Loomis Sayles Limited Term Government and Agency Fund

Investments as of December 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes					
385,778	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	388,708	0.04%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	397,155	0.04%
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,558,654	0.15%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	862,179	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,740,627	0.17%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.299	10/15/2037	3,896,226	0.37%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,743,557	0.17%
1,083,272	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	1,088,461	0.10%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	435,722	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,267,067	0.12%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,625,950	0.16%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,580,198	0.44%
597,604	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	607,943	0.06%
69,689	CPS Auto Receivables Trust, Series 2019-C, Class A	2.550	9/15/2022	69,739	0.01%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	2,007,015	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,802,597	0.93%
1,090,936	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,096,457	0.10%
472,888	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	493,862	0.05%
16,299	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	0.380	5/15/2023	15,997	0.00%
13,419	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.220	8/15/2023	13,098	0.00%
88,022	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	96,981	0.01%
704,512	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	800,611	0.08%
1,084,936	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,246,239	0.12%
449,309	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	497,929	0.05%
912,785	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.793	6/15/2048	977,704	0.09%
958,849	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.817	12/15/2036	1,033,307	0.10%
403,930	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.259	6/15/2043	411,125	0.04%
875,089	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,012,029	0.10%
3,876,675	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.698	6/25/2042	3,919,230	0.37%
5,858,168	Federal National Mortgage Association, Series 2012-83, Class LF	0.658	8/25/2042	5,913,367	0.56%
7,767	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	0.600	9/25/2022	7,662	0.00%
15,573	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	0.370	4/25/2024	15,175	0.00%
6,789	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.282	8/25/2042	7,283	0.00%
227,662	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	236,876	0.02%
507,089	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.191	7/25/2037	498,616	0.05%
895,224	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.463	8/25/2038	953,991	0.09%
2,279,605	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.598	6/25/2042	2,294,323	0.22%
4,581,743	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.148	7/25/2043	4,473,637	0.43%
6,226,314	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.548	2/25/2045	6,257,320	0.60%
10,753,342	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.649	6/25/2050	10,945,795	1.04%
6,657,149	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	7,122,736	0.68%
1,066,094	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.081	11/25/2022	1,068,765	0.10%

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398,653	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	402,881	0.04%
5,484,827	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.611	1/25/2027	5,522,727	0.53%
314,776	FHLMC, 6-month LIBOR + 1.713%	2.245	6/1/2037	315,555	0.03%
705,243	FHLMC, 12-month LIBOR + 1.761%	2.374	9/1/2035	738,129	0.07%
55,751	FHLMC, 12-month LIBOR + 1.741%	2.424	12/1/2037	56,074	0.01%
740,987	FHLMC, 1-year CMT + 2.285%	2.475	2/1/2036	778,188	0.07%
138,666	FHLMC, 12-month LIBOR + 1.650%	2.564	11/1/2038	139,111	0.01%
413,480	FHLMC, 1-year CMT + 2.246%	2.566	9/1/2038	434,444	0.04%
210,523	FHLMC, 1-year CMT + 1.942%	2.588	9/1/2038	211,349	0.02%
540,127	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	543,285	0.05%
3,174,092	FHLMC, 12-month LIBOR + 1.841%	2.640	1/1/2046	3,283,056	0.31%
130,816	FHLMC, 1-year CMT + 2.209%	2.669	9/1/2038	131,149	0.01%
1,950,375	FHLMC, 1-year CMT + 2.250%	2.716	3/1/2037	2,051,740	0.20%
189,767	FHLMC, 12-month LIBOR + 1.733%	2.871	4/1/2037	198,869	0.02%
457,329	FHLMC, 1-year CMT + 2.165%	2.907	4/1/2036	458,373	0.04%
217,461	FHLMC, 12-month LIBOR + 1.932%	2.937	12/1/2034	219,657	0.02%
35,576	FHLMC	3.000	10/1/2026	37,403	0.00%
1,100,736	FHLMC, 1-year CMT + 2.254%	3.124	2/1/2036	1,159,041	0.11%
173,299	FHLMC, 12-month LIBOR + 1.838%	3.353	11/1/2038	176,241	0.02%
206,617	FHLMC, 12-month LIBOR + 1.759%	3.546	3/1/2038	209,146	0.02%
1,104,028	FHLMC, 12-month LIBOR + 1.894%	3.641	9/1/2041	1,157,411	0.11%
466,730	FHLMC, 1-year CMT + 2.245%	3.735	3/1/2036	492,895	0.05%
791,886	FHLMC, 12-month LIBOR + 1.737%	3.736	4/1/2037	798,781	0.08%
184,720	FHLMC, 1-year CMT + 2.250%	3.759	2/1/2035	194,824	0.02%
70,737	FHLMC	4.000	12/1/2024	75,100	0.01%
192,820	FHLMC	4.000	1/1/2042	210,270	0.02%
152,759	FHLMC, 12-month LIBOR + 2.180%	4.180	3/1/2037	153,864	0.01%
98,672	FHLMC	4.500	1/1/2025	104,276	0.01%
12,259	FHLMC	4.500	5/1/2034	13,287	0.00%
30,563	FHLMC	5.500	10/1/2023	31,645	0.00%
175,692	FHLMC	6.500	12/1/2034	203,170	0.02%
89	FHLMC	7.500	6/1/2026	97	0.00%
9,164,762	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.615	1/25/2027	9,217,919	0.88%
15,426,085	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.853	2/25/2027	15,596,390	1.49%
20,289,254	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.985	2/25/2027	20,311,288	1.93%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.953	3/25/2030	31,481,565	3.00%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.085	3/25/2030	31,805,302	3.03%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,420,419	0.80%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.795	8/25/2029	8,549,453	0.81%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	15,068,270	1.44%
3,113,234	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	3,122,904	0.30%
3,212,326	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	3,246,945	0.31%
5,887,230	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,001,481	0.57%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,491,331	0.81%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,409,202	0.80%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,157,880	0.78%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,940,153	0.28%
1,907,071	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,950,049	0.19%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,553,239	0.82%
218,030	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.483	11/25/2021	217,702	0.02%
930,872	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.803	1/25/2023	932,099	0.09%
3,082,570	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.543	10/25/2025	3,094,420	0.30%
12,133,396	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.653	11/25/2026	12,227,016	1.16%

