNMA	USD	3.000	7/1/2050	2,182,331	0.02%
1,158,345	FNMA	USD	3.000	7/1/2050	1,248,660	0.01%
1,944,894	FNMA	USD	3.000	8/1/2050	2,065,159	0.02%
262,126	FNMA	USD	3.500	6/1/2043	286,701	0.00%
1,523,582	FNMA	USD	3.500	1/1/2045	1,664,219	0.02%
2,430,362	FNMA	USD	3.500	2/1/2045	2,654,697	0.03%
4,449,619	FNMA	USD	3.500	3/1/2045	4,809,809	0.05%
141,292	FNMA	USD	3.500	4/1/2045	154,335	0.00%
2,097,972	FNMA	USD	3.500	1/1/2046	2,255,504	0.02%
3,195,051	FNMA	USD	3.500	3/1/2046	3,445,715	0.04%
2,124,198	FNMA	USD	3.500	4/1/2046	2,287,183	0.02%
2,262,214	FNMA	USD	3.500	6/1/2046	2,427,884	0.02%
411,976	FNMA	USD	3.500	7/1/2046	440,720	0.00%
422,133	FNMA	USD	3.500	8/1/2046	450,975	0.00%
2,352,909	FNMA	USD	3.500	11/1/2046	2,521,763	0.03%
3,835,110	FNMA	USD	3.500	2/1/2047	4,245,939	0.04%
1,665,973	FNMA	USD	3.500	2/1/2047	1,830,600	0.02%
2,732,627	FNMA	USD	3.500	6/1/2047	2,983,995	0.03%
1,026,496	FNMA	USD	3.500	8/1/2047	1,097,862	0.01%
3,154,339	FNMA	USD	3.500	9/1/2047	3,444,516	0.04%
3,087,500	FNMA	USD	3.500	9/1/2047	3,294,474	0.03%
1,219,197	FNMA	USD	3.500	11/1/2047	1,339,684	0.01%
43,952,465	FNMA	USD	3.500	11/1/2049	45,899,237	0.47%
6,280,612	FNMA	USD	3.500	2/1/2050	6,675,664	0.07%
5,321,979	FNMA	USD	4.000	9/1/2041	5,888,818	0.06%
1,346,835	FNMA	USD	4.000	1/1/2042	1,489,850	0.02%
2,592,479	FNMA	USD	4.000	8/1/2042	2,868,602	0.03%
1,357,060	FNMA	USD	4.000	4/1/2044	1,489,622	0.02%
814,260	FNMA	USD	4.000	11/1/2044	900,775	0.01%
2,231,449	FNMA	USD	4.000	2/1/2045	2,468,728	0.03%
332,552	FNMA	USD	4.000	12/1/2045	357,766	0.00%
609,216	FNMA	USD	4.000	7/1/2046	660,260	0.01%
1,044,771	FNMA	USD	4.000	8/1/2046	1,137,620	0.01%
2,414,931	FNMA	USD	4.000	3/1/2047	2,662,833	0.03%
2,492,737	FNMA	USD	4.000	4/1/2047	2,740,931	0.03%
2,030,520	FNMA	USD	4.000	4/1/2047	2,187,515	0.02%
1,317,768	FNMA	USD	4.000	4/1/2047	1,422,797	0.01%
1,005,654	FNMA	USD	4.000	4/1/2047	1,140,005	0.01%
617,277	FNMA	USD	4.000	4/1/2047	668,119	0.01%
6,097,798	FNMA	USD	4.000	6/1/2047	6,704,905	0.07%
1,684,845	FNMA	USD	4.000	6/1/2047	1,833,508	0.02%
914,105	FNMA	USD	4.000	6/1/2047	999,810	0.01%
118,148	FNMA	USD	4.000	8/1/2047	126,585	0.00%
3,077,703	FNMA	USD	4.000	10/1/2047	3,405,933	0.03%
2,643,432	FNMA	USD	4.000	11/1/2047	2,914,832	0.03%
2,212,540	FNMA	USD	4.000	11/1/2047	2,439,655	0.02%
2,075,138	FNMA	USD	4.000	11/1/2047	2,232,173	0.02%
1,086,625	FNMA	USD	4.000	11/1/2047	1,202,522	0.01%
1,464,412	FNMA	USD	4.000	12/1/2047	1,580,012	0.02%
841,095	FNMA	USD	4.000	2/1/2048	903,118	0.01%
3,706,971	FNMA	USD	4.000	3/1/2048	4,058,487	0.04%
2,927,546	FNMA	USD	4.000	3/1/2048	3,268,797	0.03%
2,228,728	FNMA	USD	4.000	3/1/2048	2,389,334	0.02%
9,221,571	FNMA	USD	4.000	6/1/2048	9,886,552	0.10%
2,130,650	FNMA	USD	4.000	6/1/2048	2,288,280	0.02%
4,046,835	FNMA	USD	4.000	7/1/2048	4,341,125	0.04%
2,142,427	FNMA	USD	4.000	7/1/2048	2,367,939	0.02%
1,116,075	FNMA	USD	4.000	8/1/2048	1,196,764	0.01%
1,753,286	FNMA	USD	4.000	9/1/2048	1,879,850	0.02%
1,400,913	FNMA	USD	4.000	11/1/2048	1,500,678	0.02%
39,110	FNMA	USD	4.000	11/1/2048	41,928	0.00%
20,298	FNMA	USD	4.000	11/1/2048	21,709	0.00%
81,496,972	FNMA	USD	4.000	12/1/2048	87,391,784	0.89%
13,692,534	FNMA	USD	4.000	12/1/2048	14,644,086	0.15%
242,616	FNMA	USD	4.000	12/1/2048	260,117	0.00%
141,420,999	FNMA	USD	4.000	3/1/2049	151,248,948	1.54%
4,793,928	FNMA	USD	4.000	4/1/2049	5,127,079	0.05%
1,095,244	FNMA	USD	4.000	2/1/2050	1,177,149	0.01%
254,800	FNMA	USD	4.500	8/1/2043	286,711	0.00%
257,047	FNMA	USD	4.500	3/1/2044	286,735	0.00%
173,654	FNMA	USD	4.500	5/1/2044	194,048	0.00%

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,640,772	FNMA	USD	4.500	1/1/2045	2,965,659	0.03%
714,883	FNMA	USD	4.500	1/1/2045	787,532	0.01%
802,396	FNMA	USD	4.500	7/1/2045	877,480	0.01%
817,093	FNMA	USD	4.500	8/1/2045	908,648	0.01%
175,098	FNMA	USD	4.500	8/1/2045	191,459	0.00%
759,460	FNMA	USD	4.500	10/1/2045	844,902	0.01%
1,351,896	FNMA	USD	4.500	11/1/2045	1,487,807	0.02%
1,257,008	FNMA	USD	4.500	3/1/2046	1,425,441	0.01%
30,223	FNMA	USD	4.500	7/1/2046	33,365	0.00%
733,532	FNMA	USD	4.500	9/1/2046	808,889	0.01%
421,106	FNMA	USD	4.500	2/1/2047	458,975	0.00%
665,158	FNMA	USD	4.500	5/1/2047	726,432	0.01%
95,278,506	FNMA	USD	4.500	6/1/2048	103,448,727	1.05%
623,181	FNMA	USD	4.500	6/1/2048	676,328	0.01%
13,849,906	FNMA	USD	4.500	7/1/2048	15,057,556	0.15%
738,239	FNMA	USD	4.500	7/1/2048	804,083	0.01%
15,344,614	FNMA	USD	4.500	8/1/2048	16,676,671	0.17%
2,658,815	FNMA	USD	4.500	8/1/2048	2,911,676	0.03%
1,015,715	FNMA	USD	4.500	8/1/2048	1,103,082	0.01%
804,408	FNMA	USD	4.500	8/1/2048	895,111	0.01%
127,890	FNMA	USD	4.500	10/1/2048	139,027	0.00%
32,899,249	FNMA	USD	4.500	12/1/2048	35,739,828	0.36%
4,137,157	FNMA	USD	4.500	12/1/2048	4,495,686	0.05%
12,378,565	FNMA	USD	4.500	1/1/2049	13,447,548	0.14%
17,802,471	FNMA	USD	4.500	4/1/2049	19,356,719	0.20%
5,484,783	FNMA	USD	5.000	7/1/2048	6,076,583	0.06%
2,391,190	FNMA	USD	5.000	8/1/2048	2,645,969	0.03%
1,394,377	FNMA	USD	5.000	9/1/2048	1,542,200	0.02%
1,446,529	FNMA	USD	5.000	1/1/2049	1,599,262	0.02%
3,189,917	FNMA	USD	5.000	3/1/2049	3,581,728	0.04%
6,748,408	FNMA	USD	5.000	9/1/2049	7,459,046	0.08%
4,123,575	FNMA	USD	5.000	11/1/2049	4,555,587	0.05%
22,509,718	FNMA	USD	5.000	12/1/2049	24,872,470	0.25%
2,276,568	FNMA	USD	5.000	3/1/2050	2,520,535	0.03%
9,627,004	FNMA	USD	5.500	4/1/2050	10,759,797	0.11%
32,853	FNMA	USD	6.000	8/1/2034	39,524	0.00%
92,086	FNMA	USD	6.000	1/1/2037	110,851	0.00%
8,083,262	FNMA	USD	6.000	5/1/2049	9,128,328	0.09%
4,546	FNMA	USD	6.500	1/1/2029	5,130	0.00%
5,041	FNMA	USD	6.500	5/1/2031	5,783	0.00%
15,904	FNMA	USD	7.000	10/1/2030	17,632	0.00%
9,133	FNMA	USD	7.000	10/1/2030	9,693	0.00%
630	FNMA	USD	7.500	12/1/2024	659	0.00%
6,231	FNMA	USD	7.500	7/1/2030	7,192	0.00%
8,650	FNMA	USD	7.500	2/1/2032	9,988	0.00%
27,356,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	29,470,892	0.30%
11,401,000	Ford Motor Credit Co. LLC	USD	3.336	3/18/2021	11,414,180	0.12%
26,285,000	Ford Motor Credit Co. LLC	USD	5.750	2/1/2021	26,285,000	0.27%
15,580,000	Ford Motor Credit Co. LLC	USD	5.875	8/2/2021	15,872,125	0.16%
10,585,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	11,752,261	0.12%
16,620,000	Fresnillo PLC	USD	4.250	10/2/2050	17,658,085	0.18%
18,995,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	19,034,957	0.19%
4,530,000	GA Global Funding Trust	USD	1.625	1/15/2026	4,593,039	0.05%
4,628,000	GATX Corp.	USD	4.000	6/30/2030	5,413,604	0.06%
16,591,000	General Electric Co.	USD	4.250	5/1/2040	18,939,572	0.19%
4,181,000	General Electric Co.	USD	4.350	5/1/2050	4,829,198	0.05%
22,553,000	General Motors Co.	USD	5.000	4/1/2035	27,228,486	0.28%
7,913,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	8,430,496	0.09%
3,816,000	Georgetown University (The), Class A	USD	5.215	10/1/2118	5,382,086	0.05%
3,560,000	Georgetown University (The), Series B	USD	4.315	4/1/2049	4,503,649	0.05%
33,540,000	Glencore Funding LLC	USD	2.500	9/1/2030	33,892,170	0.34%
5,792	GNMA	USD	3.640	8/20/2062	5,839	0.00%
6,962	GNMA	USD	3.756	1/20/2063	7,160	0.00%
21,356	GNMA	USD	3.815	12/20/2062	21,932	0.00%
14,422	GNMA	USD	3.825	5/20/2063	14,764	0.00%
4,804	GNMA	USD	3.851	11/20/2062	4,914	0.00%
65,422	GNMA	USD	3.895	11/20/2062	66,675	0.00%
30,737	GNMA	USD	3.923	7/20/2063	31,870	0.00%
78,262	GNMA	USD	4.118	7/20/2063	79,613	0.00%
23,726	GNMA	USD	4.261	5/20/2063	24,525	0.00%
5,530	GNMA	USD	4.326	8/20/2061	6,148	0.00%
8,204	GNMA	USD	4.390	10/20/2062	8,229	0.00%
8,816,915	GNMA	USD	4.397	12/20/2066	10,004,355	0.10%
4,953,447	GNMA	USD	4.407	11/20/2066	5,541,140	0.06%
2,687,203	GNMA	USD	4.435	10/20/2066	3,039,761	0.03%
3,398,339	GNMA	USD	4.458	2/20/2066	3,812,745	0.04%
1,675,939	GNMA	USD	4.469	2/20/2066	1,895,141	0.02%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,770,970	GNMA	USD	4.504	9/20/2066	3,141,147	0.03%
4,279,457	GNMA	USD	4.522	6/20/2066	4,815,055	0.05%
4,413,452	GNMA	USD	4.524	2/20/2065	4,797,726	0.05%
3,475,000	GNMA	USD	4.526	6/20/2066	3,898,423	0.04%
4,279,148	GNMA	USD	4.534	12/20/2064	4,693,362	0.05%
3,314,395	GNMA	USD	4.542	6/20/2066	3,754,642	0.04%
2,199,441	GNMA	USD	4.557	4/20/2066	2,455,176	0.02%
3,345,651	GNMA	USD	4.560	12/20/2063	3,584,990	0.04%
8,986,851	GNMA	USD	4.579	12/20/2066	10,226,242	0.10%
3,228,878	GNMA	USD	4.585	6/20/2064	3,509,006	0.04%
1,927,849	GNMA	USD	4.586	1/20/2065	2,117,138	0.02%
6,083,497	GNMA	USD	4.589	12/20/2064	6,662,761	0.07%
5,442,937	GNMA	USD	4.589	2/20/2065	6,030,656	0.06%
4,216,531	GNMA	USD	4.611	1/20/2065	4,674,630	0.05%
4,860,422	GNMA	USD	4.617	10/20/2064	5,347,834	0.05%
22,198	GNMA	USD	4.630	12/20/2061	22,635	0.00%
2,454,067	GNMA	USD	4.632	3/20/2065	2,706,731	0.03%
4,162,413	GNMA	USD	4.633	3/20/2066	4,720,561	0.05%
735,748	GNMA	USD	4.637	1/20/2064	787,993	0.01%
19,243	GNMA	USD	4.650	1/20/2061	19,470	0.00%
2,861,315	GNMA	USD	4.667	1/20/2064	3,067,419	0.03%
4,542,985	GNMA	USD	4.672	6/20/2064	4,958,675	0.05%
7	GNMA	USD	4.700	10/20/2061	7	0.00%
93,424	GNMA	USD	4.700	4/20/2062	97,662	0.00%
4,785	GNMA	USD	4.700	6/20/2062	4,932	0.00%
15,009	GNMA	USD	4.700	7/20/2062	15,170	0.00%
3,600,927	GNMA	USD	4.710	1/20/2064	3,909,972	0.04%
169,442	GNMA	USD	5.500	4/15/2038	197,621	0.00%
23,460	GNMA	USD	6.000	1/15/2029	27,601	0.00%
10,061	GNMA	USD	6.000	4/15/2038	12,036	0.00%
5,221	GNMA	USD	6.500	1/15/2029	5,818	0.00%
6,787	GNMA	USD	6.500	2/15/2031	7,563	0.00%
16,230	GNMA	USD	6.500	9/15/2032	18,084	0.00%
2,884	GNMA	USD	6.500	9/15/2032	3,287	0.00%
44,359	GNMA	USD	7.000	9/15/2025	46,042	0.00%
2,833	GNMA	USD	7.500	10/15/2025	2,877	0.00%
1,338	GNMA	USD	7.500	7/15/2030	1,553	0.00%
120	GNMA	USD	8.500	10/15/2022	120	0.00%
12,057,000	Goldman Sachs Group, Inc. (The)	USD	3.625	1/22/2023	12,808,230	0.13%
16,026,000	Goldman Sachs Group, Inc. (The)	USD	6.750	10/1/2037	23,688,280	0.24%
5,000,000	Goldman Sachs Group, Inc. (The), (fixed rate to 6/5/2027, variable rate thereafter)	USD	3.691	6/5/2028	5,675,504	0.06%
342,017	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	USD	0.502	10/20/2060	341,630	0.00%
332,911	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	USD	0.672	8/20/2062	333,872	0.00%
168,776	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	168,226	0.00%
252,332	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	250,587	0.00%
325,064	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	324,263	0.00%
574,870	Government National Mortgage Association, Series 2013-H07, Class DA	USD	2.500	3/20/2063	574,499	0.01%
1,686,842	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	1,709,234	0.02%
10,754,715	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	10,963,136	0.11%
28,299	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	USD	0.432	5/20/2063	28,094	0.00%
2,255,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	2,330,924	0.02%
1,100,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,153,704	0.01%
4,935,000	Group 1 Automotive, Inc.	USD	4.000	8/15/2028	5,038,388	0.05%
3,490,000	Gruma SAB de CV	USD	4.875	12/1/2024	3,908,800	0.04%
60,490,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	2,277,545	0.02%
6,300,639	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.376	8/10/2044	5,298,856	0.05%
2,595,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	2,618,148	0.03%
7,385,712	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	8,130,184	0.08%
959,000	Hanesbrands, Inc.	USD	4.625	5/15/2024	1,012,133	0.01%
4,526,000	Hanesbrands, Inc.	USD	4.875	5/15/2026	4,899,395	0.05%
5,626,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	5,997,485	0.06%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,911,000	Hasbro, Inc.	USD	3.550	11/19/2026	7,668,826	0.08%
987,000	Hasbro, Inc.	USD	3.900	11/19/2029	1,103,396	0.01%
8,685,000	Hewlett Packard Enterprise Co.	USD	4.450	10/2/2023	9,530,224	0.10%
5,505,000	Hewlett Packard Enterprise Co.	USD	4.650	10/1/2024	6,239,498	0.06%
17,506,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	22,712,676	0.23%
15,690,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	15,515,684	0.16%
2,605,000	HSBC Holdings PLC	USD	4.950	3/31/2030	3,207,243	0.03%
18,906,000	Huntington Bancshares, Inc.	USD	2.625	8/6/2024	20,160,522	0.20%
4,685,000	Huntington Ingalls Industries, Inc.	USD	4.200	5/1/2030	5,484,791	0.06%
3,940,000	Hyundai Capital America	USD	2.375	10/15/2027	4,134,657	0.04%
11,596,000	Hyundai Capital America	USD	2.650	2/10/2025	12,170,935	0.12%
8,345,000	Hyundai Capital America	USD	3.000	2/10/2027	9,024,628	0.09%
13,080,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	12,987,132	0.13%
5,995,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	6,294,870	0.06%
7,609,000	Indonesia Government International Bond	USD	3.700	1/8/2022	7,822,356	0.08%
3,712,000	International Lease Finance Corp.	USD	5.875	8/15/2022	3,992,533	0.04%
22,798,994	Invitation Homes Trust, Series 2018-SFR2, Class A, 1-month LIBOR + 0.900%	USD	1.026	6/17/2037	22,813,284	0.23%
17,915,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	18,319,521	0.19%
18,479,000	iStar, Inc.	USD	4.250	8/1/2025	18,201,815	0.18%
1,419,000	iStar, Inc.	USD	4.750	10/1/2024	1,455,490	0.01%
23,745,000	J2 Global, Inc.	USD	4.625	10/15/2030	24,813,525	0.25%
7,010,000	Jabil, Inc.	USD	3.000	1/15/2031	7,324,711	0.07%
4,547,000	John Deere Capital Corp., MTN	USD	2.600	3/7/2024	4,856,024	0.05%
14,082,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	15,056,291	0.15%
10,366,000	JPMorgan Chase & Co.	USD	3.200	1/25/2023	10,951,733	0.11%
9,705,000	JPMorgan Chase & Co.	USD	4.350	8/15/2021	9,921,221	0.10%
22,401,000	JPMorgan Chase & Co.	USD	4.500	1/24/2022	23,336,805	0.24%
31,750,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	34,079,521	0.35%
4,355,000	Ken Garff Automotive LLC	USD	4.875	9/15/2028	4,474,980	0.05%
8,040,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	8,137,686	0.08%
2,415,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	2,488,959	0.03%
3,426,000	Kinder Morgan Energy Partners LP	USD	4.150	2/19/2024	3,739,526	0.04%
11,760,000	Kinder Morgan Energy Partners LP	USD	4.300	5/1/2024	12,969,737	0.13%
4,615,000	Kinder Morgan, Inc.	USD	5.000	2/15/2021	4,622,661	0.05%
17,068,000	Kinder Morgan, Inc.	USD	5.625	11/15/2023	19,141,175	0.19%
30,516,000	Kingdom of Saudi Arabia	USD	3.250	10/26/2026	33,485,817	0.34%
12,325,000	Klabn Austria GmbH	USD	7.000	4/3/2049	15,452,469	0.16%
9,845,000	Koppers, Inc.	USD	6.000	2/15/2025	10,115,738	0.10%
13,061,000	Kraft Heinz Foods Co.	USD	3.875	5/15/2027	14,299,383	0.15%
8,200,000	Lamar Media Corp.	USD	3.625	1/15/2031	8,271,750	0.08%
9,783,000	Lamar Media Corp.	USD	3.750	2/15/2028	9,926,908	0.10%
5,486,000	Lamar Media Corp.	USD	4.000	2/15/2030	5,623,150	0.06%
5,771,567	Lanark Master Issuer PLC, Series 2019-1A, Class 1A1, 3-month LIBOR + 0.770%	USD	1.026	12/22/2069	5,776,657	0.06%
18,299,000	Lear Corp.	USD	5.250	5/15/2049	22,096,830	0.22%
275,000	Lennar Corp.	USD	4.500	4/30/2024	302,706	0.00%
1,291,000	Lennar Corp.	USD	4.750	11/15/2022	1,367,001	0.01%
10,165,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	11,248,589	0.11%
8,006,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	9,357,543	0.10%
11,485,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	12,156,758	0.12%
3,235,000	Lloyds Banking Group PLC	USD	3.000	1/11/2022	3,316,842	0.03%
3,755,000	Lloyds Banking Group PLC	USD	3.100	7/6/2021	3,800,473	0.04%
26,075,000	Lloyds Banking Group PLC	USD	4.344	1/9/2048	31,104,036	0.32%
6,375,000	LYB International Finance III LLC	USD	2.250	10/1/2030	6,441,442	0.07%
23,165,000	Marriott International, Inc.	USD	3.500	10/15/2032	24,585,245	0.25%
3,945,000	MercadoLibre, Inc.	USD	2.375	1/14/2026	3,974,588	0.04%
5,130,000	MercadoLibre, Inc.	USD	3.125	1/14/2031	5,152,521	0.05%
11,015,900(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	56,427,804	0.57%
27,112,631(+)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	161,451,029	1.64%
20,005,000	Mexico Government International Bond	USD	3.771	5/24/2061	19,312,227	0.20%
14,885,000	Microchip Technology, Inc.	USD	2.670	9/1/2023	15,563,728	0.16%
7,134,000	Microchip Technology, Inc.	USD	4.333	6/1/2023	7,698,242	0.08%
13,669,000	Micron Technology, Inc.	USD	2.497	4/24/2023	14,261,640	0.14%
1,057,237	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	USD	2.500	4/25/2057	1,063,951	0.01%
2,660,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	2,819,600	0.03%
3,759,000	Millicom International Cellular S.A.	USD	6.625	10/15/2026	4,040,812	0.04%
21,858,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	24,396,588	0.25%
6,887,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	7,107,938	0.07%
8,000,000	Morgan Stanley, (fixed rate to 7/22/2027, variable rate thereafter)	USD	3.591	7/22/2028	9,049,125	0.09%
3,210,000	Morgan Stanley, GMTN	USD	3.700	10/23/2024	3,558,546	0.04%