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4,853,726	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.623	5/25/2030	4,895,189	0.47%
4,478,825	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.665	5/25/2030	4,501,115	0.43%
8,810,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.593	6/25/2030	8,851,195	0.84%
4,950,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.595	6/25/2030	4,973,653	0.47%
3,319,446	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.513	6/25/2027	3,343,396	0.32%
2,489,585	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.485	6/25/2027	2,497,115	0.24%
1,784,181	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.453	7/25/2030	1,774,459	0.17%
1,500,978	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.405	7/25/2030	1,492,784	0.14%
1,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.445	8/25/2030	1,855,013	0.18%
4,945,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.412	8/25/2030	4,945,015	0.47%
3,129,978	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.435	8/25/2027	3,130,000	0.30%
2,794,980	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.402	8/25/2027	2,794,989	0.27%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,466,694	1.09%
966,028	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	982,030	0.09%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.485	4/25/2030	2,864,008	0.27%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.452	4/25/2030	3,149,904	0.30%
2,642,580	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.543	10/25/2045	2,650,534	0.25%
6,751	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.897	3/25/2044	7,669	0.00%
403,579	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.809	10/25/2044	409,260	0.04%
627,551	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	631,801	0.06%
873,096	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	874,009	0.08%
508,174	FNMA, 6-month LIBOR + 1.540%	1.930	7/1/2035	526,224	0.05%
49,200	FNMA, 6-month LIBOR + 1.460%	1.963	2/1/2037	50,649	0.01%
251,436	FNMA, 12-month LIBOR + 1.650%	2.150	10/1/2033	261,509	0.03%
1,222,426	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,274,277	0.12%
827,545	FNMA, 12-month LIBOR + 1.606%	2.310	9/1/2037	862,919	0.08%
168,025	FNMA, 12-month LIBOR + 1.560%	2.340	8/1/2035	168,832	0.02%
191,919	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	192,448	0.02%
1,268,752	FNMA, 1-year CMT + 2.173%	2.427	11/1/2033	1,328,233	0.13%
146,822	FNMA, 12-month LIBOR + 1.731%	2.434	11/1/2035	153,686	0.01%
493,926	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	500,366	0.05%
228,333	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	229,935	0.02%
126,079	FNMA, 1-year CMT + 2.145%	2.489	9/1/2036	128,731	0.01%
350,101	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	351,563	0.03%
788,164	FNMA, 12-month LIBOR + 1.596%	2.524	7/1/2035	819,859	0.08%
352,898	FNMA, 12-month LIBOR + 1.657%	2.537	8/1/2038	355,973	0.03%
396,155	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	403,111	0.04%
830,879	FNMA, 1-year CMT + 2.273%	2.648	6/1/2037	876,004	0.08%
450,888	FNMA, 1-year CMT + 2.287%	2.675	6/1/2033	451,115	0.04%
622,099	FNMA, 6-month LIBOR + 2.143%	2.731	7/1/2037	657,915	0.06%
61,465	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	61,865	0.01%
221,339	FNMA, 12-month LIBOR + 1.675%	2.844	11/1/2036	231,342	0.02%
2,453,447	FNMA, 1-year CMT + 2.208%	2.855	10/1/2034	2,572,197	0.25%
1,223,063	FNMA, 1-year CMT + 2.176%	2.873	12/1/2040	1,280,727	0.12%
1,484,344	FNMA, 1-year CMT + 2.223%	2.875	4/1/2034	1,555,446	0.15%
69,753	FNMA, 12-month LIBOR + 1.802%	2.926	7/1/2041	70,144	0.01%
1,238,425	FNMA, 12-month LIBOR + 1.585%	2.952	4/1/2037	1,290,953	0.12%
97,470	FNMA	3.000	3/1/2042	106,325	0.01%
421,512	FNMA, 1-year CMT + 2.138%	3.181	6/1/2036	440,335	0.04%
45,815	FNMA, 12-month LIBOR + 1.754%	3.231	1/1/2037	46,476	0.00%
241,820	FNMA, 1-year CMT + 2.147%	3.271	9/1/2034	253,047	0.02%
180,933	FNMA, 1-year CMT + 2.500%	3.291	8/1/2036	192,691	0.02%
963,685	FNMA, 12-month LIBOR + 1.732%	3.331	9/1/2037	1,012,190	0.10%
160,547	FNMA, 12-month LIBOR + 2.473%	3.348	6/1/2035	162,792	0.02%
196,921	FNMA, 1-year CMT + 2.501%	3.519	5/1/2035	208,552	0.02%
384,414	FNMA, 12-month LIBOR + 1.609%	3.572	4/1/2037	387,504	0.04%
5,200,000	FNMA	3.580	1/1/2026	5,824,326	0.56%
319,693	FNMA, 1-year CMT + 2.208%	3.594	4/1/2034	323,302	0.03%

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111,780	FNMA, 1-year CMT + 2.154%	3.654	4/1/2033	111,889	0.01%
457,634	FNMA, 12-month LIBOR + 1.765%	3.765	2/1/2037	458,375	0.04%
1,024,862	FNMA, 12-month LIBOR + 1.791%	3.792	3/1/2037	1,078,735	0.10%
151,867	FNMA, 12-month LIBOR + 1.800%	3.800	3/1/2034	159,241	0.02%
304,792	FNMA, 12-month LIBOR + 1.800%	3.800	12/1/2041	305,804	0.03%
417,188	FNMA, 1-year CMT + 2.185%	3.810	1/1/2036	433,413	0.04%
998,782	FNMA, 12-month LIBOR + 1.820%	3.820	2/1/2047	1,060,489	0.10%
432,830	FNMA	5.000	7/1/2037	499,853	0.05%
510,649	FNMA	5.000	2/1/2038	592,279	0.06%
96,445	FNMA	5.500	11/1/2023	100,365	0.01%
78,302	FNMA	5.500	1/1/2024	82,262	0.01%
220,733	FNMA	5.500	3/1/2033	253,160	0.02%
3,155	FNMA	6.000	5/1/2021	3,164	0.00%
38,158	FNMA	6.000	9/1/2022	39,153	0.00%
90,701	FNMA	6.000	12/1/2022	94,408	0.01%
55,659	FNMA	6.000	12/1/2022	56,707	0.01%
2,351	FNMA	6.500	7/1/2032	2,634	0.00%
1,562	FNMA	6.500	1/1/2033	1,777	0.00%
3,370	FNMA	6.500	10/1/2033	3,848	0.00%
2,858	FNMA	6.500	10/1/2033	3,327	0.00%
2,331	FNMA	6.500	10/1/2033	2,703	0.00%
119,821	FNMA	6.500	10/1/2034	134,244	0.01%
1,961	FNMA	6.500	12/1/2034	2,313	0.00%
3,507	FNMA	6.500	2/1/2036	4,106	0.00%
17,529	FNMA	6.500	11/1/2037	20,165	0.00%
15,623	FNMA	7.500	12/1/2030	17,702	0.00%
14,588	FNMA	7.500	7/1/2031	17,119	0.00%
21,446	FNMA	7.500	9/1/2032	22,310	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	602,251	0.06%
988,037	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	995,132	0.10%
1,545,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.420	10/25/2027	1,547,482	0.15%
1,855,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.400	10/25/2027	1,861,100	0.18%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	478,810	0.05%
970,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	984,441	0.09%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	510,029	0.05%
1,475,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,498,863	0.14%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,195,364	0.11%
2,124,425	GNMA, 1-month LIBOR + 1.754%	1.874	2/20/2061	2,207,773	0.21%
1,750,303	GNMA, 1-month LIBOR + 1.890%	2.036	2/20/2063	1,817,141	0.17%
2,001,804	GNMA, 1-month LIBOR + 2.167%	2.314	3/20/2063	2,073,011	0.20%
735,897	GNMA, 1-month LIBOR + 2.246%	2.391	6/20/2065	790,600	0.08%
697,150	GNMA, 1-month LIBOR + 2.256%	2.403	5/20/2065	747,351	0.07%
1,010,920	GNMA, 1-month LIBOR + 2.351%	2.498	2/20/2063	1,055,864	0.10%
136,942	GNMA	3.699	3/20/2063	138,475	0.01%
72,526	GNMA	3.935	2/20/2063	73,539	0.01%
124,742	GNMA	3.938	12/20/2062	127,959	0.01%
570,086	GNMA	3.978	6/20/2063	585,424	0.06%
24,100	GNMA	4.140	12/20/2061	26,374	0.00%
49,161	GNMA	4.262	11/20/2062	49,665	0.00%
82,894	GNMA	4.283	4/20/2063	88,133	0.01%
13,504	GNMA	4.326	8/20/2061	15,031	0.00%
7,951	GNMA	4.437	8/20/2062	8,517	0.00%
3,161,504	GNMA	4.466	10/20/2065	3,540,631	0.34%
265,480	GNMA	4.527	7/20/2063	290,212	0.03%
1,674,172	GNMA	4.599	2/20/2066	1,840,026	0.18%
2,053,701	GNMA	4.625	3/20/2064	2,220,919	0.21%
21,715	GNMA	4.630	12/20/2061	22,183	0.00%
3,538	GNMA	4.630	2/20/2062	3,672	0.00%
309,075	GNMA	4.637	1/20/2064	337,472	0.03%
13,941	GNMA	4.645	2/20/2062	14,578	0.00%
1,708,357	GNMA	4.670	11/20/2063	1,859,494	0.18%
1,251,249	GNMA	4.684	5/20/2064	1,356,393	0.13%
1,127	GNMA	4.700	6/20/2061	1,307	0.00%
25,254	GNMA	4.700	8/20/2061	28,021	0.00%
19,856	GNMA	4.700	8/20/2061	20,288	0.00%
8,282	GNMA	4.700	6/20/2062	8,546	0.00%
5,912	GNMA	4.782	4/20/2061	6,090	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of December 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
9,011	GNMA	6.000	12/15/2031	10,677	0.00%
34,630	GNMA	6.500	5/15/2031	40,944	0.00%
42,926	GNMA	7.000	10/15/2028	48,175	0.00%
3,534,463	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.890	2/20/2067	3,577,960	0.34%
3,885,006	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.570	8/20/2069	3,881,476	0.37%
5,386,539	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.740	1/20/2070	5,429,703	0.52%
112,686	Government National Mortgage Association, Series 2003-72, Class Z	5.294	11/16/2045	124,401	0.01%
18,850	Government National Mortgage Association, Series 2003-88, Class Z	5.520	3/16/2046	20,596	0.00%
1,535,890	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.352	2/20/2035	1,532,213	0.15%
1,141,181	Government National Mortgage Association, Series 2007-59, Class FM	0.672	10/20/2037	1,147,171	0.11%
480,516	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.302	11/20/2059	482,006	0.05%
1,011,780	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.470	10/20/2060	1,009,820	0.10%
820,521	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.490	10/20/2060	819,195	0.08%
456,590	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.520	12/20/2060	456,209	0.04%
52,329	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.690	9/20/2061	52,500	0.01%
658,669	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.590	2/20/2061	659,284	0.06%
48,957	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.740	2/20/2061	49,139	0.00%
83,158	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	84,703	0.01%
36,116	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	35,386	0.00%
3,226,903	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.402	9/20/2038	3,225,141	0.31%
1,071	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.590	5/20/2062	1,062	0.00%
618,072	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.660	8/20/2062	619,588	0.06%
1,879,012	Government National Mortgage Association, Series 2012-H20, Class PT	0.962	7/20/2062	1,876,590	0.18%
135,412	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.640	10/20/2062	134,809	0.01%
46,349	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.640	12/20/2062	45,984	0.00%
2,428,746	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.490	3/20/2063	2,426,012	0.23%
1,731,567	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.540	3/20/2063	1,731,138	0.17%
288,510	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.610	5/20/2063	288,868	0.03%
6,529,734	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.770	4/20/2063	6,504,847	0.62%
4,442,206	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.640	7/20/2064	4,454,573	0.42%
3,342,907	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.640	7/20/2064	3,353,426	0.32%
2,675,602	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.610	2/20/2065	2,680,361	0.26%
21,481	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.440	4/20/2061	21,338	0.00%
76,277	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	76,502	0.01%
306,926	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.620	4/20/2065	307,664	0.03%
4,815,098	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,909,678	0.47%
19,662	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.390	4/20/2065	19,537	0.00%
3,421,403	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.370	5/20/2065	3,407,478	0.32%
192,377	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.440	7/20/2065	191,154	0.02%
18,480	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.840	10/20/2065	18,376	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of December 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
7,145	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.820	8/20/2061	7,134	0.00%
4,948,070	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.060	2/20/2066	5,027,122	0.48%
222,501	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.740	4/20/2066	221,478	0.02%
155,491	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.540	9/20/2063	154,700	0.02%
1,533,721	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.690	9/20/2066	1,539,854	0.15%
74,056	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	0.390	10/20/2067	73,677	0.01%
167,977	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.340	10/20/2064	167,702	0.02%
6,927,812	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	6,868,739	0.65%
157,296	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.490	9/20/2068	157,016	0.02%
9,711,663	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.560	9/20/2068	9,705,417	0.92%
11,064,145	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	12,255,619	1.17%
3,373,647	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.555	4/20/2048	3,377,295	0.32%
6,146,498	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.605	5/20/2046	6,123,405	0.58%
5,747,056	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.640	6/20/2069	5,767,868	0.55%
12,196,618	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.802	4/20/2070	12,224,707	1.16%
13,536,286	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.552	5/20/2070	13,351,570	1.27%
6,195,398	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	2.036	1/20/2070	6,197,443	0.59%
189,000	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	192,519	0.02%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	418,580	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,319,999	0.22%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	598,010	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	827,729	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,084,926	0.10%
903,469	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	924,570	0.09%
4,000,000	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	4,131,346	0.39%
1,277,646	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,303,200	0.12%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,838,741	0.18%
2,018,652	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	2,038,023	0.19%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	631,941	0.06%
1,662,783	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,668,179	0.16%
312,614	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	313,782	0.03%
45,841	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.098	1/25/2039	46,050	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.629	11/15/2027	2,312,022	0.22%
208,834	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	209,450	0.02%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	788,239	0.08%
1,610,000	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	1,619,892	0.15%
1,156,732	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	1,176,903	0.11%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3 MTN	1.660	5/15/2024	458,906	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	681,344	0.07%
9,405,000	U.S. Treasury Note	0.125	5/31/2022	9,406,837	0.90%
9,810,000	U.S. Treasury Note	0.125	8/31/2022	9,810,766	0.93%
21,025,000	U.S. Treasury Note	0.125	9/30/2022	21,025,821	2.00%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,602,647	1.77%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of December 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,795,128	1.31%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	13,020,477	1.24%
13,605,000	U.S. Treasury Note	0.250	10/31/2025	13,546,541	1.29%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	47,597,286	4.53%
12,915,000	U.S. Treasury Note	0.375	11/30/2025	12,933,162	1.23%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,642,406	0.44%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	21,541,442	2.05%
27,660,000	U.S. Treasury Note	1.625	8/31/2022	28,347,178	2.70%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,665,882	0.83%
12,480,000	U.S. Treasury Note	1.750	7/15/2022	12,792,000	1.22%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,960,993	1.23%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,280,517	1.17%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,356,912	0.70%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,595,980	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	72,686,863	6.92%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	11,112,269	1.06%
538,622	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	539,286	0.05%
1,731,377	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,811,932	0.17%
2,753,282	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	2,760,452	0.26%
765,000	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	777,725	0.07%
	Total			968,243,362	92.22%
Short-Term Investments					
12,670,904	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	1/4/2021	12,670,904	1.21%
38,630,000	U.S. Treasury Bills	0.005(†)	1/12/2021	38,629,657	3.68%
27,445,000	U.S. Treasury Bills	0.030(†)	1/7/2021	27,444,931	2.61%
	Total			78,745,492	7.50%
	Total Investments			1,046,988,854	99.72%
	Other assets less liabilities			2,937,627	0.28%
	Net Assets			1,049,926,481	100.00%