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11,914,000	Morgan Stanley, GMTN	USD	5.500	7/28/2021	12,216,619	0.12%
20,667,000	Morgan Stanley, Series F	USD	3.875	4/29/2024	22,812,065	0.23%
13,260,000	Morocco Government International Bond	USD	4.000	12/15/2050	13,511,940	0.14%
16,373,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	USD	4.750	4/30/2043	17,150,717	0.17%
15,854,000	Nationwide Building Society, (fixed rate to 4/26/2022, variable rate thereafter)	USD	3.622	4/26/2023	16,433,908	0.17%
15,592,000	Navient Corp.	USD	5.000	3/15/2027	15,806,390	0.16%
1,016,000	Navient Corp.	USD	5.875	10/25/2024	1,078,230	0.01%
1,068,000	Navient Corp.	USD	6.750	6/15/2026	1,178,474	0.01%
8,451,000	Navient Corp., MTN	USD	6.125	3/25/2024	9,000,315	0.09%
1,451,964	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	1,471,096	0.01%
16,765,000	New Fortress Energy, Inc.	USD	6.750	9/15/2025	17,341,213	0.18%
3,161,000	Newell Brands, Inc.	USD	4.875	6/1/2025	3,480,135	0.04%
8,595,000	Nissan Motor Co. Ltd.	USD	3.043	9/15/2023	9,027,509	0.09%
17,460,000	Nissan Motor Co. Ltd.	USD	3.522	9/17/2025	18,698,646	0.19%
9,994,000	Northwestern Mutual Life Insurance Co. (The)	USD	3.625	9/30/2059	11,134,273	0.11%
17,257,000	NVR, Inc.	USD	3.000	5/15/2030	18,649,092	0.19%
19,575,000	Occidental Petroleum Corp.	USD	5.875	9/1/2025	20,518,515	0.21%
2,410,000	Occidental Petroleum Corp.	USD	8.000	7/15/2025	2,723,903	0.03%
21,790,000	OCF S.A.	USD	5.625	4/25/2024	24,017,287	0.24%
3,009,000	Ohio Power Co., Series P	USD	2.600	4/1/2030	3,259,551	0.03%
3,445,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	3,602,471	0.04%
6,354,000	ONEOK, Inc.	USD	5.850	1/15/2026	7,587,857	0.08%
4,242,688	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	4,362,499	0.04%
6,982,000	Ooredoo International Finance Ltd.	USD	3.250	2/21/2023	7,296,190	0.07%
10,400,000	Ooredoo International Finance Ltd.	USD	3.875	1/31/2028	11,932,461	0.12%
12,223,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	14,964,191	0.15%
10,599,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	13,969,482	0.14%
12,490,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	4.250	1/15/2029	12,396,325	0.13%
8,129,000	Owens Corning	USD	4.200	12/1/2024	9,114,411	0.09%
16,090,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	16,495,194	0.17%
10,960,000	Owl Rock Technology Finance Corp.	USD	3.750	6/17/2026	11,223,154	0.11%
4,394,666	Pan American Energy LLC	USD	7.875	5/7/2021	4,374,319	0.04%
14,849,000	Panama Government International Bond	USD	4.500	4/1/2056	18,152,902	0.18%
5,055,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	5,346,168	0.05%
3,337,000	Peruvian Government International Bond	USD	2.392	1/23/2026	3,528,878	0.04%
4,502,000	PG&E Corp.	USD	5.000	7/1/2028	4,830,038	0.05%
1,647,000	PG&E Corp.	USD	5.250	7/1/2030	1,811,700	0.02%
4,820,000	Pioneer Natural Resources Co.	USD	1.125	1/15/2026	4,828,188	0.05%
3,686,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	3,898,530	0.04%
13,436,715	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2I	USD	4.262	9/5/2048	13,422,338	0.14%
17,572,000	PNC Bank NA, (fixed rate to 12/9/2021, variable rate thereafter)	USD	2.028	12/9/2022	17,829,435	0.18%
20,451,000	Post Holdings, Inc.	USD	4.625	4/15/2030	21,196,848	0.22%
17,860,000	Prosus NV	USD	3.832	2/8/2051	17,348,657	0.18%
15,455,000	Prosus NV	USD	3.680	1/21/2030	16,702,064	0.17%
14,843,000	Prosus NV	USD	4.850	7/6/2027	17,011,414	0.17%
8,368,000	Qatar Government International Bond	USD	4.400	4/16/2050	10,702,254	0.11%
17,845,000	Qorvo, Inc.	USD	3.375	4/1/2031	18,246,512	0.19%
9,916,000	Quest Diagnostics, Inc.	USD	2.800	6/30/2031	10,752,247	0.11%
3,095,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	3,096,393	0.03%
12,100,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,266,375	0.12%
7,495,000	Rattler Midstream LP	USD	5.625	7/15/2025	7,851,013	0.08%
13,257,000	Raytheon Technologies Corp.	USD	2.250	7/1/2030	13,781,035	0.14%
6,355,000	Realty Income Corp.	USD	1.800	3/15/2033	6,233,769	0.06%
5,010,000	Realty Income Corp.	USD	3.250	1/15/2031	5,578,995	0.06%
10,561,000	Republic of Oman	USD	3.875	3/8/2022	10,672,419	0.11%
524,841,000	Republic of Uruguay	UYU	8.500	3/15/2028	13,101,306	0.13%
280,039,000	Republic of Uruguay	UYU	9.875	6/20/2022	6,876,903	0.07%
8,705,000	Roper Technologies, Inc.	USD	1.400	9/15/2027	8,780,896	0.09%
4,179,000	RPM International, Inc.	USD	3.450	11/15/2022	4,336,332	0.04%
10,405,000	Ryder System, Inc., MTN	USD	2.500	9/1/2024	11,035,121	0.11%
5,570,000	Sabre GLBL, Inc.	USD	7.375	9/1/2025	6,001,675	0.06%
1,652,000	Sabre GLBL, Inc.	USD	9.250	4/15/2025	1,960,015	0.02%
1,869,337	Santander Drive Auto Receivables Trust, Series 2018-2, Class C	USD	3.350	7/17/2023	1,883,324	0.02%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
569,225	Santander Drive Auto Receivables Trust, Series 2019-3, Class A3	USD	2.160	11/15/2022	569,828	0.01%
10,161,000	Santander UK Group Holdings PLC	USD	5.625	9/15/2045	13,590,454	0.14%
13,095,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	12,790,834	0.13%
11,680,000	Saudi Arabian Oil Co.	USD	4.375	4/16/2049	13,775,054	0.14%
20,065,000	SBA Communications Corp.	USD	3.125	2/1/2029	20,014,837	0.20%
1,538,000	Science Applications International Corp.	USD	4.875	4/1/2028	1,618,745	0.02%
2,307,000	Seagate HDD Cayman	USD	4.125	1/15/2031	2,416,698	0.02%
7,950,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	8,159,006	0.08%
1,091,901	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	1,122,040	0.01%
613,962	Sequoia Mortgage Trust, Series 2017-CH2, Class A10	USD	4.000	12/25/2047	617,098	0.01%
2,557,170	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	2/25/2048	2,630,857	0.03%
5,170,383	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	5,325,283	0.05%
1,790,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,861,117	0.02%
12,792,000	Sociedad Quimica y Minera de Chile S.A.	USD	4.250	1/22/2050	14,652,468	0.15%
29,676,000	Societe Generale S.A.	USD	2.625	1/22/2025	31,309,048	0.32%
4,229,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	4,374,964	0.04%
16,670,000	Southwest Airlines Co.	USD	5.125	6/15/2027	19,740,666	0.20%
25,261,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	26,780,046	0.27%
11,230,000	State of Qatar	USD	3.875	4/23/2023	12,044,175	0.12%
3,816,000	Steel Dynamics, Inc.	USD	2.400	6/15/2025	4,051,523	0.04%
2,689,000	Steel Dynamics, Inc.	USD	3.450	4/15/2030	2,996,329	0.03%
11,416,000	Stryker Corp.	USD	1.950	6/15/2030	11,546,476	0.12%
16,310,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	16,691,468	0.17%
20,961,000	Sumitomo Mitsui Financial Group, Inc.	USD	2.696	7/16/2024	22,406,610	0.23%
13,675,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	14,987,654	0.15%
1,245,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	1,310,363	0.01%
5,475,000	Sunoco Logistics Partners Operations LP	USD	5.400	10/1/2047	5,824,640	0.06%
9,550,000	Suzano Austria GmbH	USD	3.750	1/15/2031	10,136,848	0.10%
15,625,000	T-Mobile USA, Inc.	USD	2.875	2/15/2031	15,752,031	0.16%
22,875,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	25,829,764	0.26%
22,097,000	Telefonica Emisiones S.A.	USD	5.462	2/16/2021	22,140,748	0.22%
15,343,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	15,156,485	0.15%
44,487,000	Tennessee Valley Authority	USD	4.250	9/15/2065	64,574,732	0.66%
8,587,000	Tennessee Valley Authority	USD	4.625	9/15/2060	12,965,215	0.13%
6,077,000	Tennessee Valley Authority	USD	4.875	1/15/2048	9,107,643	0.09%
10,402,000	Tennessee Valley Authority	USD	5.250	9/15/2039	15,252,786	0.15%
11,755,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	11,211,331	0.11%
8,496,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	9,354,436	0.10%
5,829,000	Texas Instruments, Inc.	USD	2.250	9/4/2029	6,180,411	0.06%
30,965,000	Textron, Inc.	USD	3.000	6/1/2030	32,661,167	0.33%
28,400,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	32,173,792	0.33%
6,120,000	Time Warner Cable LLC	USD	4.500	9/15/2042	6,960,794	0.07%
877,000	Time Warner Cable LLC	USD	5.500	9/1/2041	1,097,821	0.01%
2,514,000	Time Warner Cable LLC	USD	5.875	11/15/2040	3,275,149	0.03%
8,019,000	Time Warner Cable LLC	USD	6.550	5/1/2037	10,951,856	0.11%
1,911,000	Time Warner Cable LLC	USD	6.750	6/15/2039	2,671,253	0.03%
24,004,000	Toronto-Dominion Bank (The), MTN	USD	2.650	6/12/2024	25,719,804	0.26%
1,454,000	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	3.404	10/25/2053	1,542,160	0.02%
1,524,474	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	USD	2.750	11/25/2060	1,528,467	0.02%
4,763,689	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	5,141,888	0.05%
2,883,517	Towd Point Mortgage Trust, Series 2016-2, Class A1A	USD	2.750	8/25/2055	2,914,594	0.03%
5,712,060	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	6,076,993	0.06%
9,395,903	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	10,029,601	0.10%
9,825,000	Toyota Motor Corp.	USD	2.358	7/2/2024	10,441,681	0.11%
16,490,000	Toyota Motor Credit Corp., MTN	USD	1.800	2/13/2025	17,210,546	0.17%
7,987,000	Transelec S.A.	USD	4.250	1/14/2025	8,813,655	0.09%
4,158,000	Transelec S.A.	USD	4.625	7/26/2023	4,506,274	0.05%
10,376,000	Transportadora de Gas Internacional S.A. E.S.P.	USD	5.550	11/1/2028	12,049,078	0.12%
11,025,000	U.S. Treasury Bond	USD	1.125	5/15/2040	10,087,875	0.10%
80,920,000	U.S. Treasury Bond	USD	1.375	8/15/2050	72,309,606	0.73%

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28,980,000	U.S. Treasury Bond	USD	1.625	11/15/2050	27,549,112	0.28%
8,118,700	U.S. Treasury Bond	USD	3.000	11/15/2045	10,159,158	0.10%
32,376,600	U.S. Treasury Bond	USD	3.375	11/15/2048	43,683,116	0.44%
18,132,000	U.S. Treasury Bond	USD	4.500	2/15/2036	25,964,174	0.26%
90,076,568	U.S. Treasury Inflation Indexed Bond	USD	0.250	2/15/2050	104,833,643	1.06%
31,291,146	U.S. Treasury Inflation Indexed Bond	USD	0.750	2/15/2042	39,487,144	0.40%
104,781,700	U.S. Treasury Note	USD	0.250	5/31/2025	104,376,489	1.06%
119,885,000	U.S. Treasury Note	USD	0.375	1/31/2026	119,547,823	1.21%
108,155,000	U.S. Treasury Note	USD	0.375	9/30/2027	105,784,885	1.07%
59,550,000	U.S. Treasury Note	USD	0.750	1/31/2028	59,484,867	0.60%
59,810,000	U.S. Treasury Note	USD	0.875	11/15/2030	58,688,562	0.60%
15,198,600	U.S. Treasury Note	USD	1.500	2/15/2030	15,855,227	0.16%
43,483,600	U.S. Treasury Note	USD	2.375	5/15/2029	48,550,459	0.49%
35,509,300	U.S. Treasury Note	USD	2.625	2/15/2029	40,304,442	0.41%
50,850,300	U.S. Treasury Note	USD	2.875	8/15/2028	58,483,804	0.59%
151,082,300	U.S. Treasury Note	USD	3.125	11/15/2028	176,925,636	1.80%
7,736,960	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5, Class A4	USD	3.185	3/10/2046	8,064,111	0.08%
19,255,000	Ukraine Government International Bond	USD	7.253	3/15/2033	20,475,960	0.21%
11,726,000	Ultrapar International S.A.	USD	5.250	10/6/2026	13,001,202	0.13%
10,376,000	UMBS® (TBA)	USD	2.000	2/1/2051	10,714,841	0.11%
19,414,000	UMBS® (TBA)	USD	2.000	3/1/2051	20,013,104	0.20%
194,942,000	UMBS® (TBA)	USD	2.500	2/1/2051	205,412,518	2.09%
5,505,000	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	5,628,973	0.06%
6,213,000	Univar Solutions USA, Inc.	USD	5.125	12/1/2027	6,523,650	0.07%
5,620,000	University of Pennsylvania	USD	3.610	2/15/2119	6,319,011	0.06%
16,530,000	University of Virginia, Revenue Bond, Series A	USD	3.227	9/1/2119	16,399,248	0.17%
104,240,000	Uruguay Government International Bond	UYU	8.500	3/15/2028	2,602,084	0.03%
9,945,000	Vale Overseas Ltd.	USD	3.750	7/8/2030	10,900,715	0.11%
8,890,000	Valvoline, Inc.	USD	3.625	6/15/2031	8,923,338	0.09%
2,838,000	Valvoline, Inc.	USD	4.250	2/15/2030	2,965,710	0.03%
7,260,000	ViacomCBS, Inc.	USD	4.200	5/19/2032	8,601,151	0.09%
3,251,000	Viatrix, Inc.	USD	4.000	6/22/2050	3,625,274	0.04%
2,895,000	Virginia Electric & Power Co., Class A	USD	2.875	7/15/2029	3,183,001	0.03%
7,946,000	Volkswagen Group of America Finance LLC	USD	3.200	9/26/2026	8,773,897	0.09%
14,887,000	Volkswagen Group of America Finance LLC	USD	3.750	5/13/2030	16,943,927	0.17%
6,085,000	Welltower, Inc.	USD	2.750	1/15/2031	6,416,389	0.07%
1,888,000	WestRock RKT LLC	USD	4.900	3/1/2022	1,977,092	0.02%
5,578,578	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	5.193	6/15/2044	4,971,228	0.05%
5,874,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	USD	4.176	5/15/2047	6,395,962	0.06%
12,185,000	Whirlpool Corp.	USD	4.750	2/26/2029	14,734,963	0.15%
3,318,000	Whirlpool Corp., MTN	USD	4.850	6/15/2021	3,367,158	0.03%
21,676,000	Williams Cos., Inc. (The)	USD	3.500	11/15/2030	23,948,237	0.24%
4,405,000	Willis North America, Inc.	USD	2.950	9/15/2029	4,752,991	0.05%
3,010,000	Willis Towers Watson PLC	USD	5.750	3/15/2021	3,028,873	0.03%
10,552,000	World Financial Network Credit Card Master Trust, Series 2016-A, Class A	USD	2.030	4/15/2025	10,622,579	0.11%
17,703,000	WPX Energy, Inc.	USD	4.500	1/15/2030	18,738,625	0.19%
2,796,000	WRKCo, Inc.	USD	3.000	6/15/2033	3,044,310	0.03%
4,054,000	Xcel Energy, Inc.	USD	3.400	6/1/2030	4,578,692	0.05%
18,649,000	Xilinx, Inc.	USD	2.375	6/1/2030	19,315,156	0.20%
	Total				8,654,845,611	87.85%
Senior Loans						
18,310,050	1011778 B.C. Unlimited Liability Co., Term Loan B4, 1-month LIBOR + 1.750%	USD	1.871	11/19/2026	18,168,880	0.18%
2,608,396	Altra Industrial Motion Corp., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.121	10/1/2025	2,604,327	0.03%
2,767,410	Asurion LLC, 2018 Term Loan B6, 1-month LIBOR + 3.000%	USD	3.121	11/3/2023	2,761,073	0.03%
15,816,866	Asurion LLC, 2020 Term Loan B8, 1-month LIBOR + 3.250%	USD	3.371	12/23/2026	15,724,654	0.16%
4,848,416	Bausch Health Cos., Inc., Term Loan B, 1-month LIBOR + 2.750%	USD	2.871	11/27/2025	4,838,573	0.05%
6,666,173	Change Healthcare Holdings LLC, 2017 Term Loan B, 3-month LIBOR + 2.500%	USD	3.500	3/1/2024	6,666,173	0.07%
4,397,010	Churchill Downs, Inc., 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.130	12/27/2024	4,347,544	0.04%
6,972,625	Coty, Inc., 2018 USD Term Loan B, 1-month LIBOR + 2.250%	USD	2.382	4/7/2025	6,553,292	0.07%
12,309,085	CSC Holdings LLC, 2017 Term Loan B1, 1-month LIBOR + 2.250%	USD	2.377	7/17/2025	12,209,135	0.12%
5,770,000	E.W. Scripps Co. (The), 2020 Term Loan B3, 1-month LIBOR + 3.000%	USD	3.750	12/15/2027	5,765,673	0.06%

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10,469,500	Entercom Media Corp., 2019 Term Loan, 1-month LIBOR + 2.500%	USD	2.623	11/18/2024	10,303,768	0.10%
1,359,113	FrontDoor, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.625	8/16/2025	1,354,016	0.01%
4,962,870	Grifols Worldwide Operations USA, Inc., USD 2019 Term Loan B, 1 Week LIBOR + 2.000%	USD	2.092	11/15/2027	4,950,463	0.05%
9,853,731	Iron Mountain, Inc., 2018 Term Loan B, 1-month LIBOR + 1.750%	USD	1.871	1/2/2026	9,804,462	0.10%
2,745,250	KAR Auction Services, Inc., 2019 Term Loan B6, 1-month LIBOR + 2.250%	USD	2.438	9/19/2026	2,728,092	0.03%
3,468,383	Lamar Media Corp., 2020 Term Loan B, 1-month LIBOR + 1.500%	USD	1.631	2/5/2027	3,433,699	0.04%
3,287,231	Meredith Corp., 2020 Term Loan B2, 1-month LIBOR + 2.500%	USD	2.621	1/31/2025	3,260,801	0.03%
18,019,182	Nielsen Finance LLC, USD Term Loan B4, 1-month LIBOR + 2.000%	USD	2.133	10/4/2023	17,956,655	0.18%
9,979,850	Pacific Gas & Electric Co., 2020 Term Loan, 1-month LIBOR + 4.500%	USD	6.750	6/23/2025	10,059,689	0.10%
9,979,850	Pacific Gas & Electric Co., 2021 Term Loan B	USD		6/23/2025	9,979,850	0.10%
2,611,771	Plastipak Packaging, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.630	10/14/2024	2,608,977	0.03%
4,368,499	RE/MAX International, Inc., 2016 Term Loan B, 3-month LIBOR + 2.750%	USD	3.500	12/15/2023	4,357,577	0.04%
1,939,855	Sabre GLBL, Inc., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.121	2/22/2024	1,911,669	0.02%
2,540,000	Sabre GLBL, Inc., 2020 Term Loan B, 1-month LIBOR + 4.000%	USD	4.750	12/17/2027	2,563,825	0.03%
5,974,375	Sinclair Television Group, Inc., Term Loan B2B, 1-month LIBOR + 2.500%	USD	2.630	9/30/2026	5,940,799	0.06%
9,663,733	SS&C Technologies Inc., 2018 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.871	4/16/2025	9,606,620	0.10%
18,101,131	Summit Materials Cos. I, LLC, 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.121	11/21/2024	18,044,655	0.18%
11,570,119	Trans Union LLC, 2019 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.871	11/16/2026	11,546,632	0.12%
9,638,670	Uber Technologies, Inc., 2018 Incremental Term Loan, 1-month LIBOR + 3.500%	USD	3.621	7/13/2023	9,637,128	0.10%
2,679,975	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	3.254	5/16/2024	2,659,875	0.03%
2,103,750	USI, Inc., 2019 Incremental Term Loan B, 3-month LIBOR + 4.000%	USD	4.254	12/2/2026	2,102,866	0.02%
2,103,750	USI, Inc., 2021 Term Loan B	USD		12/2/2026	2,102,866	0.02%
4,102,200	Venator Materials Corp., Term Loan B, 1-month LIBOR + 3.000%	USD	3.121	8/8/2024	4,050,923	0.04%
12,405,000	Virgin Media Bristol LLC, USD Term Loan N, 1-month LIBOR + 2.500%	USD	2.627	1/31/2028	12,337,765	0.13%
1,487,781	Visteon Corp., 2018 Term Loan B, LIBOR + 1.750%	USD	1.871	3/25/2024	1,472,278	0.01%
	Total				244,415,274	2.48%
Preferred Stocks						
16,673,000	NBCUniversal Enterprise, Inc.		5.250		16,714,682	0.17%
Common Stocks						
77,870	Paragon Offshore Ltd., Litigation Units, Class A				—	0.00%
116,806	Paragon Offshore Ltd., Litigation Units, Class B				730,038	0.01%
	Total				730,038	0.01%
Short-Term Investments						
260,060,000	Federal Home Loan Bank Discount Notes		0.020(††)	2/1/2021	260,060,000	2.64%
579,219,392	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	2/1/2021	579,219,392	5.88%
104,195,000	U.S. Treasury Bills		0.032(††)	2/4/2021	104,194,663	1.06%
82,115,000	U.S. Treasury Bills		0.033(††)	2/9/2021	82,114,179	0.83%
59,540,000	U.S. Treasury Bills		0.033(††)	2/11/2021	59,539,297	0.60%
239,810,000	U.S. Treasury Bills	0.076-0.085(††)		6/10/2021	239,748,774	2.43%
322,645,000	U.S. Treasury Bills	0.095(††)		3/2/2021	322,630,704	3.28%
	Total				1,647,507,009	16.72%
	Total Investments				10,564,212,614	107.23%
	Other assets less liabilities				(712,492,656)	(7.23%)
	Net Assets				9,851,719,958	100.00%

Loomis Sayles Core Plus Bond Fund

Investments as of January 31, 2021 (Unaudited)

Short Sales

(36,530,000)	UMBS® (TBA)	USD	4.000	2/12/2051	<u>(39,176,284)</u>	<u>(0.40%)</u>
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- (†) Amount shown represents units. One unit represents a principal amount of 100.
(††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

MXN Mexican Peso
USD U.S. Dollar
UYU Uruguayan Peso

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

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

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Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2020 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
10,841,000	Abu Dhabi Government International Bond	USD	3.875	4/16/2050	13,215,178	0.14%
28,632,000	Acwa Power Management & Investments One Ltd.	USD	5.950	12/15/2039	34,203,213	0.36%
1,534,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/23/2023	1,600,655	0.02%
4,016,000	AES Corp. (The)	USD	3.300	7/15/2025	4,377,439	0.05%
2,041,000	AES Corp. (The)	USD	3.950	7/15/2030	2,307,165	0.02%
19,621,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	21,582,652	0.22%
3,498,000	Air Products & Chemicals, Inc.	USD	1.500	10/15/2025	3,646,061	0.04%
2,940,000	Aker BP ASA	USD	3.000	1/15/2025	3,085,496	0.03%
16,805,000	Albertsons Cos, Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.250	3/15/2026	17,057,074	0.18%
12,940,000	Albertsons Cos., Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.500	3/15/2029	13,093,596	0.14%
29,836,000	Ally Financial, Inc.	USD	3.050	6/5/2023	31,459,098	0.33%
3,764,000	Altria Group, Inc.	USD	2.350	5/6/2025	3,999,192	0.04%
8,264,000	Altria Group, Inc.	USD	4.400	2/14/2026	9,595,084	0.10%
14,102,000	America Movil SAB de CV	USD	2.875	5/7/2030	15,289,810	0.16%
20,016,000	American Express Co.	USD	2.500	7/30/2024	21,353,162	0.22%
1,352,000	American Tower Corp.	USD	4.700	3/15/2022	1,418,740	0.01%
2,560,000	Anglo American Capital PLC	USD	2.625	9/10/2030	2,676,961	0.03%
3,720,000	Anglo American Capital PLC	USD	3.950	9/10/2050	4,173,766	0.04%
9,737,000	Anglo American Capital PLC	USD	5.625	4/1/2030	12,372,123	0.13%
23,505,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	30,561,919	0.32%
14,358,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.350	6/1/2040	17,616,592	0.18%
14,363,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	6/1/2060	18,440,807	0.19%
17,819,000	Apple, Inc.	USD	2.050	9/11/2026	19,054,178	0.20%
17,814,000	Apple, Inc.	USD	2.200	9/11/2029	19,234,224	0.20%
11,686,000	Archer-Daniels-Midland Co.	USD	3.250	3/27/2030	13,514,748	0.14%
2,175,000	Asbury Automotive Group, Inc.	USD	4.500	3/1/2028	2,267,436	0.02%
2,175,000	Asbury Automotive Group, Inc.	USD	4.750	3/1/2030	2,332,686	0.02%
2,895,000	Ascot Group Ltd.	USD	4.250	12/15/2030	2,949,280	0.03%
8,909,000	AT&T, Inc.	USD	3.500	9/15/2053	8,922,074	0.09%
2,383,000	AT&T, Inc.	USD	3.550	9/15/2055	2,374,909	0.02%
4,325,000	AT&T, Inc.	USD	3.650	6/1/2051	4,528,676	0.05%
16,793,000	AT&T, Inc.	USD	3.650	9/15/2059	16,956,535	0.18%
6,442,000	AT&T, Inc.	USD	3.800	12/1/2057	6,731,482	0.07%
26,875,000	Athene Global Funding	USD	2.450	8/20/2027	27,866,305	0.29%
11,349,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	USD	2.990	6/20/2022	11,412,364	0.12%
14,245,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-2A, Class A	USD	2.720	11/20/2022	14,426,051	0.15%
9,825,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	USD	3.070	9/20/2023	10,146,807	0.11%
4,732,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	4,856,942	0.05%
7,006,000	Bacardi Ltd.	USD	5.150	5/15/2038	8,961,332	0.09%
19,029,000	Bacardi Ltd.	USD	5.300	5/15/2048	26,285,898	0.27%
3,835,000	Baidu, Inc.	USD	2.375	10/9/2030	3,931,104	0.04%
5,055,000	Baidu, Inc.	USD	3.075	4/7/2025	5,411,073	0.06%
11,254,000	Banco Santander Chile	USD	2.700	1/10/2025	11,915,284	0.12%
15,204,000	Banco Santander Chile	USD	3.875	9/20/2022	16,047,821	0.17%
29,885,000	Bangkok Bank PCL	USD	4.050	3/19/2024	32,595,568	0.34%
14,216,071	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	15,866,560	0.16%
1,715,000	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	2,028,682	0.02%
3,817,534	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	4,267,942	0.04%
6,873,079	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	7,671,042	0.08%
9,656,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	10,163,035	0.11%
54,402,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	USD	3.559	4/23/2027	61,425,780	0.64%
6,700,000	Barclays PLC	USD	3.200	8/10/2021	6,810,479	0.07%
29,325,000	BAT Capital Corp.	USD	2.726	3/25/2031	30,373,148	0.32%
35,552,000	BAT Capital Corp.	USD	2.789	9/6/2024	38,006,070	0.40%
9,438,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	9,726,235	0.10%
9,461,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	9,934,049	0.10%
1,588,431	Bayview Koitere Fund Trust, Series 2017-SPL3, Class A	USD	4.000	11/28/2053	1,654,059	0.02%
1,949,816	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	2,001,559	0.02%
1,068,099	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	USD	3.000	3/28/2057	1,086,966	0.01%
5,920,633	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT5, Class A	USD	3.500	5/28/2069	6,091,723	0.06%

Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2020 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,548,379	Bayview Opportunity Master Fund IVa Trust, Series 2017-SPL1, Class A	USD	4.000	10/28/2064	3,691,026	0.04%
1,430,023	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class A	USD	4.000	6/28/2054	1,469,657	0.02%
8,805,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	8,893,049	0.09%
2,729,000	Berkshire Hathaway Energy Co.	USD	4.250	10/15/2050	3,535,078	0.04%
4,375,000	Bermuda Government International Bond	USD	3.375	8/20/2050	4,727,186	0.05%
19,910,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	21,645,553	0.23%
13,635,000	Biogen, Inc.	USD	2.250	5/1/2030	14,243,130	0.15%
7,289,000	Biogen, Inc.	USD	3.150	5/1/2050	7,558,173	0.08%
29,799,000	BNP Paribas S.A., (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	31,763,439	0.33%
18,782,000	Boeing Co. (The)	USD	5.705	5/1/2040	24,373,788	0.25%
18,792,000	Boeing Co. (The)	USD	5.805	5/1/2050	25,898,100	0.27%
3,595,000	Boeing Co. (The)	USD	5.930	5/1/2060	5,099,844	0.05%
874,000	Bombardier, Inc.	USD	5.750	3/15/2022	891,715	0.01%
3,024,000	Boston Gas Co.	USD	3.001	8/1/2029	3,338,050	0.03%
27,393,000	Braskem America Finance Co.	USD	7.125	7/22/2041	31,570,431	0.33%
17,080,000	BRF S.A.	USD	5.750	9/21/2050	18,995,691	0.20%
16,245,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,054,142	0.21%
2,269,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,604,299	0.03%
21,035,000	Broadcom, Inc.	USD	3.150	11/15/2025	22,969,202	0.24%
15,070,000	Broadcom, Inc.	USD	4.700	4/15/2025	17,269,732	0.18%
2,500,000	Bunge Ltd. Finance Corp.	USD	1.630	8/17/2025	2,583,784	0.03%
14,295,000	Calpine Corp.	USD	3.750	3/1/2031	14,156,766	0.15%
16,660,000	Calpine Corp.	USD	5.000	2/1/2031	17,409,699	0.18%
5,603,024	CarMax Auto Owner Trust, Series 2019-4, Class A2A	USD	2.010	3/15/2023	5,639,147	0.06%
6,702,000	Caterpillar Financial Services Corp., MTN	USD	2.150	11/8/2024	7,139,354	0.07%
7,713,000	CCL Industries, Inc.	USD	3.050	6/1/2030	8,411,351	0.09%
25,075,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	26,421,025	0.27%
3,821,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.750	2/15/2026	3,942,698	0.04%
5,503,000	Celulosa Arauco y Constitucion S.A.	USD	4.500	8/1/2024	6,053,354	0.06%
11,398,000	Centene Corp.	USD	3.375	2/15/2030	11,991,720	0.12%
4,163,000	Chevron Corp.	USD	3.078	5/1/2050	4,647,087	0.05%
15,877,381	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	17,819,580	0.19%
20,793,185	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	23,342,310	0.24%
11,060,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	12,062,975	0.13%
6,645,000	Citigroup, Inc.	USD	4.000	8/5/2024	7,394,692	0.08%
28,532,000	Citigroup, Inc.	USD	4.050	7/30/2022	30,172,421	0.31%
9,000,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	10,913,912	0.11%
10,447,000	CK Hutchison International 16 Ltd.	USD	2.750	10/3/2026	11,316,398	0.12%
9,417,000	CK Hutchison International 20 Ltd.	USD	2.500	5/8/2030	9,944,568	0.10%
3,085,000	Clark Equipment Co.	USD	5.875	6/1/2025	3,254,674	0.03%
6,500,000	CNH Industrial Capital LLC	USD	1.950	7/2/2023	6,691,396	0.07%
8,264,000	CNH Industrial Capital LLC	USD	4.375	4/5/2022	8,639,661	0.09%
7,364,000	CNPC General Capital Ltd.	USD	3.950	4/19/2022	7,634,626	0.08%
16,445,530	Coinstar Funding LLC, Series 2017-1A, Class A2	USD	5.216	4/25/2047	16,038,844	0.17%
11,295,000	Colombia Government International Bond	USD	4.125	5/15/2051	12,537,449	0.13%
10,784,000	Comcast Corp.	USD	2.650	2/1/2030	11,797,507	0.12%
6,753,000	Comcast Corp.	USD	3.750	4/1/2040	8,157,791	0.08%
28,335,817	Cometa Energia S.A. de CV	USD	6.375	4/24/2035	32,940,386	0.34%
1,025,000	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.792	7/10/2046	843,511	0.01%
12,400,000	Conagra Brands, Inc.	USD	1.375	11/1/2027	12,514,442	0.13%
5,349,000	Constellation Brands, Inc.	USD	2.875	5/1/2030	5,861,323	0.06%
1,903,000	Constellation Brands, Inc.	USD	3.750	5/1/2050	2,240,681	0.02%
442,490	Continental Airlines Pass Through Trust, Series 2010-1, Class A	USD	4.750	7/12/2022	442,927	0.00%
1,957,477	Continental Airlines Pass Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,973,762	0.02%
5,426,933	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	5,719,355	0.06%
18,488,000	Corning, Inc.	USD	5.450	11/15/2079	25,379,934	0.26%
24,174	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	24,137	0.00%
1,936,938	Credit Acceptance Auto Loan Trust, Series 2017-3A, Class B	USD	3.210	8/17/2026	1,940,147	0.02%
5,853,000	Credit Suisse AG	USD	2.100	11/12/2021	5,943,374	0.06%
11,283,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	USD	3.953	9/15/2037	11,426,628	0.12%
1,101,000	Crown Castle International Corp.	USD	4.150	7/1/2050	1,334,235	0.01%

Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2020 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
4,213,000	CVS Health Corp.	USD	4.300	3/25/2028	5,013,303	0.05%
18,865,000	CVS Health Corp.	USD	5.050	3/25/2048	25,567,327	0.27%
15,319,000	DaVita, Inc.	USD	4.625	6/1/2030	16,257,287	0.17%
2,897,433	DBUBS Mortgage Trust, Series 2011-LC1A, Class E	USD	5.565	11/10/2046	2,897,845	0.03%
2,696,000	Deere & Co.	USD	3.750	4/15/2050	3,493,301	0.04%
18,085,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	19,739,999	0.21%
13,420,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	13,734,540	0.14%
9,289,000	Diamondback Energy, Inc.	USD	4.750	5/31/2025	10,457,450	0.11%
34,005,000	DNB Bank ASA	USD	2.150	12/2/2022	35,212,492	0.37%
17,070,000	Dolphin Energy Ltd. LLC	USD	5.500	12/15/2021	17,840,061	0.19%
26,615,000	Dominican Republic	USD	4.875	9/23/2032	29,476,377	0.31%
8,805,000	Dominion Energy, Inc., Class C	USD	3.375	4/1/2030	10,029,729	0.10%
3,816,000	DPL, Inc.	USD	4.125	7/1/2025	4,125,400	0.04%
14,510,000	DXC Technology Co.	USD	4.000	4/15/2023	15,436,127	0.16%
5,902,000	DXC Technology Co.	USD	4.125	4/15/2025	6,524,334	0.07%
1,571,000	Ecolab, Inc.	USD	4.800	3/24/2030	2,004,580	0.02%
954,000	Edison International	USD	4.950	4/15/2025	1,085,913	0.01%
30,730,000	El Puerto de Liverpool SAB de CV	USD	3.875	10/6/2026	32,996,643	0.34%
14,175,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	15,025,640	0.16%
4,370,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	4,253,713	0.04%
3,147,000	Enel Americas S.A.	USD	4.000	10/25/2026	3,532,538	0.04%
3,194,000	Enel Generacion Chile S.A.	USD	4.250	4/15/2024	3,473,314	0.04%
636,000	Energy Transfer Operating LP	USD	5.150	2/1/2043	674,285	0.01%
6,606,000	Energy Transfer Operating LP	USD	5.950	10/1/2043	7,482,985	0.08%
9,571,000	Energy Transfer Operating LP	USD	6.500	2/1/2042	11,676,482	0.12%
1,498,000	Energy Transfer Operating LP	USD	6.625	10/15/2036	1,819,660	0.02%
12,565,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	13,333,578	0.14%
2,606,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.875	3/1/2022	2,724,640	0.03%
7,514,000	Entergy Corp.	USD	2.800	6/15/2030	8,114,964	0.08%
6,242,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	7,028,709	0.07%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,618,380	0.02%
3,508,000	Equifax, Inc.	USD	2.600	12/15/2025	3,786,498	0.04%
2,312,000	Equifax, Inc.	USD	3.100	5/15/2030	2,571,745	0.03%
2,848,000	Equifax, Inc.	USD	3.300	12/15/2022	2,981,460	0.03%
4,842,000	Equifax, Inc.	USD	7.000	7/1/2037	6,657,474	0.07%
7,856,000	Essential Utilities, Inc.	USD	2.704	4/15/2030	8,516,603	0.09%
4,808,000	Exelon Corp.	USD	4.050	4/15/2030	5,689,230	0.06%
8,360,000	Expedia Group, Inc.	USD	3.600	12/15/2023	8,923,045	0.09%
4,120,000	Expedia Group, Inc.	USD	4.625	8/1/2027	4,603,110	0.05%
4,566,000	Expedia Group, Inc.	USD	6.250	5/1/2025	5,292,452	0.06%
3,878,000	Expedia Group, Inc.	USD	7.000	5/1/2025	4,274,375	0.04%
4,443,000	Exxon Mobil Corp.	USD	3.452	4/15/2051	5,077,850	0.05%
9,426,000	Falabella S.A.	USD	3.750	4/30/2023	9,932,646	0.10%
7,176,000	Falabella S.A.	USD	4.375	1/27/2025	7,803,970	0.08%
4,746,601	Federal Home Loan Mortgage Corp., REMIC, Series 3654, Class DC	USD	5.000	4/15/2030	5,487,825	0.06%
5,511,890	Federal National Mortgage Association, Series 2015-M17, Class A2	USD	2.904	11/25/2025	6,036,783	0.06%
19,323,414	Federal National Mortgage Association, Series 2017-M14, Class A2	USD	2.876	11/25/2027	21,651,615	0.23%
1,575,872	Federal National Mortgage Association, Series 2017-M15, Class A2	USD	2.959	9/25/2027	1,778,279	0.02%
7,206,290	Federal National Mortgage Association, Series 2017-M3, Class A2	USD	2.477	12/25/2026	7,859,344	0.08%
6,206,747	Federal National Mortgage Association, Series 2017-M7, Class A2	USD	2.961	2/25/2027	6,934,952	0.07%
11,259,203	Federal National Mortgage Association, Series 2018-M1, Class A2	USD	2.985	12/25/2027	12,599,814	0.13%
2,335,328	Federal National Mortgage Association, Series 2018-M10, Class A2	USD	3.370	7/25/2028	2,710,928	0.03%
17,016,566	Federal National Mortgage Association, Series 2018-M7, Class A2	USD	3.052	3/25/2028	19,409,009	0.20%
4,428,579	Federal National Mortgage Association, Series 2018-M8, Class A2	USD	3.325	6/25/2028	5,100,598	0.05%
13,197,785	FHLMC	USD	1.500	12/1/2050	13,307,097	0.14%
15,994,855	FHLMC	USD	2.000	12/1/2050	16,522,292	0.17%
2,054,864	FHLMC	USD	2.500	12/1/2050	2,174,833	0.02%
3,772,128	FHLMC	USD	1.500	11/1/2050	3,803,369	0.04%
1,384,136	FHLMC	USD	1.500	11/1/2050	1,395,599	0.01%
1,544,460	FHLMC	USD	2.000	8/1/2050	1,616,193	0.02%
20,280,531	FHLMC	USD	2.000	9/1/2050	20,820,454	0.22%
15,668,425	FHLMC	USD	2.000	10/1/2050	16,184,898	0.17%
17,526,107	FHLMC	USD	2.000	11/1/2050	18,104,477	0.19%

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12,594,966	FHLMC	USD	2.000	11/1/2050	13,010,315	0.14%
11,344,518	FHLMC	USD	2.000	11/1/2050	11,718,703	0.12%
10,917,525	FHLMC	USD	2.000	11/1/2050	11,356,420	0.12%
10,242,658	FHLMC	USD	2.000	11/1/2050	10,654,437	0.11%
8,224,303	FHLMC	USD	2.000	11/1/2050	8,554,939	0.09%
3,629,123	FHLMC	USD	2.000	11/1/2050	3,748,702	0.04%
3,415,328	FHLMC	USD	2.000	11/1/2050	3,527,914	0.04%
24,985,903	FHLMC	USD	2.000	12/1/2050	25,990,407	0.27%
12,903,045	FHLMC	USD	2.000	12/1/2050	13,421,789	0.14%
9,814,167	FHLMC	USD	2.000	12/1/2050	10,208,719	0.11%
8,538,795	FHLMC	USD	2.000	12/1/2050	8,882,063	0.09%
1,814,646	FHLMC	USD	2.000	12/1/2050	1,874,448	0.02%
9,241,505	FHLMC	USD	2.500	7/1/2050	9,596,950	0.10%
5,625,890	FHLMC	USD	2.500	7/1/2050	5,935,686	0.06%
19,906,784	FHLMC	USD	2.500	9/1/2050	21,002,975	0.22%
2,913,462	FHLMC	USD	2.500	10/1/2050	3,080,024	0.03%
2,597,836	FHLMC	USD	2.500	11/1/2050	2,746,910	0.03%
1,928,252	FHLMC	USD	3.000	11/1/2042	2,093,436	0.02%
13,667,194	FHLMC	USD	3.000	9/1/2048	14,390,659	0.15%
12,846,155	FHLMC	USD	3.000	10/1/2049	13,496,552	0.14%
6,347,661	FHLMC	USD	3.000	2/1/2050	6,673,697	0.07%
18,653,347	FHLMC	USD	3.000	3/1/2050	19,608,299	0.20%
3,176,825	FHLMC	USD	3.000	5/1/2050	3,380,933	0.04%
2,976,103	FHLMC	USD	3.000	5/1/2050	3,121,932	0.03%
1,638,341	FHLMC	USD	3.000	6/1/2050	1,788,205	0.02%
1,088,753	FHLMC	USD	3.500	2/1/2043	1,176,050	0.01%
1,218,516	FHLMC	USD	3.500	4/1/2043	1,333,057	0.01%
956,311	FHLMC	USD	3.500	4/1/2043	1,046,215	0.01%
1,066,582	FHLMC	USD	3.500	7/1/2043	1,166,870	0.01%
2,022,826	FHLMC	USD	3.500	10/1/2043	2,212,937	0.02%
770,974	FHLMC	USD	3.500	3/1/2045	838,479	0.01%
5,143,400	FHLMC	USD	3.500	8/1/2047	5,575,256	0.06%
4,700,012	FHLMC	USD	3.500	11/1/2047	5,159,910	0.05%
2,676,320	FHLMC	USD	3.500	1/1/2048	2,836,326	0.03%
2,697,476	FHLMC	USD	3.500	4/1/2050	2,840,482	0.03%
2,016,630	FHLMC	USD	4.000	12/1/2044	2,222,663	0.02%
1,838,177	FHLMC	USD	4.000	3/1/2045	2,021,343	0.02%
1,427,919	FHLMC	USD	4.000	7/1/2045	1,562,075	0.02%
8,002	FHLMC	USD	4.000	9/1/2045	8,688	0.00%
901,837	FHLMC	USD	4.000	3/1/2046	980,984	0.01%
1,698,285	FHLMC	USD	4.000	5/1/2047	1,866,326	0.02%
953,420	FHLMC	USD	4.000	5/1/2047	1,044,464	0.01%
3,860,600	FHLMC	USD	4.000	6/1/2047	4,230,416	0.04%
1,158,290	FHLMC	USD	4.000	6/1/2047	1,245,514	0.01%
1,155,585	FHLMC	USD	4.000	8/1/2047	1,281,856	0.01%
1,653,756	FHLMC	USD	4.000	12/1/2047	1,837,233	0.02%
3,235,223	FHLMC	USD	4.000	1/1/2048	3,592,181	0.04%
2,904,166	FHLMC	USD	4.000	3/1/2048	3,180,754	0.03%
525,753	FHLMC	USD	4.000	3/1/2048	583,759	0.01%
1,258,172	FHLMC	USD	4.000	11/1/2048	1,342,376	0.01%
1,041,336	FHLMC	USD	4.500	7/1/2041	1,169,606	0.01%
1,193,929	FHLMC	USD	4.500	12/1/2043	1,328,915	0.01%
434,496	FHLMC	USD	4.500	1/1/2044	478,740	0.00%
490,352	FHLMC	USD	4.500	4/1/2044	550,807	0.01%
50,893	FHLMC	USD	4.500	3/1/2046	56,495	0.00%
1,415,816	FHLMC	USD	4.500	7/1/2046	1,565,190	0.02%
1,163,669	FHLMC	USD	4.500	3/1/2048	1,262,320	0.01%
3,340,512	FHLMC	USD	4.500	5/1/2048	3,741,023	0.04%
2,527,517	FHLMC	USD	4.500	6/1/2048	2,799,455	0.03%
1,624,170	FHLMC	USD	4.500	6/1/2048	1,763,704	0.02%
997,430	FHLMC	USD	4.500	6/1/2048	1,105,207	0.01%
1,617,174	FHLMC	USD	4.500	7/1/2048	1,817,490	0.02%
9,311,691	FHLMC	USD	4.500	8/1/2048	10,104,828	0.11%
6,955,287	FHLMC	USD	4.500	9/1/2048	7,558,156	0.08%
5,739,360	FHLMC	USD	4.500	9/1/2048	6,228,497	0.06%
857,333	FHLMC	USD	4.500	9/1/2048	963,915	0.01%
385,691	FHLMC	USD	4.500	9/1/2048	418,583	0.00%
7,005,092	FHLMC	USD	4.500	10/1/2048	7,604,696	0.08%
44,736,485	FHLMC	USD	4.500	1/1/2049	48,486,231	0.50%
5,586,078	FHLMC	USD	5.000	7/1/2048	6,185,962	0.06%
4,456,882	FHLMC	USD	5.000	8/1/2048	4,948,611	0.05%
2,631,753	FHLMC	USD	5.000	9/1/2048	2,912,590	0.03%
9,231,457	FHLMC	USD	5.000	10/1/2048	10,221,889	0.11%
21,558,077	FHLMC	USD	5.000	12/1/2048	23,801,986	0.25%
78,240,579	FHLMC	USD	5.000	10/1/2049	86,535,317	0.90%
6,447,188	FHLMC	USD	5.000	10/1/2049	7,125,092	0.07%
14,960,998	FHLMC	USD	5.000	3/1/2050	16,538,788	0.17%

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7,843	FHLMC	USD	6.000	6/1/2035	9,423	0.00%
2,629,617	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class A2	USD	2.653	8/25/2026	2,903,283	0.03%
5,881,039	FHLMC Multifamily Structured Pass Through Certificates, Series K061, Class A2	USD	3.347	11/25/2026	6,713,202	0.07%
6,640,495	FHLMC Multifamily Structured Pass Through Certificates, Series K062, Class A2	USD	3.413	12/25/2026	7,613,505	0.08%
4,846,745	FHLMC Multifamily Structured Pass Through Certificates, Series K063, Class A2	USD	3.430	1/25/2027	5,560,195	0.06%
868,628	FHLMC Multifamily Structured Pass Through Certificates, Series K069, Class A2	USD	3.187	9/25/2027	994,892	0.01%
1,243,610	FHLMC Multifamily Structured Pass Through Certificates, Series K071, Class A2	USD	3.286	11/25/2027	1,434,155	0.01%
7,637,281	FHLMC Multifamily Structured Pass Through Certificates, Series K072, Class A2	USD	3.444	12/25/2027	8,876,321	0.09%
2,420,767	FHLMC Multifamily Structured Pass Through Certificates, Series K073, Class A2	USD	3.350	1/25/2028	2,800,653	0.03%
9,934,637	FHLMC Multifamily Structured Pass Through Certificates, Series K084, Class A2	USD	3.780	10/25/2028	11,785,870	0.12%
19,767	FNMA, 6-month LIBOR + 1.460%	USD	1.963	2/1/2037	20,347	0.00%
8,661,386	FNMA	USD	2.000	9/1/2050	8,891,707	0.09%
2,312,549	FNMA	USD	2.000	10/1/2050	2,388,858	0.02%
15,128,971	FNMA	USD	2.000	11/1/2050	15,737,192	0.16%
13,216,173	FNMA	USD	2.000	11/1/2050	13,652,304	0.14%
7,569,963	FNMA	USD	2.000	11/1/2050	7,874,289	0.08%
5,813,621	FNMA	USD	2.000	11/1/2050	6,005,469	0.06%
4,406,632	FNMA	USD	2.000	11/1/2050	4,583,789	0.05%
19,585,683	FNMA	USD	2.000	12/1/2050	20,373,051	0.21%
17,660,671	FNMA	USD	2.000	12/1/2050	18,370,653	0.19%
10,005,985	FNMA	USD	2.000	12/1/2050	10,435,931	0.11%
8,926,950	FNMA	USD	2.000	12/1/2050	9,285,833	0.10%
7,037,913	FNMA	USD	2.000	12/1/2050	7,326,579	0.08%
916,579	FNMA	USD	2.500	4/1/2045	975,605	0.01%
3,941,810	FNMA	USD	2.500	5/1/2050	4,096,097	0.04%
12,891,212	FNMA	USD	2.500	7/1/2050	13,674,675	0.14%
9,832,798	FNMA	USD	2.500	7/1/2050	10,374,252	0.11%
163,867,867	FNMA	USD	2.500	8/1/2050	172,891,455	1.80%
18,165,439	FNMA	USD	2.500	8/1/2050	19,269,510	0.20%
9,087,189	FNMA	USD	2.500	8/1/2050	9,639,478	0.10%
4,226,298	FNMA	USD	2.500	8/1/2050	4,470,700	0.05%
34,223,233	FNMA	USD	2.500	9/1/2050	36,107,777	0.38%
2,489,247	FNMA	USD	2.500	10/1/2050	2,633,975	0.03%
4,039,681	FNMA	USD	2.500	11/1/2050	4,273,838	0.04%
1,448,394	FNMA	USD	2.500	11/1/2050	1,533,939	0.02%
6,511,932	FNMA	USD	3.000	3/1/2045	6,870,964	0.07%
4,739,011	FNMA	USD	3.000	3/1/2045	5,010,203	0.05%
2,577,464	FNMA	USD	3.000	6/1/2046	2,711,113	0.03%
427,775	FNMA	USD	3.000	6/1/2046	451,557	0.00%
2,650,843	FNMA	USD	3.000	7/1/2046	2,788,731	0.03%
2,555,745	FNMA	USD	3.000	8/1/2046	2,689,107	0.03%
1,064,470	FNMA	USD	3.000	8/1/2046	1,129,496	0.01%
5,877,955	FNMA	USD	3.000	9/1/2046	6,182,739	0.06%
3,700,662	FNMA	USD	3.000	11/1/2046	3,891,318	0.04%
2,692,312	FNMA	USD	3.000	11/1/2046	2,833,138	0.03%
1,697,234	FNMA	USD	3.000	11/1/2046	1,785,830	0.02%
907,660	FNMA	USD	3.000	11/1/2046	954,124	0.01%
230,810	FNMA	USD	3.000	11/1/2046	242,464	0.00%
1,612,739	FNMA	USD	3.000	1/1/2047	1,693,746	0.02%
1,147,489	FNMA	USD	3.000	1/1/2047	1,206,093	0.01%
923,923	FNMA	USD	3.000	3/1/2047	999,577	0.01%
620,907	FNMA	USD	3.000	11/1/2047	651,669	0.01%
1,606,689	FNMA	USD	3.000	4/1/2048	1,657,072	0.02%
4,892,559	FNMA	USD	3.000	6/1/2048	5,134,786	0.05%
3,806,514	FNMA	USD	3.000	10/1/2049	3,997,330	0.04%
54,490,953	FNMA	USD	3.000	11/1/2049	57,263,898	0.60%
2,154,356	FNMA	USD	3.000	12/1/2049	2,266,976	0.02%
6,271,865	FNMA	USD	3.000	1/1/2050	6,599,234	0.07%
2,483,293	FNMA	USD	3.000	1/1/2050	2,605,760	0.03%
3,991,918	FNMA	USD	3.000	2/1/2050	4,200,567	0.04%
971,537	FNMA	USD	3.000	2/1/2050	1,020,974	0.01%
1,378,258	FNMA	USD	3.000	5/1/2050	1,473,648	0.02%
2,050,948	FNMA	USD	3.000	7/1/2050	2,183,756	0.02%
1,160,083	FNMA	USD	3.000	7/1/2050	1,240,378	0.01%
1,947,862	FNMA	USD	3.000	8/1/2050	2,033,551	0.02%
262,870	FNMA	USD	3.500	6/1/2043	285,918	0.00%
1,528,269	FNMA	USD	3.500	1/1/2045	1,661,640	0.02%
2,436,772	FNMA	USD	3.500	2/1/2045	2,649,426	0.03%