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

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

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

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

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

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Loomis Sayles Limited Term Government and Agency Fund
Investments as of November 30, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes					
440,298	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	443,981	0.04%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,405	0.04%
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,561,368	0.15%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	862,127	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,739,011	0.17%
3,895,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.281	10/15/2037	3,890,310	0.37%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,741,715	0.17%
1,106,561	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	1,108,695	0.11%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	435,910	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,128,401	0.11%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,609,856	0.15%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,568,823	0.43%
620,876	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	631,708	0.06%
172,041	CPS Auto Receivables Trust, Series 2019-C, Class A	2.550	9/15/2022	172,293	0.02%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	2,008,126	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,775,899	0.93%
1,270,480	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,278,476	0.12%
483,196	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	502,412	0.05%
57,739	Exeter Automobile Receivables Trust, Series 2019-3A, Class A	2.590	9/15/2022	57,795	0.01%
17,073	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	0.270	5/15/2023	16,753	0.00%
14,182	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.180	8/15/2023	13,839	0.00%
89,321	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	98,261	0.01%
730,462	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	827,958	0.08%
1,115,439	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,281,545	0.12%
449,623	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	498,418	0.05%
909,125	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.801	6/15/2048	973,737	0.09%
980,931	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.857	12/15/2036	1,058,829	0.10%
446,534	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.241	6/15/2043	458,774	0.04%
888,012	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,027,213	0.10%
4,073,000	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.700	6/25/2042	4,116,881	0.39%
6,152,548	Federal National Mortgage Association, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.660	8/25/2042	6,210,835	0.59%
8,437	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	0.590	9/25/2022	8,321	0.00%
16,132	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	0.330	4/25/2024	15,717	0.00%
7,212	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.280	8/25/2042	7,717	0.00%
237,692	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	247,630	0.02%
541,320	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.216	7/25/2037	532,518	0.05%
911,085	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.459	8/25/2038	974,173	0.09%
2,365,142	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.600	6/25/2042	2,380,512	0.23%
5,245,372	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.150	7/25/2043	5,122,434	0.49%
6,382,949	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.550	2/25/2045	6,413,583	0.61%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
11,147,496	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.649	6/25/2050	11,282,414	1.07%
6,667,430	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	7,112,578	0.67%
1,068,557	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.080	11/25/2022	1,069,127	0.10%
399,386	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	403,719	0.04%
5,567,441	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.610	1/25/2027	5,606,530	0.53%
708,667	FHLMC, 12-month LIBOR + 1.761%	2.374	9/1/2035	742,299	0.07%
56,047	FHLMC, 12-month LIBOR + 1.741%	2.444	12/1/2037	56,385	0.01%
139,297	FHLMC, 12-month LIBOR + 1.649%	2.564	11/1/2038	139,782	0.01%
416,115	FHLMC, 1-year CMT + 2.247%	2.570	9/1/2038	437,425	0.04%
211,361	FHLMC, 1-year CMT + 1.942%	2.588	9/1/2038	212,212	0.02%
544,243	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	547,480	0.05%
317,027	FHLMC, 6-month LIBOR + 1.712%	2.653	6/1/2037	318,099	0.03%
3,309,941	FHLMC, 12-month LIBOR + 1.841%	2.713	1/1/2046	3,423,430	0.32%
134,151	FHLMC, 1-year CMT + 2.210%	2.743	9/1/2038	134,649	0.01%
460,522	FHLMC, 1-year CMT + 2.165%	2.907	4/1/2036	461,735	0.04%
36,893	FHLMC	3.000	10/1/2026	38,689	0.00%
1,989,715	FHLMC, 1-year CMT + 2.249%	3.005	3/1/2037	2,096,064	0.20%
218,857	FHLMC, 12-month LIBOR + 1.932%	3.231	12/1/2034	221,280	0.02%
1,110,238	FHLMC, 1-year CMT + 2.254%	3.246	2/1/2036	1,170,372	0.11%
175,780	FHLMC, 12-month LIBOR + 1.834%	3.524	11/1/2038	178,854	0.02%
207,150	FHLMC, 12-month LIBOR + 1.759%	3.546	3/1/2038	209,911	0.02%
1,107,846	FHLMC, 12-month LIBOR + 1.894%	3.641	9/1/2041	1,158,478	0.11%
209,026	FHLMC, 12-month LIBOR + 1.724%	3.705	4/1/2037	218,922	0.02%
495,185	FHLMC, 1-year CMT + 2.245%	3.734	3/1/2036	523,669	0.05%
794,703	FHLMC, 12-month LIBOR + 1.737%	3.736	4/1/2037	802,674	0.08%
784,232	FHLMC, 1-year CMT + 2.286%	3.739	2/1/2036	827,350	0.08%
190,542	FHLMC, 1-year CMT + 2.250%	3.759	2/1/2035	201,239	0.02%
72,657	FHLMC	4.000	12/1/2024	77,080	0.01%
200,918	FHLMC	4.000	1/1/2042	219,236	0.02%
153,102	FHLMC, 12-month LIBOR + 2.180%	4.180	3/1/2037	154,414	0.01%
102,030	FHLMC	4.500	1/1/2025	107,560	0.01%
12,316	FHLMC	4.500	5/1/2034	13,333	0.00%
32,800	FHLMC	5.500	10/1/2023	34,018	0.00%
177,725	FHLMC	6.500	12/1/2034	205,937	0.02%
92	FHLMC	7.500	6/1/2026	100	0.00%
9,437,519	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.618	1/25/2027	9,465,152	0.90%
15,426,777	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.840	2/25/2027	15,581,161	1.48%
20,290,165	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.988	2/25/2027	20,312,525	1.92%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.940	3/25/2030	31,482,099	2.98%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.088	3/25/2030	31,480,277	2.98%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,331,337	0.79%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.793	8/25/2029	8,535,864	0.81%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	15,080,966	1.43%
3,480,208	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	3,498,618	0.33%
3,685,919	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	3,733,213	0.35%
5,921,718	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,046,513	0.57%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,487,471	0.80%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,406,665	0.80%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,167,505	0.77%