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4,782,597	FNMA	USD	3.500	3/1/2045	5,123,644	0.05%
148,529	FNMA	USD	3.500	4/1/2045	161,490	0.00%
2,528,174	FNMA	USD	3.500	1/1/2046	2,702,384	0.03%
3,201,693	FNMA	USD	3.500	3/1/2046	3,414,517	0.04%
2,128,357	FNMA	USD	3.500	4/1/2046	2,273,053	0.02%
2,696,064	FNMA	USD	3.500	6/1/2046	2,881,101	0.03%
413,382	FNMA	USD	3.500	7/1/2046	439,779	0.00%
422,925	FNMA	USD	3.500	8/1/2046	449,297	0.00%
2,357,198	FNMA	USD	3.500	11/1/2046	2,507,969	0.03%
3,842,467	FNMA	USD	3.500	2/1/2047	4,217,472	0.04%
1,670,584	FNMA	USD	3.500	2/1/2047	1,825,337	0.02%
2,812,554	FNMA	USD	3.500	6/1/2047	3,056,436	0.03%
1,717,692	FNMA	USD	3.500	8/1/2047	1,826,218	0.02%
3,728,059	FNMA	USD	3.500	9/1/2047	3,954,617	0.04%
3,161,703	FNMA	USD	3.500	9/1/2047	3,435,877	0.04%
1,221,530	FNMA	USD	3.500	11/1/2047	1,334,691	0.01%
49,181,443	FNMA	USD	3.500	11/1/2049	51,074,032	0.53%
6,292,529	FNMA	USD	3.500	2/1/2050	6,650,954	0.07%
5,478,707	FNMA	USD	4.000	9/1/2041	6,038,724	0.06%
1,389,559	FNMA	USD	4.000	1/1/2042	1,531,061	0.02%
2,677,484	FNMA	USD	4.000	8/1/2042	2,951,467	0.03%
1,451,993	FNMA	USD	4.000	4/1/2044	1,592,495	0.02%
816,553	FNMA	USD	4.000	11/1/2044	899,753	0.01%
2,235,784	FNMA	USD	4.000	2/1/2045	2,464,010	0.03%
333,129	FNMA	USD	4.000	12/1/2045	356,979	0.00%
610,294	FNMA	USD	4.000	7/1/2046	658,868	0.01%
1,046,589	FNMA	USD	4.000	8/1/2046	1,132,527	0.01%
2,424,226	FNMA	USD	4.000	3/1/2047	2,663,462	0.03%
2,574,586	FNMA	USD	4.000	4/1/2047	2,828,683	0.03%
2,346,619	FNMA	USD	4.000	4/1/2047	2,522,177	0.03%
1,320,271	FNMA	USD	4.000	4/1/2047	1,419,743	0.01%
1,070,916	FNMA	USD	4.000	4/1/2047	1,207,125	0.01%
618,459	FNMA	USD	4.000	4/1/2047	666,696	0.01%
6,382,322	FNMA	USD	4.000	6/1/2047	6,992,199	0.07%
1,688,170	FNMA	USD	4.000	6/1/2047	1,829,718	0.02%
915,622	FNMA	USD	4.000	6/1/2047	995,722	0.01%
118,833	FNMA	USD	4.000	8/1/2047	126,806	0.00%
3,084,394	FNMA	USD	4.000	10/1/2047	3,401,778	0.04%
2,648,061	FNMA	USD	4.000	11/1/2047	2,909,427	0.03%
2,216,547	FNMA	USD	4.000	11/1/2047	2,435,320	0.03%
2,109,956	FNMA	USD	4.000	11/1/2047	2,261,493	0.02%
1,137,715	FNMA	USD	4.000	11/1/2047	1,254,796	0.01%
1,603,500	FNMA	USD	4.000	12/1/2047	1,718,717	0.02%
842,372	FNMA	USD	4.000	2/1/2048	901,081	0.01%
4,047,486	FNMA	USD	4.000	3/1/2048	4,409,420	0.05%
2,933,336	FNMA	USD	4.000	3/1/2048	3,212,084	0.03%
2,779,351	FNMA	USD	4.000	3/1/2048	2,972,635	0.03%
10,000,325	FNMA	USD	4.000	6/1/2048	10,678,744	0.11%
2,134,124	FNMA	USD	4.000	6/1/2048	2,283,367	0.02%
4,377,641	FNMA	USD	4.000	7/1/2048	4,676,352	0.05%
2,360,167	FNMA	USD	4.000	7/1/2048	2,584,485	0.03%
1,188,969	FNMA	USD	4.000	8/1/2048	1,270,059	0.01%
1,886,677	FNMA	USD	4.000	9/1/2048	2,015,036	0.02%
1,517,759	FNMA	USD	4.000	11/1/2048	1,619,140	0.02%
41,312	FNMA	USD	4.000	11/1/2048	44,112	0.00%
21,938	FNMA	USD	4.000	11/1/2048	23,349	0.00%
88,625,802	FNMA	USD	4.000	12/1/2048	94,664,808	0.98%
14,645,262	FNMA	USD	4.000	12/1/2048	15,588,250	0.16%
9,062,683	FNMA	USD	4.000	3/1/2049	9,646,216	0.10%
5,116,377	FNMA	USD	4.000	4/1/2049	5,445,812	0.06%
1,096,678	FNMA	USD	4.000	2/1/2050	1,174,429	0.01%
280,731	FNMA	USD	4.500	8/1/2043	315,221	0.00%
257,529	FNMA	USD	4.500	3/1/2044	286,653	0.00%
193,025	FNMA	USD	4.500	5/1/2044	215,707	0.00%
2,648,508	FNMA	USD	4.500	1/1/2045	2,967,895	0.03%
718,347	FNMA	USD	4.500	1/1/2045	788,802	0.01%
803,811	FNMA	USD	4.500	7/1/2045	876,280	0.01%
818,748	FNMA	USD	4.500	8/1/2045	911,176	0.01%
268,527	FNMA	USD	4.500	8/1/2045	293,515	0.00%
878,574	FNMA	USD	4.500	10/1/2045	976,266	0.01%
1,415,997	FNMA	USD	4.500	11/1/2045	1,555,041	0.02%
1,343,705	FNMA	USD	4.500	3/1/2046	1,521,670	0.02%
30,274	FNMA	USD	4.500	7/1/2046	33,113	0.00%
734,737	FNMA	USD	4.500	9/1/2046	808,533	0.01%
421,777	FNMA	USD	4.500	2/1/2047	458,645	0.00%
666,160	FNMA	USD	4.500	5/1/2047	725,844	0.01%
95,535,997	FNMA	USD	4.500	6/1/2048	103,511,412	1.08%

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661,078	FNMA	USD	4.500	6/1/2048	718,034	0.01%
12,143,700	FNMA	USD	4.500	7/1/2048	13,183,415	0.14%
1,101,038	FNMA	USD	4.500	7/1/2048	1,200,055	0.01%
2,677,884	FNMA	USD	4.500	8/1/2048	2,925,960	0.03%
805,559	FNMA	USD	4.500	8/1/2048	892,386	0.01%
136,706	FNMA	USD	4.500	10/1/2048	148,238	0.00%
35,148,256	FNMA	USD	4.500	12/1/2048	38,103,906	0.40%
4,500,072	FNMA	USD	4.500	12/1/2048	4,879,907	0.05%
13,299,615	FNMA	USD	4.500	1/1/2049	14,418,189	0.15%
18,648,147	FNMA	USD	4.500	4/1/2049	20,233,730	0.21%
5,846,612	FNMA	USD	5.000	7/1/2048	6,477,884	0.07%
2,484,745	FNMA	USD	5.000	8/1/2048	2,749,157	0.03%
1,475,065	FNMA	USD	5.000	9/1/2048	1,631,939	0.02%
1,506,469	FNMA	USD	5.000	1/1/2049	1,665,830	0.02%
3,663,137	FNMA	USD	5.000	3/1/2049	4,112,959	0.04%
6,869,795	FNMA	USD	5.000	9/1/2049	7,596,139	0.08%
4,459,318	FNMA	USD	5.000	11/1/2049	4,928,407	0.05%
23,822,435	FNMA	USD	5.000	12/1/2049	26,332,581	0.27%
2,279,355	FNMA	USD	5.000	3/1/2050	2,523,666	0.03%
33,512	FNMA	USD	6.000	8/1/2034	40,264	0.00%
92,476	FNMA	USD	6.000	1/1/2037	110,484	0.00%
8,426,398	FNMA	USD	6.000	5/1/2049	9,501,023	0.10%
4,643	FNMA	USD	6.500	1/1/2029	5,203	0.00%
5,073	FNMA	USD	6.500	5/1/2031	5,814	0.00%
16,020	FNMA	USD	7.000	10/1/2030	17,727	0.00%
9,188	FNMA	USD	7.000	10/1/2030	9,745	0.00%
643	FNMA	USD	7.500	12/1/2024	674	0.00%
6,272	FNMA	USD	7.500	7/1/2030	7,240	0.00%
8,740	FNMA	USD	7.500	2/1/2032	10,104	0.00%
26,356,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	29,328,816	0.30%
11,401,000	Ford Motor Credit Co. LLC	USD	3.336	3/18/2021	11,429,501	0.12%
26,285,000	Ford Motor Credit Co. LLC	USD	5.750	2/1/2021	26,350,711	0.27%
15,580,000	Ford Motor Credit Co. LLC	USD	5.875	8/2/2021	15,946,129	0.17%
9,785,000	Freepport-McMoRan, Inc.	USD	4.625	8/1/2030	10,739,036	0.11%
16,620,000	Fresnillo PLC	USD	4.250	10/2/2050	18,273,356	0.19%
18,995,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	18,877,169	0.20%
4,628,000	GATX Corp.	USD	4.000	6/30/2030	5,469,367	0.06%
16,591,000	General Electric Co.	USD	4.250	5/1/2040	19,613,973	0.20%
4,181,000	General Electric Co.	USD	4.350	5/1/2050	5,084,715	0.05%
20,253,000	General Motors Co.	USD	5.000	4/1/2035	24,386,207	0.25%
7,913,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	8,450,461	0.09%
3,816,000	Georgetown University (The), Class A	USD	5.215	10/1/2118	5,500,953	0.06%
3,560,000	Georgetown University (The), Series B	USD	4.315	4/1/2049	4,528,995	0.05%
31,735,000	Glencore Funding LLC	USD	2.500	9/1/2030	32,435,073	0.34%
5,774	GNMA	USD	3.640	8/20/2062	5,833	0.00%
6,940	GNMA	USD	3.756	1/20/2063	7,150	0.00%
28,312	GNMA	USD	3.772	12/20/2062	28,866	0.00%
14,376	GNMA	USD	3.825	5/20/2063	14,748	0.00%
12,458	GNMA	USD	3.875	11/20/2062	12,753	0.00%
65,324	GNMA	USD	3.895	11/20/2062	66,617	0.00%
34,167	GNMA	USD	3.954	7/20/2063	35,385	0.00%
82,708	GNMA	USD	4.134	7/20/2063	84,215	0.00%
30,882	GNMA	USD	4.291	5/20/2063	31,727	0.00%
5,512	GNMA	USD	4.326	8/20/2061	6,135	0.00%
8,174	GNMA	USD	4.390	10/20/2062	8,200	0.00%
9,093,593	GNMA	USD	4.401	12/20/2066	10,344,281	0.11%
4,935,732	GNMA	USD	4.407	11/20/2066	5,532,774	0.06%
2,677,308	GNMA	USD	4.435	10/20/2066	3,036,361	0.03%
3,386,816	GNMA	USD	4.458	2/20/2066	3,807,677	0.04%
1,669,720	GNMA	USD	4.469	2/20/2066	1,892,632	0.02%
2,760,608	GNMA	USD	4.504	9/20/2066	3,137,595	0.03%
4,263,394	GNMA	USD	4.521	6/20/2066	4,808,255	0.05%
4,396,947	GNMA	USD	4.524	2/20/2065	4,788,314	0.05%
3,462,825	GNMA	USD	4.526	6/20/2066	3,892,543	0.04%
4,263,055	GNMA	USD	4.534	12/20/2064	4,684,072	0.05%
3,395,124	GNMA	USD	4.546	6/20/2066	3,854,311	0.04%
2,191,120	GNMA	USD	4.557	4/20/2066	2,450,954	0.03%
3,333,158	GNMA	USD	4.560	12/20/2063	3,576,418	0.04%
8,952,689	GNMA	USD	4.579	12/20/2066	10,215,441	0.11%
3,216,664	GNMA	USD	4.585	6/20/2064	3,502,063	0.04%
6,060,322	GNMA	USD	4.589	12/20/2064	6,649,821	0.07%
5,422,272	GNMA	USD	4.589	2/20/2065	6,019,034	0.06%
2,013,411	GNMA	USD	4.591	1/20/2065	2,206,399	0.02%
4,267,841	GNMA	USD	4.611	1/20/2065	4,739,096	0.05%
4,841,793	GNMA	USD	4.617	10/20/2064	5,337,126	0.06%
22,113	GNMA	USD	4.630	12/20/2061	22,588	0.00%
2,444,769	GNMA	USD	4.632	3/20/2065	2,701,556	0.03%

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4,146,405	GNMA	USD	4.633	3/20/2066	4,713,788	0.05%
732,916	GNMA	USD	4.637	1/20/2064	786,134	0.01%
100,505	GNMA	USD	4.650	1/20/2061	100,795	0.00%
2,850,230	GNMA	USD	4.667	1/20/2064	3,059,927	0.03%
4,526,343	GNMA	USD	4.672	6/20/2064	4,950,255	0.05%
7	GNMA	USD	4.700	10/20/2061	6	0.00%
93,276	GNMA	USD	4.700	4/20/2062	97,607	0.00%
4,795	GNMA	USD	4.700	6/20/2062	4,946	0.00%
14,950	GNMA	USD	4.700	7/20/2062	15,156	0.00%
3,587,716	GNMA	USD	4.710	1/20/2064	3,902,419	0.04%
175,458	GNMA	USD	5.500	4/15/2038	206,119	0.00%
23,770	GNMA	USD	6.000	1/15/2029	28,027	0.00%
10,097	GNMA	USD	6.000	4/15/2038	12,109	0.00%
5,292	GNMA	USD	6.500	1/15/2029	5,876	0.00%
6,830	GNMA	USD	6.500	2/15/2031	7,584	0.00%
16,393	GNMA	USD	6.500	9/15/2032	18,206	0.00%
2,903	GNMA	USD	6.500	9/15/2032	3,305	0.00%
45,055	GNMA	USD	7.000	9/15/2025	46,755	0.00%
2,877	GNMA	USD	7.500	10/15/2025	2,919	0.00%
1,355	GNMA	USD	7.500	7/15/2030	1,574	0.00%
133	GNMA	USD	8.500	10/15/2022	132	0.00%
12,057,000	Goldman Sachs Group, Inc. (The)	USD	3.625	1/22/2023	12,866,415	0.13%
14,766,000	Goldman Sachs Group, Inc. (The)	USD	6.750	10/1/2037	22,594,357	0.23%
5,000,000	Goldman Sachs Group, Inc. (The), (fixed rate to 6/5/2027, variable rate thereafter)	USD	3.691	6/5/2028	5,760,114	0.06%
343,860	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	USD	0.490	10/20/2060	343,303	0.00%
344,427	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	USD	0.660	8/20/2062	345,270	0.00%
214,868	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	214,105	0.00%
312,094	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	309,796	0.00%
351,496	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	350,605	0.00%
619,464	Government National Mortgage Association, Series 2013-H07, Class DA	USD	2.500	3/20/2063	619,323	0.01%
1,908,388	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	1,932,138	0.02%
10,788,851	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	11,000,768	0.11%
31,038	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	USD	0.420	5/20/2063	30,805	0.00%
2,255,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	2,324,153	0.02%
1,100,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,148,967	0.01%
4,935,000	Group 1 Automotive, Inc.	USD	4.000	8/15/2028	5,086,898	0.05%
3,490,000	Gruma SAB de CV	USD	4.875	12/1/2024	3,917,559	0.04%
60,490,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	2,365,825	0.02%
6,300,639	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.388	8/10/2044	6,016,990	0.06%
2,595,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	2,513,787	0.03%
7,385,712	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	8,175,502	0.08%
959,000	Hanesbrands, Inc.	USD	4.625	5/15/2024	1,004,551	0.01%
3,726,000	Hanesbrands, Inc.	USD	4.875	5/15/2026	4,047,366	0.04%
5,626,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	5,952,419	0.06%
6,911,000	Hasbro, Inc.	USD	3.550	11/19/2026	7,713,403	0.08%
987,000	Hasbro, Inc.	USD	3.900	11/19/2029	1,117,790	0.01%
8,685,000	Hewlett Packard Enterprise Co.	USD	4.450	10/2/2023	9,554,231	0.10%
5,505,000	Hewlett Packard Enterprise Co.	USD	4.650	10/1/2024	6,248,723	0.06%
17,506,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	22,588,471	0.23%
2,605,000	HSBC Holdings PLC	USD	4.950	3/31/2030	3,265,620	0.03%
18,906,000	Huntington Bancshares, Inc.	USD	2.625	8/6/2024	20,203,553	0.21%
4,685,000	Huntington Ingalls Industries, Inc.	USD	4.200	5/1/2030	5,549,104	0.06%
2,440,000	Hyundai Capital America	USD	2.375	10/15/2027	2,558,283	0.03%
11,596,000	Hyundai Capital America	USD	2.650	2/10/2025	12,184,242	0.13%
8,345,000	Hyundai Capital America	USD	3.000	2/10/2027	9,059,129	0.09%
5,995,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	6,426,639	0.07%
7,609,000	Indonesia Government International Bond	USD	3.700	1/8/2022	7,847,313	0.08%
3,712,000	International Lease Finance Corp.	USD	5.875	8/15/2022	4,010,809	0.04%
22,817,782	Invitation Homes Trust, Series 2018-SFR2, Class A, 1-month LIBOR + 0.900%	USD	1.059	6/17/2037	22,868,050	0.24%

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15,150,000	Iron Mountain, Inc.	USD	4.500	2/15/2031	15,869,624	0.17%
18,479,000	iStar, Inc.	USD	4.250	8/1/2025	18,248,011	0.19%
1,419,000	iStar, Inc.	USD	4.750	10/1/2024	1,436,736	0.01%
23,745,000	J2 Global, Inc.	USD	4.625	10/15/2030	25,050,974	0.26%
7,010,000	Jabil, Inc.	USD	3.000	1/15/2031	7,432,804	0.08%
9,695,000	Jagged Peak Energy LLC	USD	5.875	5/1/2026	10,034,324	0.10%
4,547,000	John Deere Capital Corp., MTN	USD	2.600	3/7/2024	4,868,229	0.05%
14,082,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.956	5/13/2031	15,442,193	0.16%
10,366,000	JPMorgan Chase & Co.	USD	3.200	1/25/2023	10,973,578	0.11%
9,705,000	JPMorgan Chase & Co.	USD	4.350	8/15/2021	9,953,442	0.10%
22,401,000	JPMorgan Chase & Co.	USD	4.500	1/24/2022	23,398,655	0.24%
31,750,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	34,522,818	0.36%
4,355,000	Ken Garff Automotive LLC	USD	4.875	9/15/2028	4,529,199	0.05%
2,415,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	2,494,742	0.03%
2,426,000	Kinder Morgan Energy Partners LP	USD	4.150	2/1/2024	2,656,120	0.03%
11,760,000	Kinder Morgan Energy Partners LP	USD	4.300	5/1/2024	13,021,074	0.14%
4,615,000	Kinder Morgan, Inc.	USD	5.000	2/15/2021	4,628,619	0.05%
17,068,000	Kinder Morgan, Inc.	USD	5.625	11/15/2023	19,255,459	0.20%
30,516,000	Kingdom of Saudi Arabia	USD	3.250	10/26/2026	33,802,572	0.35%
12,325,000	Klabin Austria GmbH	USD	7.000	4/3/2049	15,760,716	0.16%
9,845,000	Koppers, Inc.	USD	6.000	2/15/2025	10,140,349	0.11%
13,061,000	Kraft Heinz Foods Co.	USD	3.875	5/15/2027	14,071,423	0.15%
9,783,000	Lamar Media Corp.	USD	3.750	2/15/2028	10,053,988	0.10%
5,486,000	Lamar Media Corp.	USD	4.000	2/15/2030	5,691,724	0.06%
5,771,567	Lanark Master Issuer PLC, Series 2019-1A, Class 1A1, 3-month LIBOR + 0.770%	USD	1.026	12/22/2069	5,777,383	0.06%
17,499,000	Lear Corp.	USD	5.250	5/15/2049	21,601,963	0.22%
275,000	Lennar Corp.	USD	4.500	4/30/2024	303,874	0.00%
1,291,000	Lennar Corp.	USD	4.750	11/15/2022	1,362,004	0.01%
10,165,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	11,132,808	0.12%
7,006,000	Liberty Mutual Group, Inc.	USD	3.950	5/15/2060	8,362,363	0.09%
11,485,000	Lithia Motors, Inc.	USD	4.375	1/15/2031	12,317,661	0.13%
3,235,000	Lloyds Banking Group PLC	USD	3.000	1/1/2022	3,318,074	0.03%
3,755,000	Lloyds Banking Group PLC	USD	3.100	7/6/2021	3,807,514	0.04%
25,075,000	Lloyds Banking Group PLC	USD	4.344	1/9/2048	30,725,391	0.32%
6,375,000	LYB International Finance III LLC	USD	2.250	10/1/2030	6,558,563	0.07%
21,165,000	Marriott International, Inc.	USD	3.500	10/15/2032	23,145,708	0.24%
11,015,900(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	57,850,427	0.60%
3,410,100(+)	Mexican Fixed Rate Bonds, Series M	MXN	6.500	6/10/2021	17,280,558	0.18%
18,676,631(+)	Mexican Fixed Rate Bonds, Series M 20	MXN	8.500	5/31/2029	114,399,584	1.19%
20,005,000	Mexico Government International Bond	USD	3.771	5/24/2061	20,909,425	0.22%
11,585,000	Microchip Technology, Inc.	USD	2.670	9/1/2023	12,116,334	0.13%
7,134,000	Microchip Technology, Inc.	USD	4.333	6/1/2023	7,722,648	0.08%
12,669,000	Micron Technology, Inc.	USD	2.497	4/24/2023	13,201,322	0.14%
1,139,188	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	USD	2.500	4/25/2057	1,150,803	0.01%
2,660,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	2,872,799	0.03%
3,759,000	Millicom International Cellular S.A.	USD	6.625	10/15/2026	4,022,129	0.04%
21,858,000	Mohawk Industries, Inc.	USD	3.625	5/15/2030	24,514,183	0.25%
6,887,000	Molex Electronic Technologies LLC	USD	3.900	4/15/2025	7,125,724	0.07%
6,000,000	Morgan Stanley, (fixed rate to 7/22/2027, variable rate thereafter)	USD	3.591	7/22/2028	6,850,168	0.07%
3,210,000	Morgan Stanley, GMTN	USD	3.700	10/23/2024	3,572,081	0.04%
11,914,000	Morgan Stanley, GMTN	USD	5.500	7/28/2021	12,264,320	0.13%
20,667,000	Morgan Stanley, Series F	USD	3.875	4/29/2024	22,895,267	0.24%
13,260,000	Morocco Government International Bond	USD	4.000	12/15/2050	13,664,429	0.14%
16,373,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	USD	4.750	4/30/2043	17,232,581	0.18%
15,854,000	Nationwide Building Society, (fixed rate to 4/26/2022, variable rate thereafter)	USD	3.622	4/26/2023	16,467,825	0.17%
13,592,000	Navient Corp.	USD	5.000	3/15/2027	13,710,929	0.14%
1,016,000	Navient Corp.	USD	5.875	10/25/2024	1,079,499	0.01%
1,068,000	Navient Corp.	USD	6.750	6/15/2026	1,160,114	0.01%
8,451,000	Navient Corp., MTN	USD	6.125	3/25/2024	9,021,441	0.09%
15,965,000	New Fortress Energy, Inc.	USD	6.750	9/15/2025	16,957,702	0.18%
3,161,000	Newell Brands, Inc.	USD	4.875	6/1/2025	3,478,047	0.04%
8,595,000	Nissan Motor Co. Ltd.	USD	3.043	9/15/2023	8,986,885	0.09%
16,460,000	Nissan Motor Co. Ltd.	USD	3.522	9/17/2025	17,624,089	0.18%
9,994,000	Northwestern Mutual Life Insurance Co. (The)	USD	3.625	9/30/2059	11,611,991	0.12%
16,257,000	NVR, Inc.	USD	3.000	5/15/2030	17,792,356	0.18%
7,685,000	Occidental Petroleum Corp.	USD	5.875	9/1/2025	8,184,524	0.09%
19,790,000	OCP S.A.	USD	5.625	4/25/2024	21,863,912	0.23%
3,009,000	Ohio Power Co., Series P	USD	2.600	4/1/2030	3,283,755	0.03%
3,445,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	3,701,996	0.04%