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2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,942,806	0.28%
1,940,052	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	1,984,526	0.19%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,555,616	0.81%
218,266	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.470	11/25/2021	217,865	0.02%
943,396	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.790	1/25/2023	944,361	0.09%
3,463,138	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.530	10/25/2025	3,473,462	0.33%
12,134,223	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.640	11/25/2026	12,215,603	1.16%
4,853,946	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.610	5/25/2030	4,887,289	0.46%
4,479,027	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.668	5/25/2030	4,493,544	0.43%
8,810,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.580	6/25/2030	8,835,938	0.84%
4,950,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.598	6/25/2030	4,964,896	0.47%
3,319,560	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.500	6/25/2027	3,339,776	0.32%
2,489,670	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.488	6/25/2027	2,494,249	0.24%
1,890,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.440	7/25/2030	1,879,618	0.18%
1,590,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.408	7/25/2030	1,581,245	0.15%
1,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.443	8/25/2030	1,854,996	0.18%
4,945,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.417	8/25/2030	4,945,005	0.47%
3,129,989	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.433	8/25/2027	3,129,983	0.30%
2,794,990	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.407	8/25/2027	2,794,993	0.27%
130,159	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	0.300	9/25/2022	130,159	0.01%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,474,951	1.09%
968,430	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	984,316	0.09%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.483	4/25/2030	2,864,082	0.27%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.457	4/25/2030	3,150,013	0.30%
2,761,925	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.530	10/25/2045	2,767,509	0.26%
6,792	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.901	3/25/2044	7,701	0.00%
413,955	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	1.943	10/25/2044	422,334	0.04%
667,236	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	672,153	0.06%

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917,815	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	918,151	0.09%
61,389	FNMA, 6-month LIBOR + 1.558%	1.963	2/1/2037	63,224	0.01%
521,439	FNMA, 6-month LIBOR + 1.540%	2.128	7/1/2035	538,782	0.05%
252,855	FNMA, 12-month LIBOR + 1.650%	2.150	10/1/2033	263,071	0.03%
1,226,859	FNMA, 12-month LIBOR + 1.800%	2.300	10/1/2041	1,279,212	0.12%
830,897	FNMA, 12-month LIBOR + 1.606%	2.303	9/1/2037	865,395	0.08%
168,896	FNMA, 12-month LIBOR + 1.560%	2.340	8/1/2035	169,765	0.02%
193,040	FNMA, 1-year CMT + 2.185%	2.362	12/1/2034	193,573	0.02%
1,276,791	FNMA, 1-year CMT + 2.173%	2.427	11/1/2033	1,336,926	0.13%
147,816	FNMA, 12-month LIBOR + 1.731%	2.434	11/1/2035	154,820	0.01%
496,381	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	503,044	0.05%
229,689	FNMA, 1-year CMT + 2.287%	2.462	10/1/2033	231,268	0.02%
126,605	FNMA, 1-year CMT + 2.145%	2.489	9/1/2036	129,283	0.01%
351,682	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	353,145	0.03%
806,218	FNMA, 12-month LIBOR + 1.597%	2.535	7/1/2035	839,283	0.08%
354,118	FNMA, 12-month LIBOR + 1.657%	2.537	8/1/2038	357,350	0.03%
397,697	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	404,899	0.04%
834,661	FNMA, 1-year CMT + 2.273%	2.648	6/1/2037	880,040	0.08%
506,995	FNMA, 1-year CMT + 2.287%	2.675	6/1/2033	507,857	0.05%
72,277	FNMA, 12-month LIBOR + 1.802%	2.795	7/1/2041	72,800	0.01%
61,793	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	62,205	0.01%
2,573,500	FNMA, 1-year CMT + 2.200%	2.862	10/1/2034	2,702,113	0.26%
1,278,904	FNMA, 1-year CMT + 2.179%	2.892	12/1/2040	1,341,052	0.13%
225,661	FNMA, 12-month LIBOR + 1.676%	2.916	11/1/2036	235,866	0.02%
1,245,846	FNMA, 12-month LIBOR + 1.584%	2.976	4/1/2037	1,299,985	0.12%
97,929	FNMA	3.000	3/1/2042	106,295	0.01%
1,512,037	FNMA, 1-year CMT + 2.224%	3.166	4/1/2034	1,585,782	0.15%
673,353	FNMA, 6-month LIBOR + 2.168%	3.171	7/1/2037	713,360	0.07%
424,389	FNMA, 1-year CMT + 2.138%	3.286	6/1/2036	443,696	0.04%
243,075	FNMA, 1-year CMT + 2.147%	3.287	9/1/2034	254,232	0.02%
230,401	FNMA, 12-month LIBOR + 2.473%	3.348	6/1/2035	233,422	0.02%
968,853	FNMA, 12-month LIBOR + 1.732%	3.350	9/1/2037	1,018,526	0.10%
181,810	FNMA, 1-year CMT + 2.500%	3.420	8/1/2036	193,720	0.02%
385,789	FNMA, 12-month LIBOR + 1.609%	3.572	4/1/2037	389,385	0.04%
5,200,000	FNMA	3.580	1/1/2026	5,806,593	0.55%
343,337	FNMA, 1-year CMT + 2.214%	3.594	4/1/2034	347,724	0.03%
112,354	FNMA, 1-year CMT + 2.154%	3.654	4/1/2033	112,566	0.01%
459,596	FNMA, 12-month LIBOR + 1.765%	3.765	2/1/2037	460,942	0.04%
1,031,288	FNMA, 12-month LIBOR + 1.792%	3.794	3/1/2037	1,086,889	0.10%
45,990	FNMA, 12-month LIBOR + 1.754%	3.795	1/1/2037	46,675	0.00%
152,789	FNMA, 12-month LIBOR + 1.800%	3.800	3/1/2034	160,476	0.02%
306,010	FNMA, 12-month LIBOR + 1.800%	3.800	12/1/2041	307,756	0.03%
418,989	FNMA, 1-year CMT + 2.185%	3.810	1/1/2036	434,449	0.04%
1,000,527	FNMA, 12-month LIBOR + 1.820%	3.820	2/1/2047	1,063,576	0.10%
198,097	FNMA, 1-year CMT + 2.501%	3.836	5/1/2035	210,536	0.02%
440,962	FNMA	5.000	7/1/2037	508,647	0.05%
524,622	FNMA	5.000	2/1/2038	607,738	0.06%
100,255	FNMA	5.500	11/1/2023	104,457	0.01%
84,799	FNMA	5.500	1/1/2024	89,447	0.01%
221,819	FNMA	5.500	3/1/2033	256,381	0.02%
4,538	FNMA	6.000	5/1/2021	4,557	0.00%
40,082	FNMA	6.000	9/1/2022	41,168	0.00%
96,867	FNMA	6.000	12/1/2022	100,889	0.01%
61,871	FNMA	6.000	12/1/2022	63,166	0.01%
2,375	FNMA	6.500	7/1/2032	2,657	0.00%
1,591	FNMA	6.500	1/1/2033	1,809	0.00%
3,385	FNMA	6.500	10/1/2033	3,865	0.00%
2,870	FNMA	6.500	10/1/2033	3,340	0.00%
2,341	FNMA	6.500	10/1/2033	2,714	0.00%
120,259	FNMA	6.500	10/1/2034	134,517	0.01%
1,968	FNMA	6.500	12/1/2034	2,319	0.00%
3,520	FNMA	6.500	2/1/2036	4,121	0.00%
17,578	FNMA	6.500	11/1/2037	20,178	0.00%
15,721	FNMA	7.500	12/1/2030	17,816	0.00%
14,676	FNMA	7.500	7/1/2031	17,229	0.00%
21,580	FNMA	7.500	9/1/2032	22,462	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	601,745	0.06%
1,182,587	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	1,192,734	0.11%
1,545,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AL, 1-month LIBOR + 0.280%	0.420	10/25/2027	1,545,478	0.15%