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6,354,000	ONEOK, Inc.	USD	5.850	1/15/2026	7,614,779	0.08%
4,388,646	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	4,539,964	0.05%
6,982,000	Ooredoo International Finance Ltd.	USD	3.250	2/21/2023	7,296,189	0.08%
10,400,000	Ooredoo International Finance Ltd.	USD	3.875	1/31/2028	11,932,751	0.12%
12,223,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	15,202,477	0.16%
10,599,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	14,255,654	0.15%
8,129,000	Owens Corning	USD	4.200	12/1/2024	9,036,936	0.09%
16,090,000	Owl Rock Capital Corp.	USD	3.400	7/15/2026	16,320,384	0.17%
10,960,000	Owl Rock Technology Finance Corp.	USD	3.750	6/17/2026	11,019,488	0.11%
4,394,666	Pan American Energy LLC	USD	7.875	5/7/2021	4,434,481	0.05%
19,569,000	Panama Government International Bond	USD	4.500	4/1/2056	25,195,086	0.26%
17,790,000	Partners Healthcare System, Inc., Series 2020	USD	3.342	7/1/2060	20,315,529	0.21%
5,055,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	5,333,024	0.06%
3,337,000	Peruvian Government International Bond	USD	2.392	1/23/2026	3,558,943	0.04%
2,207,000	PG&E Corp.	USD	5.000	7/1/2028	2,350,454	0.02%
1,647,000	PG&E Corp.	USD	5.250	7/1/2030	1,811,699	0.02%
2,886,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	3,102,595	0.03%
13,436,715	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A21	USD	4.262	9/5/2048	13,401,106	0.14%
17,572,000	PNC Bank NA, (fixed rate to 12/9/2021, variable rate thereafter)	USD	2.028	12/9/2022	17,841,963	0.19%
16,271,000	Post Holdings, Inc.	USD	4.625	4/15/2030	17,116,440	0.18%
17,860,000	Prosus NV	USD	3.832	2/8/2051	17,526,552	0.18%
15,455,000	Prosus NV	USD	3.680	1/21/2030	16,817,375	0.17%
14,843,000	Prosus NV	USD	4.850	7/6/2027	17,066,035	0.18%
8,368,000	Qatar Government International Bond	USD	4.400	4/16/2050	10,901,411	0.11%
17,845,000	Qorvo, Inc.	USD	3.375	4/1/2031	18,424,961	0.19%
8,511,000	Quest Diagnostics, Inc.	USD	2.800	6/30/2031	9,332,169	0.10%
2,415,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	2,463,299	0.03%
10,570,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	10,966,374	0.11%
6,695,000	Rattler Midstream LP	USD	5.625	7/15/2025	7,071,592	0.07%
13,257,000	Raytheon Technologies Corp.	USD	2.250	7/1/2030	14,081,511	0.15%
6,355,000	Realty Income Corp.	USD	1.800	3/15/2033	6,373,937	0.07%
5,010,000	Realty Income Corp.	USD	3.250	1/15/2031	5,679,449	0.06%
10,561,000	Republic of Oman	USD	3.875	3/8/2022	10,614,226	0.11%
524,841,000	Republic of Uruguay	UYU	8.500	3/15/2028	13,018,650	0.14%
280,039,000	Republic of Uruguay	UYU	9.875	6/20/2022	6,858,399	0.07%
8,705,000	Roper Technologies, Inc.	USD	1.400	9/15/2027	8,815,458	0.09%
4,179,000	RPM International, Inc.	USD	3.450	11/15/2022	4,340,948	0.05%
10,405,000	Ryder System, Inc., MTN	USD	2.500	9/1/2024	11,054,202	0.11%
5,570,000	Sabre GLBL, Inc.	USD	7.375	9/1/2025	6,043,449	0.06%
1,652,000	Sabre GLBL, Inc.	USD	9.250	4/15/2025	1,965,879	0.02%
2,190,643	Santander Drive Auto Receivables Trust, Series 2018-2, Class C	USD	3.350	7/17/2023	2,208,980	0.02%
1,078,157	Santander Drive Auto Receivables Trust, Series 2019-3, Class A3	USD	2.160	11/15/2022	1,079,889	0.01%
8,661,000	Santander UK Group Holdings PLC	USD	5.625	9/15/2045	11,816,073	0.12%
13,095,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	13,257,256	0.14%
11,680,000	Saudi Arabian Oil Co.	USD	4.375	4/16/2049	14,130,449	0.15%
1,538,000	Science Applications International Corp.	USD	4.875	4/1/2028	1,630,279	0.02%
2,307,000	Seagate HDD Cayman	USD	4.125	1/15/2031	2,459,837	0.03%
7,950,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	8,240,810	0.09%
1,233,494	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	1,281,971	0.01%
693,614	Sequoia Mortgage Trust, Series 2017-CH2, Class A10	USD	4.000	12/25/2047	697,222	0.01%
2,772,575	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	2/25/2048	2,843,088	0.03%
5,605,632	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	5,767,925	0.06%
1,790,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,893,956	0.02%
12,792,000	Sociedad Quimica y Minera de Chile S.A.	USD	4.250	1/22/2050	14,715,532	0.15%
29,676,000	Societe Generale S.A.	USD	2.625	1/22/2025	31,429,539	0.33%
4,229,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	4,379,441	0.05%
15,670,000	Southwest Airlines Co.	USD	5.125	6/15/2027	18,641,262	0.19%
25,261,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	26,757,917	0.28%
4,783,000	Starbucks Corp.	USD	3.350	3/12/2050	5,346,695	0.06%
21,559,000	Starbucks Corp.	USD	3.500	11/15/2050	24,787,724	0.26%
11,230,000	State of Qatar	USD	3.875	4/23/2023	12,070,003	0.13%
3,816,000	Steel Dynamics, Inc.	USD	2.400	6/15/2025	4,055,907	0.04%

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1,889,000	Steel Dynamics, Inc.	USD	3.450	4/15/2030	2,138,323	0.02%
11,416,000	Stryker Corp.	USD	1.950	6/15/2030	11,746,592	0.12%
16,310,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	16,703,720	0.17%
20,961,000	Sumitomo Mitsui Financial Group, Inc.	USD	2.696	7/16/2024	22,378,963	0.23%
13,675,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	15,158,984	0.16%
1,245,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	1,307,249	0.01%
4,475,000	Sunoco Logistics Partners Operations LP	USD	5.400	10/1/2047	5,000,071	0.05%
9,550,000	Suzano Austria GmbH	USD	3.750	1/15/2031	10,132,549	0.11%
22,875,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	26,493,824	0.28%
22,097,000	Telefonica Emisiones S.A.	USD	5.462	2/16/2021	22,220,762	0.23%
13,343,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	13,829,751	0.14%
44,487,000	Tennessee Valley Authority	USD	4.250	9/15/2065	67,120,754	0.70%
8,587,000	Tennessee Valley Authority	USD	4.625	9/15/2060	13,541,164	0.14%
6,077,000	Tennessee Valley Authority	USD	4.875	1/15/2048	9,142,765	0.10%
10,402,000	Tennessee Valley Authority	USD	5.250	9/15/2039	15,627,581	0.16%
11,755,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	11,299,610	0.12%
8,496,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	9,390,627	0.10%
5,829,000	Texas Instruments, Inc.	USD	2.250	9/4/2029	6,280,996	0.07%
29,465,000	Textron, Inc.	USD	3.000	6/1/2030	31,761,774	0.33%
28,400,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	32,753,151	0.34%
6,120,000	Time Warner Cable LLC	USD	4.500	9/15/2042	7,171,396	0.07%
877,000	Time Warner Cable LLC	USD	5.500	9/1/2041	1,126,814	0.01%
2,514,000	Time Warner Cable LLC	USD	5.875	11/15/2040	3,355,584	0.03%
8,019,000	Time Warner Cable LLC	USD	6.550	5/1/2037	11,007,852	0.11%
1,911,000	Time Warner Cable LLC	USD	6.750	6/15/2039	2,719,746	0.03%
24,004,000	Toronto-Dominion Bank (The), MTN	USD	2.650	6/12/2024	25,720,798	0.27%
1,454,000	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	3.505	10/25/2053	1,541,034	0.02%
1,851,098	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	USD	2.750	11/25/2060	1,856,556	0.02%
4,763,689	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	5,131,540	0.05%
3,068,135	Towd Point Mortgage Trust, Series 2016-2, Class A1A	USD	2.750	8/25/2055	3,102,498	0.03%
5,712,060	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	6,054,878	0.06%
9,647,860	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	10,267,705	0.11%
9,825,000	Toyota Motor Corp.	USD	2.358	7/2/2024	10,425,826	0.11%
16,490,000	Toyota Motor Credit Corp., MTN	USD	1.800	2/13/2025	17,291,265	0.18%
7,987,000	Transelec S.A.	USD	4.250	1/14/2025	8,825,634	0.09%
4,158,000	Transelec S.A.	USD	4.625	7/26/2023	4,501,075	0.05%
10,376,000	Transportadora de Gas Internacional S.A. E.S.P.	USD	5.550	11/1/2028	12,243,782	0.13%
11,025,000	U.S. Treasury Bond	USD	1.125	5/15/2040	10,466,858	0.11%
95,590,000	U.S. Treasury Bond	USD	1.375	8/15/2050	89,526,008	0.93%
21,860,000	U.S. Treasury Bond	USD	1.625	11/15/2050	21,778,024	0.23%
8,118,700	U.S. Treasury Bond	USD	3.000	11/15/2045	10,565,408	0.11%
32,376,600	U.S. Treasury Bond	USD	3.375	11/15/2048	45,475,210	0.47%
18,132,000	U.S. Treasury Bond	USD	4.500	2/15/2036	26,610,834	0.28%
62,612,394	U.S. Treasury Inflation Indexed Bond	USD	0.750	2/15/2042	79,667,748	0.83%
46,631,229	U.S. Treasury Inflation Indexed Bond	USD	0.875	2/15/2047	62,666,784	0.65%
2,597,211	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2046	3,540,559	0.04%
14,689,181	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2049	20,674,256	0.21%
104,781,700	U.S. Treasury Note	USD	0.250	5/31/2025	104,581,140	1.09%
121,750,000	U.S. Treasury Note	USD	0.250	12/31/2025	121,845,116	1.27%
131,145,000	U.S. Treasury Note	USD	0.375	9/30/2027	129,141,963	1.34%
60,540,000	U.S. Treasury Note	USD	0.625	12/31/2027	60,473,783	0.63%
125,270,000	U.S. Treasury Note	USD	0.875	11/15/2030	124,858,956	1.30%
15,198,600	U.S. Treasury Note	USD	1.500	2/15/2030	16,079,049	0.17%
53,100,000	U.S. Treasury Note	USD	2.000	1/15/2021	53,129,499	0.55%
43,483,600	U.S. Treasury Note	USD	2.375	5/15/2029	49,143,261	0.51%
35,509,300	U.S. Treasury Note	USD	2.625	2/15/2029	40,763,565	0.42%
50,850,300	U.S. Treasury Note	USD	2.875	8/15/2028	59,067,786	0.61%
151,082,300	U.S. Treasury Note	USD	3.125	11/15/2028	178,879,082	1.86%
7,736,960	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5, Class A4	USD	3.185	3/10/2046	8,083,049	0.08%
17,755,000	Ukraine Government International Bond	USD	7.253	3/15/2033	19,400,532	0.20%
10,726,000	Ultrapar International S.A.	USD	5.250	10/6/2026	11,932,781	0.12%
222,200,000	UMBS® (TBA)	USD	2.000	2/1/2051	230,430,309	2.50%
16,994,000	UMBS® (TBA)	USD	2.000	1/1/2051	17,653,180	0.18%
194,942,000	UMBS® (TBA)	USD	2.500	1/1/2051	205,496,279	2.14%
6,213,000	Univar Solutions USA, Inc.	USD	5.125	12/1/2027	6,562,480	0.07%
5,620,000	University of Pennsylvania	USD	3.610	2/15/2119	6,329,547	0.07%

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16,530,000	University of Virginia, Revenue Bond, Series A	USD	3.227	9/1/2119	16,849,854	0.18%
104,240,000	Uruguay Government International Bond	UYU	8.500	3/15/2028	2,585,666	0.03%
9,945,000	Vale Overseas Ltd.	USD	3.750	7/8/2030	11,063,911	0.12%
7,890,000	Valvoline, Inc.	USD	3.625	6/15/2031	8,097,111	0.08%
2,838,000	Valvoline, Inc.	USD	4.250	2/15/2030	3,008,279	0.03%
6,422,000	Valvoline, Inc.	USD	4.375	8/15/2025	6,632,448	0.07%
6,460,000	ViacomCBS, Inc.	USD	4.200	5/19/2032	7,785,248	0.08%
3,251,000	Viatis, Inc.	USD	4.000	6/22/2050	3,724,630	0.04%
2,895,000	Virginia Electric & Power Co., Class A	USD	2.875	7/15/2029	3,248,590	0.03%
7,946,000	Volkswagen Group of America Finance LLC	USD	3.200	9/26/2026	8,781,037	0.09%
12,887,000	Volkswagen Group of America Finance LLC	USD	3.750	5/13/2030	14,866,592	0.15%
6,085,000	Welltower, Inc.	USD	2.750	1/15/2031	6,438,647	0.07%
1,888,000	WestRock RKT LLC	USD	4.900	3/1/2022	1,983,861	0.02%
5,578,578	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	5.193	6/15/2044	4,913,073	0.05%
12,185,000	Whirlpool Corp.	USD	4.750	2/26/2029	14,858,660	0.15%
3,318,000	Whirlpool Corp., MTN	USD	4.850	6/15/2021	3,382,813	0.04%
20,876,000	Williams Cos., Inc. (The)	USD	3.500	11/15/2030	23,643,936	0.25%
4,405,000	Willis North America, Inc.	USD	2.950	9/15/2029	4,819,587	0.05%
3,010,000	Willis Towers Watson PLC	USD	5.750	3/15/2021	3,040,309	0.03%
10,552,000	World Financial Network Credit Card Master Trust, Series 2016-A, Class A	USD	2.030	4/15/2025	10,631,297	0.11%
17,703,000	WPX Energy, Inc.	USD	4.500	1/15/2030	18,765,179	0.20%
2,796,000	WRKCo, Inc.	USD	3.000	6/15/2033	3,071,871	0.03%
4,054,000	Xcel Energy, Inc.	USD	3.400	6/1/2030	4,646,582	0.05%
18,649,000	Xilinx, Inc.	USD	2.375	6/1/2030	19,577,148	0.20%
	Total				8,431,368,734	87.70%
Senior Loans						
18,310,050	1011778 B.C. Unlimited Liability Co., Term Loan B4, 1-month LIBOR + 1.750%	USD	1.897	11/19/2026	18,029,723	0.19%
2,621,119	Altra Industrial Motion Corp., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.147	10/1/2025	2,614,567	0.03%
2,767,410	Asurion LLC, 2018 Term Loan B6, 1-month LIBOR + 3.000%	USD	3.147	11/3/2023	2,738,574	0.03%
15,816,866	Asurion LLC, 2020 Term Loan B8	USD		12/23/2026	15,638,136	0.15%
4,848,416	Bausch Health Cos., Inc., Term Loan B, 1-month LIBOR + 2.750%	USD	2.898	11/27/2025	4,798,186	0.05%
6,666,173	Change Healthcare Holdings LLC, 2017 Term Loan B, LIBOR + 2.500%	USD	3.500	3/1/2024	6,629,509	0.07%
4,397,010	Churchill Downs, Inc., 2017 Term Loan B, 1- month LIBOR + 2.000%	USD	2.150	12/27/2024	4,346,181	0.04%
6,972,625	Coty, Inc., 2018 USD Term Loan B, 1-month LIBOR + 2.250%	USD	2.402	4/7/2025	6,554,268	0.07%
12,341,057	CSC Holdings LLC, 2017 Term Loan B1, 1- month LIBOR + 2.250%	USD	2.409	7/17/2025	12,138,293	0.13%
5,769,970	E.W. Scripps Co. (The), 2020 Term Loan B3	USD		12/15/2027	5,770,000	0.06%
10,469,500	Entercom Media Corp., 2019 Term Loan, LIBOR + 2.500%	USD	2.645	11/18/2024	10,207,763	0.11%
1,359,113	FrontDoor, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.688	8/16/2025	1,348,920	0.01%
4,962,870	Grifols Worldwide Operations USA, Inc., USD 2019 Term Loan B, 1 Week LIBOR + 2.000%	USD	2.102	11/15/2027	4,916,368	0.05%
9,853,731	Iron Mountain, Inc., 2018 Term Loan B, 1-month LIBOR + 1.750%	USD	1.897	1/2/2026	9,742,876	0.10%
2,745,250	KAR Auction Services, Inc., 2019 Term Loan B6, 1-month LIBOR + 2.250%	USD	2.438	9/19/2026	2,697,208	0.03%
3,468,383	Lamar Media Corp., 2020 Term Loan B, 1- month LIBOR + 1.500%	USD	1.638	2/5/2027	3,390,344	0.04%
3,287,231	Meredith Corp., 2020 Term Loan B2, 1-month LIBOR + 2.500%	USD	2.647	1/31/2025	3,248,408	0.03%
18,065,985	Nielsen Finance LLC, USD Term Loan B4, 1- month LIBOR + 2.000%	USD	2.146	10/4/2023	17,993,179	0.19%
9,979,850	Pacific Gas & Electric Co., 2020 Term Loan, 1- month LIBOR + 4.500%	USD	5.500	6/23/2025	10,082,143	0.10%
2,611,771	Plastipak Packaging, Inc., 2018 Term Loan B, 1- month LIBOR + 2.500%	USD	2.650	10/14/2024	2,599,522	0.03%
4,368,499	RE/MAX International, Inc., 2016 Term Loan B, 3-month LIBOR + 2.750%	USD	3.500	12/15/2023	4,341,195	0.05%
1,939,855	Sabre GLBL, Inc., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.147	2/22/2024	1,889,981	0.03%
2,540,000	Sabre GLBL, Inc., 2020 Term Loan B	USD		12/10/2027	2,543,175	0.02%
5,974,375	Sinclair Television Group, Inc., Term Loan B2B, 1-month LIBOR + 2.500%	USD	2.650	9/30/2026	5,897,186	0.06%
9,663,733	SS&C Technologies Inc., 2018 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.897	4/16/2025	9,544,193	0.10%

Loomis Sayles Core Plus Bond Fund

Investments as of December 31, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
18,101,131	Summit Materials Cos. I, LLC, 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.145	11/21/2024	17,969,174	0.19%
11,570,119	Trans Union LLC, 2019 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.897	11/16/2026	11,514,698	0.12%
9,638,670	Uber Technologies, Inc., 2018 Incremental Term Loan, 1-month LIBOR + 3.500%	USD	3.647	7/13/2023	9,614,573	0.10%
2,679,975	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	3.254	5/16/2024	2,639,213	0.03%
2,103,750	USI, Inc., 2019 Incremental Term Loan B, 3-month LIBOR + 4.000%	USD	4.254	12/2/2026	2,097,186	0.02%
4,102,200	Venator Materials Corp., Term Loan B, 1-month LIBOR + 3.000%	USD	3.147	8/8/2024	4,025,284	0.04%
12,405,000	Virgin Media Bristol LLC, USD Term Loan N, 1-month LIBOR + 2.500%	USD	2.659	1/31/2028	12,278,717	0.13%
1,487,781	Visteon Corp., 2018 Term Loan B, LIBOR + 1.753%	USD	1.908	3/25/2024	1,471,668	0.01%
	Total				231,310,411	2.41%
Preferred Stocks						
16,673,000	NBCUniversal Enterprise, Inc.		5.250		17,006,460	0.18%
Common Stocks						
77,870	Paragon Offshore Ltd., Litigation Units, Class A				—	0.00%
116,806	Paragon Offshore Ltd., Litigation Units, Class B				759,239	0.01%
	Total				759,239	0.01%
Short-Term Investments						
597,382,337	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	1/4/2021	597,382,480	6.21%
34,930,000	U.S. Treasury Bills		0.030(††)	1/7/2021	34,929,913	0.36%
28,320,000	U.S. Treasury Bills		0.030(††)	1/19/2021	28,319,528	0.29%
82,445,000	U.S. Treasury Bills		0.038(††)	1/14/2021	82,443,969	0.86%
142,810,000	U.S. Treasury Bills		0.085(††)	6/10/2021	142,758,463	1.48%
135,795,000	U.S. Treasury Bills		0.086(††)	1/28/2021	135,789,795	1.42%
322,645,000	U.S. Treasury Bills		0.095(††)	3/2/2021	322,603,569	3.36%
	Total				1,344,227,717	13.98%
	Total Investments				10,024,672,561	104.28%
	Other assets less liabilities				(410,910,245)	(4.28%)
	Net Assets				9,613,762,316	100.00%

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

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

Short Sales

(36,530,000)	UMBS® (TBA)	USD	4.000	2/12/2051	(39,073,902)	(0.41%)
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Key to abbreviations:

MXN	Mexican Peso
USD	U.S. Dollar
UYU	Uruguayan Peso

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

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

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

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Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
10,841,000	Abu Dhabi Government International Bond	USD	3.875	4/16/2050	13,448,042	0.14%
28,632,000	Acwa Power Management & Investments One Ltd.	USD	5.950	12/15/2039	33,814,391	0.36%
1,534,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/23/2023	1,583,878	0.02%
4,016,000	AES Corp. (The)	USD	3.300	7/15/2025	4,380,491	0.05%
2,041,000	AES Corp. (The)	USD	3.950	7/15/2030	2,314,248	0.02%
5,899,000	AES Corp. (The)	USD	5.125	9/1/2027	6,500,107	0.07%
19,621,000	Air Lease Corp., GMTN	USD	3.750	6/1/2026	21,143,424	0.23%
3,498,000	Air Products & Chemicals, Inc.	USD	1.500	10/15/2025	3,632,978	0.04%
2,940,000	Aker BP ASA	USD	3.000	1/15/2025	2,989,879	0.03%
16,805,000	Albertsons Cos, Inc./Safeway, Inc./New Albertsons LP/Albertsons LLC	USD	3.250	3/15/2026	16,978,762	0.18%
29,836,000	Ally Financial, Inc.	USD	3.050	6/5/2023	31,462,092	0.34%
3,764,000	Altria Group, Inc.	USD	2.350	5/6/2025	3,989,725	0.04%
8,264,000	Altria Group, Inc.	USD	4.400	2/14/2026	9,572,295	0.10%
9,300,000	Amazon.com, Inc.	USD	4.250	8/22/2057	13,226,363	0.14%
14,102,000	America Movil SAB de CV	USD	2.875	5/7/2030	15,393,178	0.16%
20,016,000	American Express Co.	USD	2.500	7/30/2024	21,310,205	0.23%
1,352,000	American Tower Corp.	USD	4.700	3/15/2022	1,426,940	0.02%
2,560,000	Anglo American Capital PLC	USD	2.625	9/10/2030	2,625,903	0.03%
3,720,000	Anglo American Capital PLC	USD	3.950	9/10/2050	4,106,728	0.04%
9,737,000	Anglo American Capital PLC	USD	5.625	4/1/2030	12,258,048	0.13%
23,505,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	30,713,589	0.33%
14,358,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.350	6/1/2040	17,823,885	0.19%
14,363,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	6/1/2060	18,496,446	0.20%
17,819,000	Apple, Inc.	USD	2.050	9/11/2026	19,066,173	0.20%
17,814,000	Apple, Inc.	USD	2.200	9/11/2029	19,232,818	0.21%
11,686,000	Archer-Daniels-Midland Co.	USD	3.250	3/27/2030	13,574,706	0.15%
2,175,000	Asbury Automotive Group, Inc.	USD	4.500	3/1/2028	2,251,124	0.02%
2,175,000	Asbury Automotive Group, Inc.	USD	4.750	3/1/2030	2,289,186	0.02%
8,909,000	AT&T, Inc.	USD	3.500	9/15/2053	9,088,861	0.10%
2,383,000	AT&T, Inc.	USD	3.550	9/15/2055	2,442,513	0.03%
4,325,000	AT&T, Inc.	USD	3.650	6/1/2051	4,574,949	0.05%
16,793,000	AT&T, Inc.	USD	3.650	9/15/2059	17,016,892	0.18%
177,000	AT&T, Inc.	USD	4.350	6/15/2045	208,669	0.00%
5,318,000	AT&T, Inc.	USD	4.500	3/9/2048	6,499,283	0.07%
26,875,000	Athene Global Funding	USD	2.450	8/20/2027	27,509,291	0.29%
11,349,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	USD	2.990	6/20/2022	11,432,232	0.12%
14,245,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-2A, Class A	USD	2.720	11/20/2022	14,430,256	0.15%
9,825,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class A	USD	3.070	9/20/2023	10,048,468	0.11%
4,732,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	USD	3.450	3/20/2023	4,856,649	0.05%
7,006,000	Bacardi Ltd.	USD	5.150	5/15/2038	8,816,566	0.09%
19,029,000	Bacardi Ltd.	USD	5.300	5/15/2048	25,586,202	0.27%
3,835,000	Baidu, Inc.	USD	2.375	10/9/2030	3,939,196	0.04%
5,055,000	Baidu, Inc.	USD	3.075	4/7/2025	5,388,629	0.06%
11,254,000	Banco Santander Chile	USD	2.700	1/10/2025	11,859,014	0.13%
15,204,000	Banco Santander Chile	USD	3.875	9/20/2022	16,047,821	0.17%
29,885,000	Bangkok Bank PCL	USD	4.050	3/19/2024	32,438,971	0.35%
14,216,071	BANK, Series 2019-BN22, Class A4	USD	2.978	11/15/2062	15,827,339	0.17%
1,715,000	BANK, Series 2019-BN16, Class A4	USD	4.005	2/15/2052	2,015,802	0.02%
3,817,534	BANK, Series 2019-BN20, Class A3	USD	3.011	9/15/2062	4,257,136	0.05%
6,873,079	BANK, Series 2019-BN24, Class A3	USD	2.960	11/15/2062	7,658,706	0.08%
9,656,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	10,139,571	0.11%
54,402,000	Bank of America Corp., (fixed rate to 4/23/2026, variable rate thereafter), MTN	USD	3.559	4/23/2027	61,101,441	0.65%
6,700,000	Barclays PLC	USD	3.200	8/10/2021	6,824,125	0.07%
29,325,000	BAT Capital Corp.	USD	2.726	3/25/2031	30,113,044	0.32%
35,552,000	BAT Capital Corp.	USD	2.789	9/6/2024	37,969,334	0.41%
9,438,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	9,435,167	0.10%
9,461,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	9,664,410	0.10%
1,618,038	Bayview Koitere Fund Trust, Series 2017-SPL3, Class A	USD	4.000	11/28/2053	1,684,198	0.02%
1,999,813	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	USD	4.000	4/28/2055	2,053,396	0.02%
1,131,848	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	USD	3.000	3/28/2057	1,151,297	0.01%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,089,976	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT5, Class A	USD	3.500	5/28/2069	6,301,008	0.07%
3,621,617	Bayview Opportunity Master Fund IVa Trust, Series 2017-SPL1, Class A	USD	4.000	10/28/2064	3,764,972	0.04%
1,470,370	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class A	USD	4.000	6/28/2054	1,510,137	0.02%
8,805,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	8,838,017	0.09%
2,729,000	Berkshire Hathaway Energy Co.	USD	4.250	10/15/2050	3,557,789	0.04%
4,375,000	Bermuda Government International Bond	USD	3.375	8/20/2050	4,638,417	0.05%
19,910,000	Bharti Airtel Ltd.	USD	4.375	6/10/2025	21,552,972	0.23%
13,635,000	Biogen, Inc.	USD	2.250	5/1/2030	14,131,887	0.15%
7,289,000	Biogen, Inc.	USD	3.150	5/1/2050	7,323,332	0.08%
29,799,000	BNP Paribas S.A., (fixed rate to 11/19/2024, variable rate thereafter)	USD	2.819	11/19/2025	31,759,376	0.34%
18,782,000	Boeing Co. (The)	USD	5.705	5/1/2040	23,746,828	0.25%
18,792,000	Boeing Co. (The)	USD	5.805	5/1/2050	24,852,262	0.27%
3,595,000	Boeing Co. (The)	USD	5.930	5/1/2060	4,862,122	0.05%
874,000	Bombardier, Inc.	USD	5.750	3/15/2022	865,215	0.01%
3,024,000	Boston Gas Co.	USD	3.001	8/1/2029	3,326,244	0.04%
27,393,000	Braskem America Finance Co.	USD	7.125	7/22/2041	31,329,373	0.34%
17,080,000	BRF S.A.	USD	5.750	9/21/2050	17,948,517	0.19%
16,245,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	19,905,949	0.21%
2,269,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,557,485	0.03%
21,035,000	Broadcom, Inc.	USD	3.150	11/15/2025	22,856,361	0.24%
15,070,000	Broadcom, Inc.	USD	4.700	4/15/2025	17,250,705	0.18%
2,500,000	Bunge Ltd. Finance Corp.	USD	1.630	8/17/2025	2,552,243	0.03%
16,660,000	Calpine Corp.	USD	5.000	2/1/2031	17,576,299	0.19%
6,247,370	CarMax Auto Owner Trust, Series 2019-4, Class A2A	USD	2.010	3/15/2023	6,289,329	0.07%
6,702,000	Caterpillar Financial Services Corp., MTN	USD	2.150	11/8/2024	7,106,912	0.08%
7,713,000	CCL Industries, Inc.	USD	3.050	6/1/2030	8,393,417	0.09%
25,075,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	26,006,284	0.28%
3,821,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.750	2/15/2026	3,959,510	0.04%
5,503,000	Celulosa Arauco y Constitucion S.A.	USD	4.500	8/1/2024	6,012,026	0.06%
11,398,000	Centene Corp.	USD	3.375	2/15/2030	11,946,470	0.13%
4,163,000	Chevron Corp.	USD	3.078	5/11/2050	4,642,849	0.05%
15,877,381	Citigroup Commercial Mortgage Trust, Series 2019-C7, Class A4	USD	3.102	12/15/2072	17,816,722	0.19%
20,793,185	Citigroup Commercial Mortgage Trust, Series 2019-GC43, Class A4	USD	3.038	11/10/2052	23,194,909	0.25%
11,060,000	Citigroup Commercial Mortgage Trust, Series 2020-GC46, Class A5	USD	2.717	2/15/2053	12,058,241	0.13%
6,645,000	Citigroup, Inc.	USD	4.000	8/5/2024	7,368,693	0.08%
28,532,000	Citigroup, Inc.	USD	4.050	7/30/2022	30,207,897	0.32%
9,000,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	10,843,821	0.12%
10,447,000	CK Hutchison International 16 Ltd.	USD	2.750	10/3/2026	11,290,176	0.12%
9,417,000	CK Hutchison International 20 Ltd.	USD	2.500	5/8/2030	9,898,113	0.11%
3,085,000	Clark Equipment Co.	USD	5.875	6/1/2025	3,250,817	0.03%
6,500,000	CNH Industrial Capital LLC	USD	1.950	7/2/2023	6,648,230	0.07%
8,264,000	CNH Industrial Capital LLC	USD	4.375	4/5/2022	8,660,566	0.09%
7,364,000	CNPC General Capital Ltd.	USD	3.950	4/19/2022	7,656,147	0.08%
17,502,205	Coinstar Funding LLC, Series 2017-1A, Class A2	USD	5.216	4/25/2047	16,803,232	0.18%
11,295,000	Colombia Government International Bond	USD	4.125	5/15/2051	12,311,549	0.13%
10,784,000	Comcast Corp.	USD	2.650	2/1/2030	11,781,701	0.13%
6,753,000	Comcast Corp.	USD	3.750	4/1/2040	8,203,265	0.09%
28,335,817	Cometa Energia S.A. de CV	USD	6.375	4/24/2035	32,657,028	0.35%
1,025,000	Commercial Mortgage Trust, Series 2010-C1, Class D	USD	5.985	7/10/2046	819,851	0.01%
12,400,000	Conagra Brands, Inc.	USD	1.375	11/1/2027	12,514,221	0.13%
5,349,000	Constellation Brands, Inc.	USD	2.875	5/1/2030	5,864,700	0.06%
1,903,000	Constellation Brands, Inc.	USD	3.750	5/1/2050	2,231,117	0.02%
442,490	Continental Airlines Pass Through Trust, Series 2010-1, Class A	USD	4.750	7/12/2022	444,232	0.00%
1,957,477	Continental Airlines Pass Through Trust, Series 2012-2, Class A	USD	4.000	4/29/2026	1,922,084	0.02%
5,488,230	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	5,778,827	0.06%
18,488,000	Corning, Inc.	USD	5.450	11/15/2079	25,407,416	0.27%
24,174	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	USD	5.115	2/25/2035	24,140	0.00%
3,652,148	Credit Acceptance Auto Loan Trust, Series 2017-3A, Class B	USD	3.210	8/17/2026	3,663,118	0.04%
5,853,000	Credit Suisse AG	USD	2.100	11/12/2021	5,950,919	0.06%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
11,283,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	USD	3.953	9/15/2037	11,510,647	0.12%
1,101,000	Crown Castle International Corp.	USD	4.150	7/1/2050	1,315,639	0.01%
7,470,000	CVS Health Corp.	USD	4.300	3/25/2028	8,777,402	0.09%
18,865,000	CVS Health Corp.	USD	5.050	3/25/2048	25,447,779	0.27%
15,319,000	DaVita, Inc.	USD	4.625	6/1/2030	16,104,097	0.17%
2,897,433	DBUBS Mortgage Trust, Series 2011-LC1A, Class E	USD	5.767	11/10/2046	2,896,402	0.03%
2,696,000	Deere & Co.	USD	3.750	4/15/2050	3,509,640	0.04%
18,085,000	Delta Air Lines, Inc./SkyMiles IP Ltd.	USD	4.750	10/20/2028	19,458,930	0.21%
13,420,000	Deutsche Bank AG, (fixed rate to 11/24/2025, variable rate thereafter)	USD	2.129	11/24/2026	13,585,403	0.15%
9,289,000	Diamondback Energy, Inc.	USD	4.750	5/31/2025	10,359,575	0.11%
34,005,000	DNB Bank ASA	USD	2.150	12/2/2022	35,229,259	0.38%
17,070,000	Dolphin Energy Ltd. LLC	USD	5.500	12/15/2021	17,904,039	0.19%
21,915,000	Dominican Republic	USD	4.875	9/23/2032	23,449,049	0.25%
8,805,000	Dominion Energy, Inc., Class C	USD	3.375	4/1/2030	10,071,524	0.11%
3,816,000	DPL, Inc.	USD	4.125	7/1/2025	4,069,114	0.04%
14,510,000	DXC Technology Co.	USD	4.000	4/15/2023	15,451,383	0.17%
5,902,000	DXC Technology Co.	USD	4.125	4/15/2025	6,458,839	0.07%
1,571,000	Ecolab, Inc.	USD	4.800	3/24/2030	2,010,561	0.02%
954,000	Edison International	USD	4.950	4/15/2025	1,065,800	0.01%
30,730,000	El Puerto de Liverpool SAB de CV	USD	3.875	10/6/2026	32,417,076	0.35%
14,175,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	15,072,560	0.16%
4,370,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	4,217,049	0.05%
3,147,000	Enel Americas S.A.	USD	4.000	10/25/2026	3,493,955	0.04%
3,194,000	Enel Generacion Chile S.A.	USD	4.250	4/15/2024	3,456,227	0.04%
636,000	Energy Transfer Operating LP	USD	5.150	2/1/2043	650,356	0.01%
6,606,000	Energy Transfer Operating LP	USD	5.950	10/1/2043	7,243,220	0.08%
9,571,000	Energy Transfer Operating LP	USD	6.500	2/1/2042	11,062,293	0.12%
1,498,000	Energy Transfer Operating LP	USD	6.625	10/15/2036	1,764,917	0.02%
12,565,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.000	10/1/2022	13,307,335	0.14%
2,606,000	Energy Transfer Partners LP/Regency Energy Finance Corp.	USD	5.875	3/1/2022	2,729,985	0.03%
7,514,000	Entergy Corp.	USD	2.800	6/15/2030	8,174,846	0.09%
6,242,000	EQM Midstream Partners LP	USD	6.500	7/1/2027	6,881,804	0.07%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,619,424	0.02%
3,508,000	Equifax, Inc.	USD	2.600	12/15/2025	3,795,761	0.04%
2,312,000	Equifax, Inc.	USD	3.100	5/15/2030	2,556,401	0.03%
2,848,000	Equifax, Inc.	USD	3.300	12/15/2022	2,988,419	0.03%
4,842,000	Equifax, Inc.	USD	7.000	7/1/2037	6,465,188	0.07%
7,856,000	Essential Utilities, Inc.	USD	2.704	4/15/2030	8,461,781	0.09%
4,808,000	Exelon Corp.	USD	4.050	4/15/2030	5,705,626	0.06%
8,360,000	Expedia Group, Inc.	USD	3.600	12/15/2023	8,757,851	0.09%
4,120,000	Expedia Group, Inc.	USD	4.625	8/1/2027	4,523,841	0.05%
4,566,000	Expedia Group, Inc.	USD	6.250	5/1/2025	5,216,348	0.06%
3,878,000	Expedia Group, Inc.	USD	7.000	5/1/2025	4,245,883	0.05%
4,443,000	Exxon Mobil Corp.	USD	3.452	4/15/2051	5,060,371	0.05%
9,426,000	Falabella S.A.	USD	3.750	4/30/2023	9,838,611	0.11%
7,176,000	Falabella S.A.	USD	4.375	1/27/2025	7,768,974	0.08%
4,746,601	Federal Home Loan Mortgage Corp., REMIC, Series 3654, Class DC	USD	5.000	4/15/2030	5,503,031	0.06%
5,642,270	Federal National Mortgage Association, Series 2015-M17, Class A2	USD	3.010	11/25/2025	6,179,416	0.07%
19,323,414	Federal National Mortgage Association, Series 2017-M14, Class A2	USD	2.972	11/25/2027	21,640,294	0.23%
1,575,872	Federal National Mortgage Association, Series 2017-M15, Class A2	USD	3.058	9/25/2027	1,763,108	0.02%
7,206,290	Federal National Mortgage Association, Series 2017-M3, Class A2	USD	2.560	12/25/2026	7,851,979	0.08%
6,206,747	Federal National Mortgage Association, Series 2017-M7, Class A2	USD	2.961	2/25/2027	6,966,993	0.07%
11,259,203	Federal National Mortgage Association, Series 2018-M1, Class A2	USD	3.084	12/25/2027	12,740,938	0.14%
2,335,328	Federal National Mortgage Association, Series 2018-M10, Class A2	USD	3.482	7/25/2028	2,693,344	0.03%
17,016,566	Federal National Mortgage Association, Series 2018-M7, Class A2	USD	3.150	3/25/2028	19,389,446	0.21%
4,428,579	Federal National Mortgage Association, Series 2018-M8, Class A2	USD	3.436	6/25/2028	5,114,369	0.05%
3,779,200	FHLMC	USD	1.500	11/1/2050	3,790,578	0.04%
1,386,694	FHLMC	USD	1.500	11/1/2050	1,390,868	0.01%
1,547,207	FHLMC	USD	2.000	8/1/2050	1,621,967	0.02%
20,359,566	FHLMC	USD	2.000	9/1/2050	20,876,962	0.22%
15,703,299	FHLMC	USD	2.000	10/1/2050	16,297,465	0.17%

Loomis Sayles Core Plus Bond Fund
Investments as of November 30, 2020 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
17,557,632	FHLMC	USD	2.000	11/1/2050	18,221,959	0.20%
12,617,353	FHLMC	USD	2.000	11/1/2050	13,094,750	0.14%
11,365,000	FHLMC	USD	2.000	11/1/2050	11,795,018	0.13%
10,939,056	FHLMC	USD	2.000	11/1/2050	11,381,880	0.12%
10,261,628	FHLMC	USD	2.000	11/1/2050	10,677,040	0.11%
8,239,428	FHLMC	USD	2.000	11/1/2050	8,572,976	0.09%
3,635,315	FHLMC	USD	2.000	11/1/2050	3,772,871	0.04%
3,421,263	FHLMC	USD	2.000	11/1/2050	3,550,717	0.04%
25,004,644	FHLMC	USD	2.000	12/1/2050	26,016,896	0.28%
12,915,532	FHLMC	USD	2.000	12/1/2050	13,438,391	0.14%
9,819,610	FHLMC	USD	2.000	12/1/2050	10,217,128	0.11%
8,545,670	FHLMC	USD	2.000	12/1/2050	8,891,605	0.10%
1,817,000	FHLMC	USD	2.000	12/1/2050	1,885,752	0.02%
9,304,202	FHLMC	USD	2.500	7/1/2050	9,626,783	0.10%
5,636,120	FHLMC	USD	2.500	7/1/2050	5,912,076	0.06%
19,997,253	FHLMC	USD	2.500	9/1/2050	20,976,364	0.22%
2,918,297	FHLMC	USD	2.500	10/1/2050	3,070,546	0.03%
2,601,915	FHLMC	USD	2.500	11/1/2050	2,737,662	0.03%
1,966,698	FHLMC	USD	3.000	11/1/2042	2,122,241	0.02%
14,613,432	FHLMC	USD	3.000	9/1/2048	15,362,377	0.16%
13,341,945	FHLMC	USD	3.000	10/1/2049	13,982,955	0.15%
6,753,994	FHLMC	USD	3.000	2/1/2050	7,088,741	0.08%
19,233,868	FHLMC	USD	3.000	3/1/2050	20,165,408	0.22%
3,206,366	FHLMC	USD	3.000	5/1/2050	3,392,278	0.04%
2,982,429	FHLMC	USD	3.000	5/1/2050	3,119,800	0.03%
1,640,981	FHLMC	USD	3.000	6/1/2050	1,784,516	0.02%
1,092,000	FHLMC	USD	3.500	2/1/2043	1,173,945	0.01%
1,251,641	FHLMC	USD	3.500	4/1/2043	1,366,954	0.01%
968,359	FHLMC	USD	3.500	4/1/2043	1,057,589	0.01%
1,069,495	FHLMC	USD	3.500	7/1/2043	1,168,057	0.01%
2,034,453	FHLMC	USD	3.500	10/1/2043	2,221,945	0.02%
772,883	FHLMC	USD	3.500	3/1/2045	840,426	0.01%
129,679	FHLMC	USD	3.500	3/1/2045	136,808	0.00%
5,748,884	FHLMC	USD	3.500	8/1/2047	6,244,603	0.07%
4,787,711	FHLMC	USD	3.500	11/1/2047	5,242,946	0.06%
2,969,505	FHLMC	USD	3.500	1/1/2048	3,141,931	0.03%
2,889,122	FHLMC	USD	3.500	4/1/2050	3,036,621	0.03%
2,021,674	FHLMC	USD	4.000	12/1/2044	2,206,042	0.02%
1,841,554	FHLMC	USD	4.000	3/1/2045	2,027,579	0.02%
1,541,081	FHLMC	USD	4.000	7/1/2045	1,684,622	0.02%
8,375	FHLMC	USD	4.000	9/1/2045	9,085	0.00%
903,402	FHLMC	USD	4.000	3/1/2046	981,786	0.01%
1,701,310	FHLMC	USD	4.000	5/1/2047	1,872,016	0.02%
1,083,481	FHLMC	USD	4.000	5/1/2047	1,199,513	0.01%
3,867,668	FHLMC	USD	4.000	6/1/2047	4,235,844	0.05%
1,160,229	FHLMC	USD	4.000	6/1/2047	1,246,398	0.01%
1,157,636	FHLMC	USD	4.000	8/1/2047	1,285,771	0.01%
1,657,005	FHLMC	USD	4.000	12/1/2047	1,836,032	0.02%
3,241,980	FHLMC	USD	4.000	1/1/2048	3,591,458	0.04%
2,909,101	FHLMC	USD	4.000	3/1/2048	3,179,863	0.03%
526,714	FHLMC	USD	4.000	3/1/2048	583,207	0.01%
1,360,548	FHLMC	USD	4.000	11/1/2048	1,451,142	0.02%
1,089,644	FHLMC	USD	4.500	7/1/2041	1,223,409	0.01%
1,495,154	FHLMC	USD	4.500	12/1/2043	1,681,225	0.02%
435,422	FHLMC	USD	4.500	1/1/2044	479,766	0.01%
492,308	FHLMC	USD	4.500	4/1/2044	553,507	0.01%
50,981	FHLMC	USD	4.500	3/1/2046	56,600	0.00%
1,418,760	FHLMC	USD	4.500	7/1/2046	1,568,728	0.02%
1,165,537	FHLMC	USD	4.500	3/1/2048	1,265,282	0.01%
3,948,496	FHLMC	USD	4.500	5/1/2048	4,419,898	0.05%
3,147,760	FHLMC	USD	4.500	6/1/2048	3,486,934	0.04%
1,725,430	FHLMC	USD	4.500	6/1/2048	1,875,057	0.02%
1,570,188	FHLMC	USD	4.500	6/1/2048	1,757,804	0.02%
1,619,544	FHLMC	USD	4.500	7/1/2048	1,811,860	0.02%
9,843,092	FHLMC	USD	4.500	8/1/2048	10,694,380	0.11%
7,034,467	FHLMC	USD	4.500	9/1/2048	7,645,584	0.08%
6,083,195	FHLMC	USD	4.500	9/1/2048	6,609,640	0.07%
858,487	FHLMC	USD	4.500	9/1/2048	960,941	0.01%
411,565	FHLMC	USD	4.500	9/1/2048	447,094	0.00%
7,459,168	FHLMC	USD	4.500	10/1/2048	8,107,767	0.09%
47,913,776	FHLMC	USD	4.500	1/1/2049	51,997,745	0.56%
5,932,963	FHLMC	USD	5.000	7/1/2048	6,578,956	0.07%
4,540,696	FHLMC	USD	5.000	8/1/2048	5,037,329	0.05%
2,727,230	FHLMC	USD	5.000	9/1/2048	3,020,939	0.03%
9,665,457	FHLMC	USD	5.000	10/1/2048	10,706,382	0.11%
22,898,151	FHLMC	USD	5.000	12/1/2048	25,332,592	0.27%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
82,140,738	FHLMC	USD	5.000	10/1/2049	90,834,065	0.97%
6,634,588	FHLMC	USD	5.000	10/1/2049	7,333,411	0.08%
15,673,267	FHLMC	USD	5.000	3/1/2050	17,322,701	0.19%
8,007	FHLMC	USD	6.000	6/1/2035	9,617	0.00%
2,629,617	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class A2	USD	2.653	8/25/2026	2,896,281	0.03%
5,881,039	FHLMC Multifamily Structured Pass Through Certificates, Series K061, Class A2	USD	3.347	11/25/2026	6,714,945	0.07%
6,640,495	FHLMC Multifamily Structured Pass Through Certificates, Series K062, Class A2	USD	3.413	12/25/2026	7,633,020	0.08%
4,846,745	FHLMC Multifamily Structured Pass Through Certificates, Series K063, Class A2	USD	3.430	1/25/2027	5,553,086	0.06%
868,628	FHLMC Multifamily Structured Pass Through Certificates, Series K069, Class A2	USD	3.187	9/25/2027	995,002	0.01%
1,243,610	FHLMC Multifamily Structured Pass Through Certificates, Series K071, Class A2	USD	3.286	11/25/2027	1,430,960	0.02%
7,637,281	FHLMC Multifamily Structured Pass Through Certificates, Series K072, Class A2	USD	3.444	12/25/2027	8,885,366	0.10%
2,420,767	FHLMC Multifamily Structured Pass Through Certificates, Series K073, Class A2	USD	3.350	1/25/2028	2,796,448	0.03%
9,934,637	FHLMC Multifamily Structured Pass Through Certificates, Series K084, Class A2	USD	3.780	10/25/2028	11,686,274	0.13%
24,664	FNMA, 6-month LIBOR + 1.558%	USD	1.963	2/1/2037	25,399	0.00%
8,724,511	FNMA	USD	2.000	9/1/2050	8,943,704	0.10%
2,316,812	FNMA	USD	2.000	10/1/2050	2,404,467	0.03%
15,159,976	FNMA	USD	2.000	11/1/2050	15,773,685	0.17%
13,438,481	FNMA	USD	2.000	11/1/2050	13,946,948	0.15%
7,584,205	FNMA	USD	2.000	11/1/2050	7,891,227	0.08%
5,830,197	FNMA	USD	2.000	11/1/2050	6,050,791	0.06%
4,415,147	FNMA	USD	2.000	11/1/2050	4,593,882	0.05%
19,595,439	FNMA	USD	2.000	12/1/2050	20,388,687	0.22%
17,674,547	FNMA	USD	2.000	12/1/2050	18,390,036	0.20%
10,023,720	FNMA	USD	2.000	12/1/2050	10,453,646	0.11%
8,932,049	FNMA	USD	2.000	12/1/2050	9,293,639	0.10%
7,045,155	FNMA	USD	2.000	12/1/2050	7,333,568	0.08%
1,002,108	FNMA	USD	2.500	4/1/2045	1,061,049	0.01%
3,949,122	FNMA	USD	2.500	5/1/2050	4,075,713	0.04%
12,941,809	FNMA	USD	2.500	7/1/2050	13,683,427	0.15%
9,850,117	FNMA	USD	2.500	7/1/2050	10,332,401	0.11%
165,384,918	FNMA	USD	2.500	8/1/2050	173,482,552	1.86%
18,197,064	FNMA	USD	2.500	8/1/2050	19,239,886	0.21%
9,104,437	FNMA	USD	2.500	8/1/2050	9,626,170	0.10%
4,234,167	FNMA	USD	2.500	8/1/2050	4,453,048	0.05%
34,518,814	FNMA	USD	2.500	9/1/2050	36,208,935	0.39%
2,493,285	FNMA	USD	2.500	10/1/2050	2,623,359	0.03%
4,046,462	FNMA	USD	2.500	11/1/2050	4,257,560	0.05%
1,450,718	FNMA	USD	2.500	11/1/2050	1,528,069	0.02%
6,803,554	FNMA	USD	3.000	3/1/2045	7,152,711	0.08%
4,907,890	FNMA	USD	3.000	3/1/2045	5,168,860	0.06%
2,648,675	FNMA	USD	3.000	6/1/2046	2,776,811	0.03%
437,204	FNMA	USD	3.000	6/1/2046	459,906	0.00%
2,805,098	FNMA	USD	3.000	7/1/2046	2,940,914	0.03%
2,694,977	FNMA	USD	3.000	8/1/2046	2,825,238	0.03%
1,181,113	FNMA	USD	3.000	8/1/2046	1,257,616	0.01%
6,165,533	FNMA	USD	3.000	9/1/2046	6,462,276	0.07%
4,124,681	FNMA	USD	3.000	11/1/2046	4,324,802	0.05%
2,697,479	FNMA	USD	3.000	11/1/2046	2,830,405	0.03%
1,700,730	FNMA	USD	3.000	11/1/2046	1,784,285	0.02%
964,181	FNMA	USD	3.000	11/1/2046	1,010,045	0.01%
231,398	FNMA	USD	3.000	11/1/2046	242,449	0.00%
1,723,544	FNMA	USD	3.000	1/1/2047	1,803,893	0.02%
1,149,843	FNMA	USD	3.000	1/1/2047	1,203,747	0.01%
933,101	FNMA	USD	3.000	3/1/2047	1,002,943	0.01%
668,963	FNMA	USD	3.000	11/1/2047	699,764	0.01%
1,918,576	FNMA	USD	3.000	4/1/2048	1,971,201	0.02%
5,226,758	FNMA	USD	3.000	6/1/2048	5,468,607	0.06%
4,076,086	FNMA	USD	3.000	10/1/2049	4,270,433	0.05%
57,170,886	FNMA	USD	3.000	11/1/2049	59,917,568	0.64%
2,479,428	FNMA	USD	3.000	12/1/2049	2,598,838	0.03%
6,281,913	FNMA	USD	3.000	1/1/2050	6,580,867	0.07%
2,487,054	FNMA	USD	3.000	1/1/2050	2,600,910	0.03%
3,998,161	FNMA	USD	3.000	2/1/2050	4,190,659	0.04%
973,079	FNMA	USD	3.000	2/1/2050	1,018,514	0.01%
1,380,415	FNMA	USD	3.000	5/1/2050	1,471,228	0.02%
2,111,634	FNMA	USD	3.000	7/1/2050	2,240,700	0.02%
1,161,816	FNMA	USD	3.000	7/1/2050	1,238,252	0.01%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,950,720	FNMA	USD	3.000	8/1/2050	2,014,573	0.02%
263,581	FNMA	USD	3.500	6/1/2043	283,232	0.00%
1,532,981	FNMA	USD	3.500	1/1/2045	1,666,455	0.02%
2,563,070	FNMA	USD	3.500	2/1/2045	2,785,156	0.03%
5,107,830	FNMA	USD	3.500	3/1/2045	5,456,262	0.06%
154,580	FNMA	USD	3.500	4/1/2045	167,993	0.00%
2,935,861	FNMA	USD	3.500	1/1/2046	3,136,410	0.03%
3,280,410	FNMA	USD	3.500	3/1/2046	3,488,477	0.04%
2,449,481	FNMA	USD	3.500	4/1/2046	2,619,776	0.03%
2,968,806	FNMA	USD	3.500	6/1/2046	3,175,499	0.03%
548,795	FNMA	USD	3.500	7/1/2046	590,926	0.01%
423,774	FNMA	USD	3.500	8/1/2046	449,421	0.00%
2,361,435	FNMA	USD	3.500	11/1/2046	2,507,157	0.03%
4,085,809	FNMA	USD	3.500	2/1/2047	4,474,005	0.05%
1,674,659	FNMA	USD	3.500	2/1/2047	1,827,250	0.02%
2,897,197	FNMA	USD	3.500	6/1/2047	3,145,996	0.03%
2,073,234	FNMA	USD	3.500	8/1/2047	2,207,891	0.02%
4,099,236	FNMA	USD	3.500	9/1/2047	4,338,321	0.05%
3,168,822	FNMA	USD	3.500	9/1/2047	3,443,358	0.04%
1,223,851	FNMA	USD	3.500	11/1/2047	1,335,372	0.01%
55,290,364	FNMA	USD	3.500	11/1/2049	57,064,626	0.61%
6,427,729	FNMA	USD	3.500	2/1/2050	6,771,260	0.07%
5,755,150	FNMA	USD	4.000	9/1/2041	6,325,325	0.07%
1,424,729	FNMA	USD	4.000	1/1/2042	1,565,212	0.02%
2,769,233	FNMA	USD	4.000	8/1/2042	3,044,737	0.03%
1,455,075	FNMA	USD	4.000	4/1/2044	1,582,730	0.02%
818,889	FNMA	USD	4.000	11/1/2044	900,001	0.01%
2,240,102	FNMA	USD	4.000	2/1/2045	2,462,168	0.03%
333,703	FNMA	USD	4.000	12/1/2045	357,212	0.00%
704,415	FNMA	USD	4.000	7/1/2046	759,103	0.01%
1,048,399	FNMA	USD	4.000	8/1/2046	1,133,313	0.01%
2,433,010	FNMA	USD	4.000	3/1/2047	2,676,528	0.03%
2,853,244	FNMA	USD	4.000	4/1/2047	3,138,851	0.03%
2,542,148	FNMA	USD	4.000	4/1/2047	2,729,654	0.03%
1,938,389	FNMA	USD	4.000	4/1/2047	2,087,246	0.02%
1,073,489	FNMA	USD	4.000	4/1/2047	1,212,746	0.01%
619,637	FNMA	USD	4.000	4/1/2047	667,263	0.01%
6,599,784	FNMA	USD	4.000	6/1/2047	7,258,179	0.08%
1,691,597	FNMA	USD	4.000	6/1/2047	1,831,637	0.02%
917,134	FNMA	USD	4.000	6/1/2047	994,943	0.01%
119,516	FNMA	USD	4.000	8/1/2047	127,410	0.00%
3,293,426	FNMA	USD	4.000	10/1/2047	3,630,729	0.04%
2,848,043	FNMA	USD	4.000	11/1/2047	3,133,141	0.03%
2,358,422	FNMA	USD	4.000	11/1/2047	2,525,594	0.03%
2,220,539	FNMA	USD	4.000	11/1/2047	2,442,823	0.03%
1,139,645	FNMA	USD	4.000	11/1/2047	1,256,372	0.01%
1,606,189	FNMA	USD	4.000	12/1/2047	1,719,911	0.02%
843,644	FNMA	USD	4.000	2/1/2048	898,257	0.01%
4,311,554	FNMA	USD	4.000	3/1/2048	4,715,426	0.05%
2,940,860	FNMA	USD	4.000	3/1/2048	3,212,268	0.03%
2,783,616	FNMA	USD	4.000	3/1/2048	2,972,964	0.03%
10,678,081	FNMA	USD	4.000	6/1/2048	11,403,872	0.12%
2,137,477	FNMA	USD	4.000	6/1/2048	2,280,325	0.02%
4,677,431	FNMA	USD	4.000	7/1/2048	4,994,241	0.05%
2,363,617	FNMA	USD	4.000	7/1/2048	2,580,638	0.03%
1,295,948	FNMA	USD	4.000	8/1/2048	1,382,357	0.01%
2,124,853	FNMA	USD	4.000	9/1/2048	2,266,405	0.02%
1,635,983	FNMA	USD	4.000	11/1/2048	1,743,153	0.02%
44,423	FNMA	USD	4.000	11/1/2048	47,386	0.00%
23,586	FNMA	USD	4.000	11/1/2048	25,169	0.00%
95,647,354	FNMA	USD	4.000	12/1/2048	102,025,097	1.09%
15,483,150	FNMA	USD	4.000	12/1/2048	16,500,034	0.18%
9,761,556	FNMA	USD	4.000	3/1/2049	10,395,013	0.11%
5,502,421	FNMA	USD	4.000	4/1/2049	5,872,649	0.06%
1,163,113	FNMA	USD	4.000	2/1/2050	1,247,488	0.01%
282,345	FNMA	USD	4.500	8/1/2043	317,038	0.00%
258,008	FNMA	USD	4.500	3/1/2044	287,420	0.00%
193,384	FNMA	USD	4.500	5/1/2044	215,525	0.00%
2,724,253	FNMA	USD	4.500	1/1/2045	3,057,057	0.03%
771,015	FNMA	USD	4.500	1/1/2045	847,959	0.01%
1,026,465	FNMA	USD	4.500	7/1/2045	1,126,108	0.01%
820,167	FNMA	USD	4.500	8/1/2045	915,943	0.01%
269,163	FNMA	USD	4.500	8/1/2045	294,224	0.00%
880,125	FNMA	USD	4.500	10/1/2045	978,306	0.01%
1,476,915	FNMA	USD	4.500	11/1/2045	1,623,546	0.02%
1,346,598	FNMA	USD	4.500	3/1/2046	1,519,839	0.02%