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1,855,000	Freddie Mac Multifamily Structured Pass Through Certificates, Series KF93, Class AS, 30-day Average SOFR + 0.310%	0.400	10/25/2027	1,855,579	0.18%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	477,894	0.05%
970,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	984,596	0.09%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	508,679	0.05%
1,475,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,500,359	0.14%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,192,826	0.11%
2,233,340	GNMA, 1-month LIBOR + 1.744%	1.877	2/20/2061	2,321,646	0.22%
1,780,698	GNMA, 1-month LIBOR + 1.890%	2.047	2/20/2063	1,849,274	0.18%
2,110,782	GNMA, 1-month LIBOR + 2.168%	2.314	3/20/2063	2,186,658	0.21%
743,738	GNMA, 1-month LIBOR + 2.245%	2.404	6/20/2065	799,496	0.08%
699,100	GNMA, 1-month LIBOR + 2.257%	2.415	5/20/2065	750,247	0.07%
1,030,096	GNMA, 1-month LIBOR + 2.352%	2.511	2/20/2063	1,076,665	0.10%
206,246	GNMA	3.816	3/20/2063	208,148	0.02%
124,334	GNMA	3.938	12/20/2062	127,851	0.01%
83,343	GNMA	3.962	2/20/2063	84,524	0.01%
706,775	GNMA	4.037	6/20/2063	723,589	0.07%
24,018	GNMA	4.140	12/20/2061	26,289	0.00%
186,637	GNMA	4.172	11/20/2062	188,676	0.02%
82,599	GNMA	4.283	4/20/2063	87,984	0.01%
13,460	GNMA	4.326	8/20/2061	14,992	0.00%
8,855	GNMA	4.395	8/20/2062	9,433	0.00%
3,149,781	GNMA	4.466	10/20/2065	3,532,871	0.33%
264,556	GNMA	4.527	7/20/2063	289,747	0.03%
1,707,469	GNMA	4.600	2/20/2066	1,878,064	0.18%
2,045,816	GNMA	4.625	3/20/2064	2,216,775	0.21%
21,632	GNMA	4.630	12/20/2061	22,093	0.00%
3,524	GNMA	4.630	2/20/2062	3,657	0.00%
307,907	GNMA	4.637	1/20/2064	336,817	0.03%
13,910	GNMA	4.645	2/20/2062	14,554	0.00%
1,701,735	GNMA	4.670	11/20/2063	1,855,838	0.18%
10,402	GNMA	4.681	4/20/2061	10,716	0.00%
1,246,483	GNMA	4.684	5/20/2064	1,353,833	0.13%
1,123	GNMA	4.700	6/20/2061	1,302	0.00%
25,220	GNMA	4.700	8/20/2061	27,998	0.00%
19,778	GNMA	4.700	8/20/2061	20,247	0.00%
19,083	GNMA	4.700	6/20/2062	19,346	0.00%
9,169	GNMA	6.000	12/15/2031	10,868	0.00%
35,404	GNMA	6.500	5/15/2031	41,888	0.00%
43,301	GNMA	7.000	10/15/2028	48,632	0.00%
3,609,873	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.890	2/20/2067	3,650,505	0.35%
3,952,124	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.570	8/20/2069	3,948,567	0.37%
5,449,778	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.740	1/20/2070	5,494,536	0.52%
121,649	Government National Mortgage Association, Series 2003-72, Class Z	5.293	11/16/2045	133,880	0.01%
18,951	Government National Mortgage Association, Series 2003-88, Class Z	5.519	3/16/2046	20,488	0.00%
1,565,286	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.347	2/20/2035	1,561,563	0.15%
1,170,362	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.667	10/20/2037	1,176,511	0.11%
483,059	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.297	11/20/2059	484,674	0.05%
1,015,698	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.470	10/20/2060	1,013,726	0.10%
842,394	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.490	10/20/2060	841,032	0.08%
464,049	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.520	12/20/2060	463,671	0.04%
53,106	Government National Mortgage Association, Series 2011- H20, Class FA, 1-month LIBOR + 0.550%	0.690	9/20/2061	53,283	0.01%
670,732	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.590	2/20/2061	671,380	0.06%
50,088	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.740	2/20/2061	50,276	0.01%