Loomis Sayles Core Plus Bond Fund

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
30,324	FNMA	USD	4.500	7/1/2046	33,193	0.00%
736,090	FNMA	USD	4.500	9/1/2046	810,359	0.01%
422,463	FNMA	USD	4.500	2/1/2047	459,166	0.00%
667,157	FNMA	USD	4.500	5/1/2047	726,906	0.01%
102,230,269	FNMA	USD	4.500	6/1/2048	111,403,019	1.19%
690,227	FNMA	USD	4.500	6/1/2048	749,955	0.01%
12,976,497	FNMA	USD	4.500	7/1/2048	14,093,679	0.15%
1,102,492	FNMA	USD	4.500	7/1/2048	1,200,168	0.01%
2,791,302	FNMA	USD	4.500	8/1/2048	3,048,364	0.03%
1,075,984	FNMA	USD	4.500	8/1/2048	1,188,070	0.01%
145,353	FNMA	USD	4.500	10/1/2048	157,700	0.00%
37,402,006	FNMA	USD	4.500	12/1/2048	40,562,092	0.43%
4,768,759	FNMA	USD	4.500	12/1/2048	5,173,697	0.06%
14,192,932	FNMA	USD	4.500	1/1/2049	15,388,185	0.16%
19,438,391	FNMA	USD	4.500	4/1/2049	21,093,332	0.23%
6,072,732	FNMA	USD	5.000	7/1/2048	6,730,411	0.07%
2,611,310	FNMA	USD	5.000	8/1/2048	2,888,953	0.03%
1,535,061	FNMA	USD	5.000	9/1/2048	1,697,975	0.02%
1,591,185	FNMA	USD	5.000	1/1/2049	1,759,742	0.02%
3,691,303	FNMA	USD	5.000	3/1/2049	4,142,582	0.04%
6,995,806	FNMA	USD	5.000	9/1/2049	7,736,520	0.08%
4,612,513	FNMA	USD	5.000	11/1/2049	5,098,356	0.05%
25,330,839	FNMA	USD	5.000	12/1/2049	28,024,068	0.30%
2,282,852	FNMA	USD	5.000	3/1/2050	2,527,029	0.03%
34,160	FNMA	USD	6.000	8/1/2034	41,008	0.00%
92,830	FNMA	USD	6.000	1/1/2037	110,892	0.00%
8,905,455	FNMA	USD	6.000	5/1/2049	10,043,950	0.11%
4,733	FNMA	USD	6.500	1/1/2029	5,302	0.00%
6,240	FNMA	USD	6.500	5/1/2031	7,141	0.00%
19,652	FNMA	USD	7.000	10/1/2030	21,990	0.00%
9,244	FNMA	USD	7.000	10/1/2030	9,806	0.00%
657	FNMA	USD	7.500	12/1/2024	691	0.00%
6,312	FNMA	USD	7.500	7/1/2030	7,288	0.00%
8,829	FNMA	USD	7.500	2/1/2032	10,219	0.00%
26,356,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	29,000,950	0.31%
11,401,000	Ford Motor Credit Co. LLC	USD	3.336	3/18/2021	11,431,439	0.12%
26,285,000	Ford Motor Credit Co. LLC	USD	5.750	2/1/2021	26,416,424	0.28%
15,580,000	Ford Motor Credit Co. LLC	USD	5.875	8/2/2021	15,949,868	0.17%
9,785,000	Freepport-McMoRan, Inc.	USD	4.625	8/1/2030	10,836,886	0.12%
16,620,000	Fresnillo PLC	USD	4.250	10/2/2050	17,858,853	0.19%
4,628,000	GATX Corp.	USD	4.000	6/30/2030	5,424,648	0.06%
16,591,000	General Electric Co.	USD	4.250	5/1/2040	18,883,584	0.20%
4,181,000	General Electric Co.	USD	4.350	5/1/2050	4,930,823	0.05%
20,253,000	General Motors Co.	USD	5.000	4/1/2035	24,275,612	0.26%
7,913,000	General Motors Financial Co., Inc.	USD	2.900	2/26/2025	8,383,571	0.09%
3,816,000	Georgetown University (The), Class A	USD	5.215	10/1/2118	5,033,951	0.05%
3,560,000	Georgetown University (The), Series B	USD	4.315	4/1/2049	4,415,787	0.05%
31,735,000	Glencore Funding LLC	USD	2.500	9/1/2030	31,643,602	0.34%
5,757	GNMA	USD	3.640	8/20/2062	5,831	0.00%
19,632	GNMA	USD	3.674	1/20/2063	19,856	0.00%
28,224	GNMA	USD	3.772	12/20/2062	28,847	0.00%
15,824	GNMA	USD	3.865	5/20/2063	16,229	0.00%
12,418	GNMA	USD	3.875	11/20/2062	12,748	0.00%
65,227	GNMA	USD	3.896	11/20/2062	66,567	0.00%
42,291	GNMA	USD	4.049	7/20/2063	43,574	0.00%
82,451	GNMA	USD	4.134	7/20/2063	84,192	0.00%
35,418	GNMA	USD	4.304	5/20/2063	36,341	0.00%
5,495	GNMA	USD	4.326	8/20/2061	6,119	0.00%
8,145	GNMA	USD	4.390	10/20/2062	8,172	0.00%
4,920,535	GNMA	USD	4.407	11/20/2066	5,523,308	0.06%
9,320,688	GNMA	USD	4.408	12/20/2066	10,622,590	0.11%
2,667,458	GNMA	USD	4.435	10/20/2066	3,029,301	0.03%
3,375,336	GNMA	USD	4.458	2/20/2066	3,799,572	0.04%
1,663,525	GNMA	USD	4.469	2/20/2066	1,888,542	0.02%
2,750,286	GNMA	USD	4.504	9/20/2066	3,130,085	0.03%
4,247,392	GNMA	USD	4.521	6/20/2066	4,796,713	0.05%
4,380,575	GNMA	USD	4.524	2/20/2065	4,778,634	0.05%
3,450,698	GNMA	USD	4.526	6/20/2066	3,884,523	0.04%
4,314,601	GNMA	USD	4.535	12/20/2064	4,749,368	0.05%
3,382,311	GNMA	USD	4.546	6/20/2066	3,845,120	0.04%
2,182,831	GNMA	USD	4.557	4/20/2066	2,445,378	0.03%
3,324,526	GNMA	USD	4.560	12/20/2063	3,575,246	0.04%
5,544,632	GNMA	USD	4.577	2/20/2065	6,164,731	0.07%
8,918,657	GNMA	USD	4.579	12/20/2066	10,191,375	0.11%
3,204,496	GNMA	USD	4.585	6/20/2064	3,494,786	0.04%
6,037,821	GNMA	USD	4.589	12/20/2064	6,636,084	0.07%