Loomis Sayles Limited Term Government and Agency Fund
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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
83,057	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	84,658	0.01%
36,774	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	36,036	0.00%
3,299,765	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.397	9/20/2038	3,297,975	0.31%
1,899	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.590	5/20/2062	1,883	0.00%
633,730	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.660	8/20/2062	635,302	0.06%
1,897,607	Government National Mortgage Association, Series 2012-H20, Class PT	0.973	7/20/2062	1,895,212	0.18%
137,852	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.640	10/20/2062	137,244	0.01%
46,544	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.640	12/20/2062	46,180	0.00%
2,568,266	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.490	3/20/2063	2,565,413	0.24%
1,766,781	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.540	3/20/2063	1,766,371	0.17%
295,496	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.610	5/20/2063	295,873	0.03%
6,595,363	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.770	4/20/2063	6,570,059	0.62%
4,484,231	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.656	7/20/2064	4,497,035	0.43%
3,348,781	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.640	7/20/2064	3,359,642	0.32%
2,747,837	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.610	2/20/2065	2,752,876	0.26%
21,473	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.440	4/20/2061	21,328	0.00%
85,360	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	85,531	0.01%
307,964	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.620	4/20/2065	308,731	0.03%
4,811,540	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,905,468	0.47%
20,136	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.390	4/20/2065	20,006	0.00%
3,472,432	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.370	5/20/2065	3,458,237	0.33%
207,906	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.440	7/20/2065	206,587	0.02%
19,163	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.840	10/20/2065	19,055	0.00%
7,153	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.820	8/20/2061	7,143	0.00%
5,017,415	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.060	2/20/2066	5,093,979	0.48%
256,904	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.740	4/20/2066	255,740	0.02%
200,875	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.540	9/20/2063	199,805	0.02%
1,552,416	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.690	9/20/2066	1,558,768	0.15%
121,238	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	0.390	10/20/2067	120,605	0.01%
182,588	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.340	10/20/2064	182,286	0.02%
7,030,152	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	6,975,367	0.66%
158,931	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.490	9/20/2068	158,651	0.02%
9,853,270	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.560	9/20/2068	9,819,033	0.93%
11,405,420	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	12,653,672	1.20%
3,478,688	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.549	4/20/2048	3,482,581	0.33%
6,391,576	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.599	5/20/2046	6,373,929	0.60%
5,812,434	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.640	6/20/2069	5,834,266	0.55%

Loomis Sayles Limited Term Government and Agency Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
12,336,329	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.797	4/20/2070	12,387,266	1.17%
13,707,611	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.547	5/20/2070	13,554,072	1.28%
6,314,416	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	2.036	1/20/2070	6,313,708	0.60%
189,000	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	192,795	0.02%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	418,572	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,312,213	0.22%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	596,544	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	825,820	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,085,066	0.10%
922,238	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	935,204	0.09%
4,000,000	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	4,130,189	0.39%
1,336,258	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,360,209	0.13%
158,344	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	0.477	12/7/2020	158,349	0.02%
706,290	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	0.698	12/8/2020	705,725	0.07%
47,310	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	0.698	12/8/2020	47,310	0.00%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,837,394	0.17%
2,137,572	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	2,173,047	0.21%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	631,656	0.06%
1,726,818	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,731,876	0.16%
444,219	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	446,409	0.04%
45,841	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.100	1/25/2039	46,060	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.611	11/15/2027	2,373,676	0.23%
241,753	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	242,571	0.02%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	785,596	0.07%
1,610,000	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	1,620,503	0.15%
1,233,325	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	1,256,260	0.12%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3 MTN	1.660	5/15/2024	459,306	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	681,819	0.06%
9,405,000	U.S. Treasury Note	0.125	5/31/2022	9,403,898	0.89%
9,810,000	U.S. Treasury Note	0.125	8/31/2022	9,807,318	0.93%
21,025,000	U.S. Treasury Note	0.125	9/30/2022	21,018,430	1.99%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,582,977	1.76%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,782,153	1.31%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	13,008,734	1.23%
12,980,000	U.S. Treasury Note	0.250	10/31/2025	12,915,100	1.22%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	47,556,530	4.51%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,638,633	0.44%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	21,544,714	2.04%
27,660,000	U.S. Treasury Note	1.625	8/31/2022	28,374,190	2.69%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,675,466	0.82%
12,480,000	U.S. Treasury Note	1.750	7/15/2022	12,804,187	1.21%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,976,257	1.23%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,287,237	1.16%
6,000,000	U.S. Treasury Note	2.125	5/15/2022	6,173,672	0.59%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,361,774	0.70%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,598,067	0.34%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	72,802,913	6.90%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	11,126,657	1.05%

Loomis Sayles Limited Term Government and Agency Fund
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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
646,092	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	647,022	0.06%
1,760,789	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,842,327	0.17%
2,930,517	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	2,937,999	0.28%
765,000	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	778,974	0.07%
	Total			971,115,215	91.99%
Short-Term Investments					
22,955,000	Federal Home Loan Bank Discount Notes	0.010	12/3/2020	22,954,924	2.17%
10,062,332	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	12/1/2020	10,062,332	0.95%
9,165,000	U.S. Treasury Bills	0.045(†)	12/8/2020	9,164,911	0.87%
3,320,000	U.S. Treasury Bills	0.080(†)	1/7/2021	3,319,718	0.32%
33,875,000	U.S. Treasury Bills	0.031-0.058(†)	12/3/2020	33,874,901	3.21%
16,400,000	U.S. Treasury Bills	0.080-0.085(†)	12/10/2020	16,399,785	1.55%
	Total			95,776,571	9.07%
	Total Investments			1,066,891,786	101.06%
	Other assets less liabilities			(11,173,325)	(1.06%)
	Net Assets			1,055,718,461	100.00%