Loomis Sayles Core Plus Bond Fund

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
2,005,903	GNMA	USD	4.591	1/20/2065	2,202,159	0.02%
4,251,584	GNMA	USD	4.611	1/20/2065	4,728,255	0.05%
5,310,697	GNMA	USD	4.622	10/20/2064	5,836,509	0.06%
22,028	GNMA	USD	4.630	12/20/2061	22,496	0.00%
2,435,508	GNMA	USD	4.632	3/20/2065	2,695,916	0.03%
4,130,628	GNMA	USD	4.633	3/20/2066	4,702,560	0.05%
762,328	GNMA	USD	4.637	1/20/2064	820,288	0.01%
124,999	GNMA	USD	4.650	1/20/2061	125,629	0.00%
2,839,188	GNMA	USD	4.667	1/20/2064	3,054,954	0.03%
4,509,767	GNMA	USD	4.672	6/20/2064	4,941,058	0.05%
7	GNMA	USD	4.700	10/20/2061	6	0.00%
93,086	GNMA	USD	4.700	4/20/2062	97,487	0.00%
11,047	GNMA	USD	4.700	6/20/2062	11,198	0.00%
14,892	GNMA	USD	4.700	7/20/2062	15,149	0.00%
3,574,558	GNMA	USD	4.710	1/20/2064	3,894,702	0.04%
180,635	GNMA	USD	5.500	4/15/2038	212,119	0.00%
24,427	GNMA	USD	6.000	1/15/2029	28,822	0.00%
10,133	GNMA	USD	6.000	4/15/2038	12,238	0.00%
5,345	GNMA	USD	6.500	1/15/2029	5,918	0.00%
6,872	GNMA	USD	6.500	2/15/2031	7,611	0.00%
16,556	GNMA	USD	6.500	9/15/2032	18,366	0.00%
2,921	GNMA	USD	6.500	9/15/2032	3,323	0.00%
45,747	GNMA	USD	7.000	9/15/2025	47,501	0.00%
2,920	GNMA	USD	7.500	10/15/2025	2,964	0.00%
1,386	GNMA	USD	7.500	7/15/2030	1,595	0.00%
147	GNMA	USD	8.500	10/15/2022	146	0.00%
12,057,000	Goldman Sachs Group, Inc. (The)	USD	3.625	1/22/2023	12,853,853	0.14%
14,766,000	Goldman Sachs Group, Inc. (The)	USD	6.750	10/1/2037	22,625,454	0.24%
5,000,000	Goldman Sachs Group, Inc. (The), (fixed rate to 6/5/2027, variable rate thereafter)	USD	3.691	6/5/2028	5,733,579	0.06%
353,026	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	USD	0.490	10/20/2060	352,454	0.00%
353,153	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	USD	0.660	8/20/2062	354,027	0.00%
230,955	Government National Mortgage Association, Series 2013-H01, Class FA	USD	1.650	1/20/2063	230,196	0.00%
368,639	Government National Mortgage Association, Series 2013-H03, Class HA	USD	1.750	12/20/2062	365,890	0.00%
403,789	Government National Mortgage Association, Series 2013-H04, Class BA	USD	1.650	2/20/2063	402,693	0.00%
723,319	Government National Mortgage Association, Series 2013-H07, Class DA	USD	2.500	3/20/2063	723,247	0.01%
2,363,260	Government National Mortgage Association, Series 2013-H10, Class PA	USD	2.500	4/20/2063	2,388,642	0.03%
10,780,879	Government National Mortgage Association, Series 2015-H10, Class JA	USD	2.250	4/20/2065	10,991,334	0.12%
36,514	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	USD	0.420	5/20/2063	36,252	0.00%
2,255,000	Gray Oak Pipeline LLC	USD	2.600	10/15/2025	2,289,804	0.02%
1,100,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,131,708	0.01%
4,935,000	Group 1 Automotive, Inc.	USD	4.000	8/15/2028	5,049,885	0.05%
3,490,000	Gruma SAB de CV	USD	4.875	12/1/2024	3,904,471	0.04%
60,490,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	2,208,171	0.02%
6,300,639	GS Mortgage Securities Trust, Series 2011-GC5, Class C	USD	5.555	8/10/2044	5,949,732	0.06%
7,385,712	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	USD	2.911	2/13/2053	8,172,141	0.09%
959,000	Hanesbrands, Inc.	USD	4.625	5/15/2024	1,008,147	0.01%
3,726,000	Hanesbrands, Inc.	USD	4.875	5/15/2026	4,005,449	0.04%
5,626,000	Hanesbrands, Inc.	USD	5.375	5/15/2025	5,988,201	0.06%
6,911,000	Hasbro, Inc.	USD	3.550	11/19/2026	7,625,169	0.08%
987,000	Hasbro, Inc.	USD	3.900	11/19/2029	1,104,800	0.01%
8,685,000	Hewlett Packard Enterprise Co.	USD	4.450	10/2/2023	9,559,231	0.10%
5,505,000	Hewlett Packard Enterprise Co.	USD	4.650	10/1/2024	6,244,604	0.07%
17,506,000	Hewlett Packard Enterprise Co.	USD	6.200	10/15/2035	22,425,674	0.24%
2,605,000	HSBC Holdings PLC	USD	4.950	3/31/2030	3,245,637	0.03%
18,906,000	Huntington Bancshares, Inc.	USD	2.625	8/6/2024	20,240,080	0.22%
4,685,000	Huntington Ingalls Industries, Inc.	USD	4.200	5/1/2030	5,559,249	0.06%
2,440,000	Hyundai Capital America	USD	2.375	10/15/2027	2,517,398	0.03%
11,596,000	Hyundai Capital America	USD	2.650	2/10/2025	12,104,407	0.13%
8,345,000	Hyundai Capital America	USD	3.000	2/10/2027	8,819,101	0.09%
5,995,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	6,324,724	0.07%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,609,000	Indonesia Government International Bond	USD	3.700	1/8/2022	7,854,617	0.08%
3,712,000	International Lease Finance Corp.	USD	5.875	8/15/2022	3,996,959	0.04%
22,854,995	Invitation Homes Trust, Series 2018-SFR2, Class A, 1-month LIBOR + 0.900%					
15,150,000	Iron Mountain, Inc.	USD	1.041	6/17/2037	22,890,611	0.25%
18,479,000	iStar, Inc.	USD	4.500	2/15/2031	15,454,211	0.17%
1,418,999	iStar, Inc.	USD	4.250	8/1/2025	17,970,826	0.19%
23,745,000	J2 Global, Inc.	USD	4.750	10/1/2024	1,418,999	0.02%
7,010,000	Jabil, Inc.	USD	4.625	10/15/2030	24,631,874	0.26%
9,695,000	Jagged Peak Energy LLC	USD	3.000	1/15/2031	7,315,128	0.08%
4,547,000	John Deere Capital Corp., MTN	USD	5.875	5/1/2026	10,055,653	0.11%
14,082,000	JPMorgan Chase & Co., (fixed rate to 5/13/2030, variable rate thereafter)	USD	2.600	3/7/2024	4,858,363	0.05%
10,366,000	JPMorgan Chase & Co.	USD	2.956	5/13/2031	15,373,571	0.16%
9,705,000	JPMorgan Chase & Co.	USD	3.200	1/25/2023	10,986,236	0.12%
22,401,000	JPMorgan Chase & Co.	USD	4.350	8/15/2021	9,974,706	0.11%
31,750,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	4.500	1/24/2022	23,469,974	0.25%
4,355,000	Ken Garff Automotive LLC	USD	2.739	10/15/2030	34,427,616	0.37%
2,415,000	Kimberly-Clark de Mexico SAB de CV	USD	4.875	9/15/2028	4,420,324	0.05%
2,426,000	Kinder Morgan Energy Partners LP	USD	2.431	7/1/2031	2,486,314	0.03%
11,760,000	Kinder Morgan Energy Partners LP	USD	4.150	2/1/2024	2,642,905	0.03%
4,615,000	Kinder Morgan, Inc.	USD	4.300	5/1/2024	12,958,174	0.14%
17,068,000	Kinder Morgan, Inc.	USD	5.000	2/15/2021	4,639,529	0.05%
30,516,000	Kingdom of Saudi Arabia	USD	5.625	11/15/2023	19,291,829	0.21%
12,325,000	Klabin Austria GmbH	USD	3.250	10/26/2026	33,648,771	0.36%
9,845,000	Koppers, Inc.	USD	7.000	4/3/2049	15,437,308	0.17%
13,061,000	Kraft Heinz Foods Co.	USD	6.000	2/15/2025	10,152,655	0.11%
9,783,000	Lamar Media Corp.	USD	3.875	5/15/2027	14,138,186	0.15%
5,486,000	Lamar Media Corp.	USD	3.750	2/15/2028	9,880,829	0.11%
3,493,317	Lanark Master Issuer PLC, Series 2019-1A, Class 1A1, 3-month LIBOR + 0.770%	USD	4.000	2/15/2030	5,705,987	0.06%
17,499,000	Lear Corp.	USD	1.026	12/22/2069	3,497,343	0.04%
275,000	Lennar Corp.	USD	5.250	5/15/2049	20,969,318	0.22%
1,291,000	Lennar Corp.	USD	4.500	4/30/2024	304,248	0.00%
10,165,000	Leviathan Bond Ltd.	USD	4.750	11/15/2022	1,374,862	0.01%
7,006,000	Liberty Mutual Group, Inc.	USD	6.125	6/30/2025	10,938,962	0.12%
11,485,000	Lithia Motors, Inc.	USD	3.950	5/15/2060	8,356,218	0.09%
3,235,000	Lloyds Banking Group PLC	USD	4.375	1/15/2031	12,188,455	0.13%
3,755,000	Lloyds Banking Group PLC	USD	3.000	1/11/2022	3,326,020	0.04%
25,075,000	Lloyds Banking Group PLC	USD	3.100	7/6/2021	3,816,377	0.04%
6,375,000	LYB International Finance III LLC	USD	4.344	1/9/2048	31,310,913	0.34%
21,165,000	Marriott International, Inc.	USD	2.250	10/1/2030	6,513,005	0.07%
11,015,900(+)	Mexican Fixed Rate Bonds, Series M	MXN	3.500	10/15/2032	23,058,340	0.25%
3,410,100(+)	Mexican Fixed Rate Bonds, Series M	MXN	5.750	3/5/2026	56,167,312	0.60%
13,889,631(+)	Mexican Fixed Rate Bonds, Series M 20	MXN	6.500	6/10/2021	17,033,921	0.18%
3,153,000	Mexico City Airport Trust	USD	8.500	5/31/2029	82,319,614	0.88%
20,005,000	Mexico Government International Bond	USD	5.500	7/31/2047	3,093,533	0.03%
11,585,000	Microchip Technology, Inc.	USD	3.771	5/24/2061	19,998,597	0.21%
7,134,000	Microchip Technology, Inc.	USD	2.670	9/1/2023	12,156,115	0.13%
12,669,000	Micron Technology, Inc.	USD	4.333	6/1/2023	7,723,638	0.08%
1,222,072	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	USD	2.497	4/24/2023	13,217,801	0.14%
2,660,000	Millicom International Cellular S.A.	USD	2.500	4/25/2057	1,234,688	0.01%
3,759,000	Millicom International Cellular S.A.	USD	4.500	4/27/2031	2,864,393	0.03%
21,858,000	Mohawk Industries, Inc.	USD	6.625	10/15/2026	4,073,815	0.04%
6,887,000	Molex Electronic Technologies LLC	USD	3.625	5/15/2030	24,336,259	0.26%
6,000,000	Morgan Stanley, (fixed rate to 7/22/2027, variable rate thereafter)	USD	3.900	4/15/2025	7,088,459	0.08%
3,210,000	Morgan Stanley, GMTN	USD	3.591	7/22/2028	6,825,113	0.07%
11,914,000	Morgan Stanley, GMTN	USD	3.700	10/23/2024	3,568,729	0.04%
20,667,000	Morgan Stanley, Series F	USD	5.500	7/28/2021	12,311,089	0.13%
16,373,000	National Rural Utilities Cooperative Finance Corp., (fixed rate to 4/30/2023, variable rate thereafter)	USD	3.875	4/29/2024	22,852,227	0.24%
15,854,000	Nationwide Building Society, (fixed rate to 4/26/2022, variable rate thereafter)	USD	4.750	4/30/2043	17,242,405	0.18%
11,553,000	Navient Corp.	USD	3.622	4/26/2023	16,480,933	0.18%
1,016,000	Navient Corp.	USD	5.000	3/15/2027	11,437,469	0.12%
1,068,000	Navient Corp.	USD	5.875	10/25/2024	1,060,449	0.01%
8,451,000	Navient Corp., MTN	USD	6.750	6/15/2026	1,148,099	0.01%
3,161,000	Newell Brands, Inc.	USD	6.125	3/25/2024	8,935,325	0.10%
8,595,000	Nissan Motor Co. Ltd.	USD	4.875	6/1/2025	3,492,904	0.04%
16,460,000	Nissan Motor Co. Ltd.	USD	3.043	9/15/2023	8,936,981	0.10%
9,994,000	Northwestern Mutual Life Insurance Co. (The)	USD	3.522	9/17/2025	17,176,348	0.18%
16,257,000	NVR, Inc.	USD	3.625	9/30/2059	11,504,660	0.12%
		USD	3.000	5/15/2030	17,682,745	0.19%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
14,036,000	Occidental Petroleum Corp.	USD	2.600	8/13/2021	13,895,639	0.15%
7,685,000	Occidental Petroleum Corp.	USD	5.875	9/1/2025	7,760,312	0.08%
19,790,000	OCP S.A.	USD	5.625	4/25/2024	21,673,769	0.23%
3,009,000	Ohio Power Co., Series P	USD	2.600	4/1/2030	3,299,929	0.04%
3,445,000	OneAmerica Financial Partners, Inc.	USD	4.250	10/15/2050	3,710,574	0.04%
6,354,000	ONEOK, Inc.	USD	5.850	1/15/2026	7,423,812	0.08%
4,625,842	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	USD	4.000	4/25/2048	4,785,128	0.05%
6,982,000	Ooredoo International Finance Ltd.	USD	3.250	2/21/2023	7,295,630	0.08%
10,400,000	Ooredoo International Finance Ltd.	USD	3.875	1/31/2028	11,884,079	0.13%
12,223,000	Orbia Advance Corp. SAB de CV	USD	5.875	9/17/2044	14,652,442	0.16%
10,599,000	Orbia Advance Corp. SAB de CV	USD	6.750	9/19/2042	13,817,491	0.15%
8,129,000	Owens Corning	USD	4.200	12/1/2024	9,032,736	0.10%
4,394,666	Pan American Energy LLC	USD	7.875	5/7/2021	4,432,371	0.05%
19,569,000	Panama Government International Bond	USD	4.500	4/1/2056	24,852,629	0.27%
17,790,000	Partners Healthcare System, Inc., Series 2020	USD	3.342	7/1/2060	19,767,377	0.21%
5,055,000	Pattern Energy Operations LP/Pattern Energy Operations, Inc.	USD	4.500	8/15/2028	5,408,849	0.06%
3,337,000	Peruvian Government International Bond	USD	2.392	1/23/2026	3,512,191	0.04%
2,207,000	PG&E Corp.	USD	5.000	7/1/2028	2,355,971	0.03%
1,647,000	PG&E Corp.	USD	5.250	7/1/2030	1,795,229	0.02%
2,886,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	3,006,772	0.03%
13,471,080	Planet Fitness Master Issuer LLC, Series 2018- 1A, Class A21	USD	4.262	9/5/2048	13,429,049	0.14%
17,572,000	PNC Bank NA, (fixed rate to 12/9/2021, variable rate thereafter)	USD	2.028	12/9/2022	17,873,324	0.19%
16,271,000	Post Holdings, Inc.	USD	4.625	4/15/2030	16,993,106	0.18%
15,455,000	Prosus NV	USD	3.680	1/21/2030	16,854,358	0.18%
14,843,000	Prosus NV	USD	4.850	7/6/2027	17,074,198	0.18%
8,368,000	Qatar Government International Bond	USD	4.400	4/16/2050	11,072,118	0.12%
17,845,000	Qorvo, Inc.	USD	3.375	4/1/2031	18,160,855	0.19%
8,511,000	Quest Diagnostics, Inc.	USD	2.800	6/30/2031	9,354,145	0.10%
2,235,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	2,221,343	0.02%
9,190,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	9,304,874	0.10%
6,695,000	Rattler Midstream LP	USD	5.625	7/15/2025	7,067,408	0.08%
13,257,000	Raytheon Technologies Corp.	USD	2.250	7/1/2030	14,045,891	0.15%
5,010,000	Realty Income Corp.	USD	3.250	1/15/2031	5,661,028	0.06%
10,561,000	Republic of Oman	USD	3.875	3/8/2022	10,522,451	0.11%
524,841,000	Republic of Uruguay	UYU	8.500	3/15/2028	12,937,212	0.14%
280,039,000	Republic of Uruguay	UYU	9.875	6/20/2022	6,791,355	0.07%
8,705,000	Roper Technologies, Inc.	USD	1.400	9/15/2027	8,809,251	0.09%
4,179,000	RPM International, Inc.	USD	3.450	11/15/2022	4,322,508	0.05%
10,405,000	Ryder System, Inc., MTN	USD	2.500	9/1/2024	11,028,775	0.12%
5,570,000	Sabre GBLB, Inc.	USD	7.375	9/1/2025	6,001,674	0.06%
1,652,000	Sabre GBLB, Inc.	USD	9.250	4/15/2025	1,932,013	0.02%
2,506,660	Santander Drive Auto Receivables Trust, Series 2018-2, Class C	USD	3.350	7/17/2023	2,530,606	0.03%
1,574,977	Santander Drive Auto Receivables Trust, Series 2019-3, Class A3	USD	2.160	11/15/2022	1,578,757	0.02%
8,661,000	Santander UK Group Holdings PLC	USD	5.625	9/15/2045	11,822,310	0.13%
13,095,000	Saudi Arabian Oil Co.	USD	3.500	11/24/2070	13,237,927	0.14%
11,680,000	Saudi Arabian Oil Co.	USD	4.375	4/16/2049	14,211,377	0.15%
1,538,000	Science Applications International Corp.	USD	4.875	4/1/2028	1,622,589	0.02%
2,307,000	Seagate HDD Cayman	USD	4.125	1/15/2031	2,601,409	0.03%
7,950,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	8,069,249	0.09%
1,325,287	Sequoia Mortgage Trust, Series 2017-CH1, Class A1	USD	4.000	8/25/2047	1,377,317	0.01%
786,924	Sequoia Mortgage Trust, Series 2017-CH2, Class A10	USD	4.000	12/25/2047	791,775	0.01%
2,908,990	Sequoia Mortgage Trust, Series 2018-CH1, Class A1	USD	4.000	2/25/2048	2,981,938	0.03%
5,767,387	Sequoia Mortgage Trust, Series 2018-CH3, Class A2	USD	4.000	8/25/2048	5,931,958	0.06%
8,886,000	SM Energy Co.	USD	10.000	1/15/2025	9,038,305	0.10%
1,790,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,862,322	0.02%
12,792,000	Sociedad Quimica y Minera de Chile S.A.	USD	4.250	1/22/2050	14,372,578	0.15%
29,676,000	Societe Generale S.A.	USD	2.625	1/22/2025	31,220,150	0.33%
4,229,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	USD	2.540	5/15/2046	4,371,787	0.05%
15,670,000	Southwest Airlines Co.	USD	5.125	6/15/2027	18,235,699	0.20%
25,261,000	Standard Chartered PLC, (fixed rate to 1/30/2025, variable rate thereafter)	USD	2.819	1/30/2026	26,607,616	0.29%
4,783,000	Starbucks Corp.	USD	3.350	3/12/2050	5,241,453	0.06%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
21,559,000	Starbucks Corp.	USD	3.500	11/15/2050	24,728,935	0.26%
11,230,000	State of Qatar	USD	3.875	4/23/2023	12,055,022	0.13%
3,816,000	Steel Dynamics, Inc.	USD	2.400	6/15/2025	4,035,386	0.04%
1,889,000	Steel Dynamics, Inc.	USD	3.450	4/15/2030	2,122,946	0.02%
11,416,000	Stryker Corp.	USD	1.950	6/15/2030	11,818,342	0.13%
16,310,000	Sumitomo Mitsui Financial Group, Inc.	USD	1.474	7/8/2025	16,688,275	0.18%
20,961,000	Sumitomo Mitsui Financial Group, Inc.	USD	2.696	7/16/2024	22,395,609	0.24%
13,675,000	Sumitomo Mitsui Financial Group, Inc.	USD	3.040	7/16/2029	15,197,810	0.16%
1,245,000	Summit Materials LLC/Summit Materials Finance Corp.	USD	5.250	1/15/2029	1,297,911	0.01%
4,475,000	Sunoco Logistics Partners Operations LP	USD	5.400	10/1/2047	4,799,987	0.05%
9,550,000	Suzano Austria GmbH	USD	3.750	1/15/2031	10,065,699	0.11%
22,875,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	26,245,401	0.28%
22,097,000	Telefonica Emisiones S.A.	USD	5.462	2/16/2021	22,324,377	0.24%
13,343,000	Tencent Holdings Ltd.	USD	3.290	6/3/2060	13,878,817	0.15%
44,487,000	Tennessee Valley Authority	USD	4.250	9/15/2065	66,793,995	0.72%
8,587,000	Tennessee Valley Authority	USD	4.625	9/15/2060	13,379,520	0.14%
6,077,000	Tennessee Valley Authority	USD	4.875	1/15/2048	9,237,650	0.10%
10,402,000	Tennessee Valley Authority	USD	5.250	9/15/2039	15,717,213	0.17%
11,755,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	11,137,861	0.12%
8,496,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.125	1/31/2025	9,284,088	0.10%
5,829,000	Texas Instruments, Inc.	USD	2.250	9/4/2029	6,324,974	0.07%
29,465,000	Textron, Inc.	USD	3.000	6/1/2030	31,564,619	0.34%
28,400,000	Thaioil Treasury Center Co. Ltd.	USD	4.875	1/23/2043	33,066,687	0.35%
6,120,000	Time Warner Cable LLC	USD	4.500	9/15/2042	7,060,376	0.08%
877,000	Time Warner Cable LLC	USD	5.500	9/1/2041	1,105,720	0.01%
2,514,000	Time Warner Cable LLC	USD	5.875	11/15/2040	3,257,805	0.03%
8,019,000	Time Warner Cable LLC	USD	6.550	5/1/2037	11,095,848	0.12%
1,911,000	Time Warner Cable LLC	USD	6.750	6/15/2039	2,718,495	0.03%
24,004,000	Toronto-Dominion Bank (The), MTN	USD	2.650	6/12/2024	25,672,995	0.27%
1,454,000	Towd Point Mortgage Trust, Series 2015-1, Class A5	USD	3.553	10/25/2053	1,528,807	0.02%
2,142,895	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	USD	2.750	11/25/2060	2,150,140	0.02%
4,763,689	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	5,121,460	0.05%
3,327,668	Towd Point Mortgage Trust, Series 2016-2, Class A1A	USD	2.750	8/25/2055	3,395,289	0.04%
5,712,060	Towd Point Mortgage Trust, Series 2016-2, Class M2	USD	3.000	8/25/2055	6,016,394	0.06%
9,898,504	Towd Point Mortgage Trust, Series 2018-3, Class A1	USD	3.750	5/25/2058	10,567,769	0.11%
9,825,000	Toyota Motor Corp.	USD	2.358	7/2/2024	10,426,150	0.11%
16,490,000	Toyota Motor Credit Corp., MTN	USD	1.800	2/13/2025	17,233,920	0.18%
7,987,000	Transelec S.A.	USD	4.250	1/14/2025	8,695,845	0.09%
4,158,000	Transelec S.A.	USD	4.625	7/26/2023	4,501,075	0.05%
7,297,680	Transocean Guardian Ltd.	USD	5.875	1/15/2024	5,765,166	0.06%
10,376,000	Transportadora de Gas Internacional S.A. E.S.P.	USD	5.550	11/1/2028	12,259,243	0.13%
91,965,000	U.S. Treasury Bond	USD	1.125	5/15/2040	88,501,942	0.95%
95,590,000	U.S. Treasury Bond	USD	1.375	8/15/2050	91,019,602	0.97%
20,950,000	U.S. Treasury Bond	USD	1.625	11/15/2050	21,221,694	0.23%
8,118,700	U.S. Treasury Bond	USD	3.000	11/15/2045	10,706,534	0.11%
32,376,600	U.S. Treasury Bond	USD	3.375	11/15/2048	46,156,889	0.49%
18,132,000	U.S. Treasury Bond	USD	4.500	2/15/2036	26,940,184	0.29%
24,569,492	U.S. Treasury Inflation Indexed Bond	USD	0.250	2/15/2050	29,128,923	0.31%
62,584,683	U.S. Treasury Inflation Indexed Bond	USD	0.750	2/15/2042	79,163,103	0.85%
46,610,046	U.S. Treasury Inflation Indexed Bond	USD	0.875	2/15/2047	62,311,197	0.67%
2,596,029	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2046	3,520,661	0.04%
67,820,327	U.S. Treasury Inflation Indexed Bond	USD	1.000	2/15/2049	95,044,712	1.02%
104,781,700	U.S. Treasury Note	USD	0.250	5/31/2025	104,470,628	1.12%
118,895,000	U.S. Treasury Note	USD	0.375	11/30/2025	118,987,885	1.27%
131,145,000	U.S. Treasury Note	USD	0.375	9/30/2027	129,198,315	1.38%
58,970,000	U.S. Treasury Note	USD	0.625	11/30/2027	59,025,283	0.63%
123,300,000	U.S. Treasury Note	USD	0.875	11/15/2030	123,704,577	1.32%
15,198,600	U.S. Treasury Note	USD	1.500	2/15/2030	16,163,947	0.17%
43,483,600	U.S. Treasury Note	USD	2.375	5/15/2029	49,336,899	0.53%
35,509,300	U.S. Treasury Note	USD	2.625	2/15/2029	40,923,080	0.44%
50,850,300	U.S. Treasury Note	USD	2.875	8/15/2028	59,282,311	0.63%
151,082,300	U.S. Treasury Note	USD	3.125	11/15/2028	179,551,870	1.92%
7,736,960	UBS-Barclays Commercial Mortgage Trust, Series 2013-C5, Class A4	USD	3.185	3/10/2046	8,067,045	0.09%
17,755,000	Ukraine Government International Bond	USD	7.253	3/15/2033	18,867,172	0.20%
10,726,000	Ultrapar International S.A.	USD	5.250	10/6/2026	11,769,209	0.13%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
239,194,000	UMBS® (TBA)	USD	2.000	1/1/2051	247,962,320	2.66%
156,934,000	UMBS® (TBA)	USD	2.500	1/1/2051	164,133,586	1.76%
36,530,000	UMBS® (TBA)	USD	4.000	12/1/2050	38,971,516	0.42%
6,213,000	Univar Solutions USA, Inc.	USD	5.125	12/1/2027	6,555,956	0.07%
5,620,000	University of Pennsylvania	USD	3.610	2/15/2119	6,197,178	0.07%
16,530,000	University of Virginia, Revenue Bond, Series A	USD	3.227	9/1/2119	16,782,742	0.18%
104,240,000	Uruguay Government International Bond	UYU	8.500	3/15/2028	2,569,491	0.03%
9,945,000	Vale Overseas Ltd.	USD	3.750	7/8/2030	10,939,499	0.12%
2,838,000	Valvoline, Inc.	USD	4.250	2/15/2030	2,986,994	0.03%
6,422,000	Valvoline, Inc.	USD	4.375	8/15/2025	6,639,126	0.07%
6,460,000	ViacomCBS, Inc.	USD	4.200	5/19/2032	7,658,293	0.08%
3,251,000	Viatrix, Inc.	USD	4.000	6/22/2050	3,709,455	0.04%
2,895,000	Virginia Electric & Power Co., Class A	USD	2.875	7/15/2029	3,243,120	0.03%
7,946,000	Volkswagen Group of America Finance LLC	USD	3.200	9/26/2026	8,777,530	0.09%
12,887,000	Volkswagen Group of America Finance LLC	USD	3.750	5/13/2030	14,937,954	0.16%
6,085,000	Welltower, Inc.	USD	2.750	1/15/2031	6,374,860	0.07%
1,888,000	WestRock RKT LLC	USD	4.900	3/1/2022	1,990,737	0.02%
5,578,578	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class D	USD	5.383	6/15/2044	4,907,523	0.05%
12,185,000	Whirlpool Corp.	USD	4.750	2/26/2029	14,937,420	0.16%
3,318,000	Whirlpool Corp., MTN	USD	4.850	6/15/2021	3,396,213	0.04%
20,876,000	Williams Cos., Inc. (The)	USD	3.500	11/15/2030	23,243,408	0.25%
4,405,000	Willis North America, Inc.	USD	2.950	9/15/2029	4,862,319	0.05%
3,010,000	Willis Towers Watson PLC	USD	5.750	3/15/2021	3,055,383	0.03%
10,552,000	World Financial Network Credit Card Master Trust, Series 2016-A, Class A	USD	2.030	4/15/2025	10,645,619	0.11%
17,703,000	WPX Energy, Inc.	USD	4.500	1/15/2030	18,487,242	0.20%
2,796,000	WRKCo, Inc.	USD	3.000	6/15/2033	3,052,668	0.03%
4,054,000	Xcel Energy, Inc.	USD	3.400	6/1/2030	4,660,339	0.05%
18,649,000	Xilinx, Inc.	USD	2.375	6/1/2030	19,591,347	0.21%
	Total				8,438,058,719	90.37%
Senior Loans						
18,356,288	1011778 B.C. Unlimited Liability Co., Term Loan B4, 1-month LIBOR + 1.750%	USD	1.896	11/19/2026	17,822,854	0.19%
2,697,463	Altra Industrial Motion Corp., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.146	10/1/2025	2,650,257	0.03%
8,217,274	Asurion LLC, 2017 Term Loan B4, 1-month LIBOR + 3.000%	USD	3.146	8/4/2022	8,176,188	0.09%
4,113,201	Asurion LLC, 2018 Term Loan B6, 1-month LIBOR + 3.000%	USD	3.146	11/3/2023	4,067,791	0.04%
5,171,643	Bausch Health Cos., Inc., Term Loan B, 1-month LIBOR + 2.750%	USD	2.893	11/27/2025	5,087,604	0.05%
6,741,428	Change Healthcare Holdings LLC, 2017 Term Loan B, LIBOR + 2.500%	USD	3.500	3/1/2024	6,674,890	0.07%
4,408,343	Churchill Downs, Inc., 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.150	12/27/2024	4,323,835	0.05%
11,162,032	Coty, Inc., 2018 USD Term Loan B, 1-month LIBOR + 2.250%	USD	2.377	4/7/2025	10,486,283	0.11%
12,341,057	CSC Holdings LLC, 2017 Term Loan B1, 1-month LIBOR + 2.250%	USD	2.389	7/17/2025	12,014,883	0.13%
408,285	Energizer Holdings, Inc., 2018 Term Loan B, 1-month LIBOR + 2.250%	USD	2.438	12/17/2025	406,754	0.00%
10,488,551	Entercom Media Corp., 2019 Term Loan, 1-month LIBOR + 2.500%	USD	2.643	11/18/2024	10,116,207	0.11%
1,362,589	FrontDoor, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	6.875	8/16/2025	1,348,963	0.01%
4,975,403	Grifols Worldwide Operations USA, Inc., USD 2019 Term Loan B, 1 Week LIBOR + 2.000%	USD	2.095	11/15/2027	4,895,249	0.05%
9,879,062	Iron Mountain, Inc., 2018 Term Loan B, 1-month LIBOR + 1.750%	USD	1.896	1/2/2026	9,640,285	0.10%
2,752,200	KAR Auction Services, Inc., 2019 Term Loan B6, 1-month LIBOR + 2.250%	USD	2.438	9/19/2026	2,683,395	0.03%
3,468,383	Lamar Media Corp., 2020 Term Loan B, 1-month LIBOR + 1.500%	USD	1.627	2/5/2027	3,348,723	0.04%
3,287,231	Meredith Corp., 2020 Term Loan B2, 1-month LIBOR + 2.500%	USD	2.646	1/31/2025	3,225,595	0.03%
18,065,985	Nielsen Finance LLC, USD Term Loan B4, 1-month LIBOR + 2.000%	USD	2.127	10/4/2023	17,874,124	0.19%
10,004,925	Pacific Gas & Electric Co., 2020 Term Loan, 3-month LIBOR + 4.500%	USD	5.500	6/23/2025	10,067,456	0.11%
2,611,771	Plastipak Packaging, Inc., 2018 Term Loan B, 1-month LIBOR + 2.500%	USD	2.650	10/14/2024	2,572,046	0.03%
4,379,905	RE/MAX International, Inc., 2016 Term Loan B, 3-month LIBOR + 2.750%	USD	3.500	12/15/2023	4,347,055	0.05%

Loomis Sayles Core Plus Bond Fund

Investments as of November 30, 2020 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,944,855	Sabre GBLB, Inc., 2018 Term Loan B, 1-month LIBOR + 2.000%	USD	2.146	2/22/2024	1,850,043	0.02%
5,989,500	Sinclair Television Group, Inc., Term Loan B2B, 1-month LIBOR + 2.500%	USD	2.650	9/30/2026	5,851,023	0.06%
9,689,545	SS&C Technologies Inc., 2018 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.896	4/16/2025	9,549,628	0.10%
18,147,783	Summit Materials Cos. I, LLC, 2017 Term Loan B, 1-month LIBOR + 2.000%	USD	2.146	11/21/2024	17,807,512	0.19%
12,340,968	Trans Union LLC, 2019 Term Loan B5, 1-month LIBOR + 1.750%	USD	1.896	11/16/2026	12,152,398	0.13%
9,663,836	Uber Technologies, Inc., 2018 Incremental Term Loan, 1-month LIBOR + 3.500%	USD	3.646	7/13/2023	9,607,979	0.10%
2,686,900	USI, Inc., 2017 Repriced Term Loan, 3-month LIBOR + 3.000%	USD	3.220	5/16/2024	2,628,352	0.03%
2,109,063	USI, Inc., 2019 Incremental Term Loan B, 3-month LIBOR + 4.000%	USD	4.220	12/2/2026	2,099,044	0.02%
4,112,800	Venator Materials Corp., Term Loan B, 1-month LIBOR + 3.000%	USD	3.146	8/8/2024	3,972,718	0.04%
12,405,000	Virgin Media Bristol LLC, USD Term Loan N, 1-month LIBOR + 2.500%	USD	2.641	1/31/2028	12,155,660	0.13%
1,487,781	Visteon Corp., 2018 Term Loan B, LIBOR + 1.750%	USD	1.908	3/25/2024	1,476,622	0.02%
	Total				220,981,416	2.37%
Preferred Stocks						
16,673,000	NBCUniversal Enterprise, Inc.		5.250		17,006,460	0.18%
Common Stocks						
77,870	Paragon Offshore Ltd., Litigation Units, Class A				—	0.00%
116,806	Paragon Offshore Ltd., Litigation Units, Class B				759,239	0.01%
	Total				759,239	0.01%
Short-Term Investments						
292,291,568	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	12/1/2020	292,291,568	3.13%
96,810,000	U.S. Treasury Bills	0.031-0.055(††)		12/3/2020	96,809,717	1.04%
99,120,000	U.S. Treasury Bills	0.050(††)		12/15/2020	99,117,688	1.06%
135,795,000	U.S. Treasury Bills	0.086(††)		1/28/2021	135,775,857	1.45%
106,600,000	U.S. Treasury Bills	0.087(††)		12/1/2020	106,600,000	1.14%
322,645,000	U.S. Treasury Cash Management Bills	0.095(††)		3/2/2021	322,575,676	3.46%
	Total				1,053,170,506	11.28%
	Total Investments				9,729,976,340	104.21%
	Other assets less liabilities				(392,920,422)	(4.21%)
	Net Assets				9,337,055,918	100.00%
	(†) Amount shown represents units. One unit represents a principal amount of 100.					
	(††) Interest rate represents discount rate at time of purchase; not a coupon rate.					
Key to abbreviations:						
	MXN	Mexican Peso				
	USD	U.S. Dollar				
	UYU	Uruguayan Peso				
Short Sales						
(36,530,000)	UMBS® (TBA)	USD	4.000	12/1/2050	(38,977,225)	(0.42%)
(36,530,000)	UMBS® (TBA)	USD	4.000	1/1/2051	(39,017,179)	(0.42%)
	Total				(77,994,404)	(0.84%)

Loomis Sayles Core Plus Bond Fund
Investments as of November 30, 2020 (Unaudited)

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

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

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

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