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

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

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

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

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

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Loomis Sayles Limited Term Government and Agency Fund
Investments as of October 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes					
499,011	Ally Auto Receivables Trust, Series 2018-2, Class A3	2.920	11/15/2022	503,673	0.05%
395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class A3	0.660	12/18/2024	396,812	0.04%
1,550,000	Avis Budget Rental Car Funding AESOP LLC, Series 2016-1A, Class A	2.990	6/20/2022	1,563,162	0.14%
840,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-1A, Class A	3.450	3/20/2023	859,380	0.08%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,713,519	0.16%
3,895,000	Barclays Commercial Mortgage Securities, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.285	10/15/2037	3,885,803	0.36%
1,710,000	CarMax Auto Owner Trust, Series 2020-2, Class A3	1.700	11/15/2024	1,743,169	0.16%
1,132,152	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/16/2032	1,137,211	0.11%
430,000	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	435,012	0.04%
1,310,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,119,922	0.10%
1,488,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,615,589	0.15%
4,282,000	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	4,566,924	0.42%
629,003	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	640,466	0.06%
280,645	CPS Auto Receivables Trust, Series 2019-C, Class A	2.550	9/15/2022	281,278	0.03%
1,955,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class A	2.380	11/15/2028	2,005,185	0.19%
9,695,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class A	1.240	10/15/2029	9,689,803	0.89%
1,270,480	DBUBS Mortgage Trust, Series 2011-LC2A, Class A4	4.537	7/10/2044	1,278,345	0.12%
495,741	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	513,881	0.05%
139,298	Exeter Automobile Receivables Trust, Series 2019-3A, Class A	2.590	9/15/2022	139,551	0.01%
18,171	Federal Home Loan Mortgage Corp., REMIC, Series 1500, Class FD, 7-year CMT - 0.200%	0.270	5/15/2023	17,826	0.00%
15,129	Federal Home Loan Mortgage Corp., REMIC, Series 1552, Class I, 10-year CMT - 0.650%	0.040	8/15/2023	14,756	0.00%
91,100	Federal Home Loan Mortgage Corp., REMIC, Series 2131, Class ZB	6.000	3/15/2029	100,302	0.01%
739,052	Federal Home Loan Mortgage Corp., REMIC, Series 2978, Class JG	5.500	5/15/2035	836,209	0.08%
1,145,650	Federal Home Loan Mortgage Corp., REMIC, Series 3036, Class NE	5.000	9/15/2035	1,317,315	0.12%
454,600	Federal Home Loan Mortgage Corp., REMIC, Series 3412, Class AY	5.500	2/15/2038	504,261	0.05%
922,546	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.790	6/15/2048	989,947	0.09%
1,009,384	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.837	12/15/2036	1,089,777	0.10%
498,473	Federal Home Loan Mortgage Corp., REMIC, Series 4212, Class FW	2.248	6/15/2043	513,856	0.05%
899,468	Federal National Mortgage Association, REMIC, Series 2003-48, Class GH	5.500	6/25/2033	1,041,614	0.10%
4,275,381	Federal National Mortgage Association, REMIC, Series 2012-58, Class KF, 1-month LIBOR + 0.550%	0.699	6/25/2042	4,325,313	0.40%
6,397,491	Federal National Mortgage Association, Series 2012-83, Class LF, 1-month LIBOR + 0.510%	0.659	8/25/2042	6,457,597	0.60%
8,992	Federal National Mortgage Association, REMIC, Series 1992-162, Class FB, 7-year CMT - 0.050%	0.470	9/25/2022	8,868	0.00%
16,825	Federal National Mortgage Association, REMIC, Series 1994-42, Class FD, 10-year CMT - 0.500%	0.170	4/25/2024	16,386	0.00%
7,275	Federal National Mortgage Association, REMIC, Series 2002-W10, Class A7	4.347	8/25/2042	7,784	0.00%
250,524	Federal National Mortgage Association, REMIC, Series 2005-100, Class BQ	5.500	11/25/2025	261,241	0.02%
544,042	Federal National Mortgage Association, REMIC, Series 2007-73, Class A1, 1-month LIBOR + 0.060%	0.201	7/25/2037	534,933	0.05%
929,349	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.456	8/25/2038	993,400	0.09%
2,475,255	Federal National Mortgage Association, REMIC, Series 2012-56, Class FK, 1-month LIBOR + 0.450%	0.599	6/25/2042	2,491,238	0.23%
5,412,360	Federal National Mortgage Association, REMIC, Series 2013-67, Class NF, 1-month LIBOR + 1.000%	1.149	7/25/2043	5,267,930	0.49%
6,616,466	Federal National Mortgage Association, REMIC, Series 2015-4, Class BF, 1-month LIBOR + 0.400%	0.549	2/25/2045	6,648,010	0.61%
11,706,705	Federal National Mortgage Association, REMIC, Series 2020-35, Class FA, 1-month LIBOR + 0.500%	0.655	6/25/2050	11,832,236	1.09%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
6,779,687	Federal National Mortgage Association, Series 2014-M2, Class A2	3.513	12/25/2023	7,239,458	0.67%
1,070,935	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.091	11/25/2022	1,071,596	0.10%
400,102	Federal National Mortgage Association, Series 2016-M3, Class ASQ2	2.263	2/25/2023	405,658	0.04%
5,701,466	Federal National Mortgage Association, Series 2020-M5, Class FA, 1-month LIBOR + 0.460%	0.609	1/25/2027	5,742,060	0.53%
712,084	FHLMC, 12-month LIBOR + 1.761%	2.374	9/1/2035	746,044	0.07%
428,273	FHLMC, 1-year CMT + 2.247%	2.576	9/1/2038	450,252	0.04%
549,147	FHLMC, 1-year CMT + 2.220%	2.595	7/1/2033	552,452	0.05%
56,317	FHLMC, 12-month LIBOR + 1.741%	2.644	12/1/2037	56,699	0.01%
148,354	FHLMC, 12-month LIBOR + 1.645%	2.692	11/1/2038	149,686	0.01%
3,451,262	FHLMC, 12-month LIBOR + 1.841%	2.747	1/1/2046	3,563,499	0.33%
38,341	FHLMC	3.000	10/1/2026	40,210	0.00%
462,069	FHLMC, 1-year CMT + 2.165%	3.049	4/1/2036	463,592	0.04%
318,098	FHLMC, 6-month LIBOR + 1.712%	3.052	6/1/2037	319,171	0.03%
2,026,948	FHLMC, 1-year CMT + 2.249%	3.219	3/1/2037	2,134,570	0.20%
221,894	FHLMC, 12-month LIBOR + 1.932%	3.481	12/1/2034	224,377	0.02%
137,923	FHLMC, 1-year CMT + 2.209%	3.499	9/1/2038	138,615	0.01%
176,553	FHLMC, 12-month LIBOR + 1.833%	3.526	11/1/2038	179,811	0.02%
212,560	FHLMC, 12-month LIBOR + 1.767%	3.559	3/1/2038	215,563	0.02%
1,111,682	FHLMC, 12-month LIBOR + 1.894%	3.641	9/1/2041	1,163,331	0.11%
212,122	FHLMC, 1-year CMT + 1.942%	3.648	9/1/2038	212,723	0.02%
1,120,001	FHLMC, 1-year CMT + 2.254%	3.670	2/1/2036	1,179,850	0.11%
209,696	FHLMC, 12-month LIBOR + 1.724%	3.732	4/1/2037	220,021	0.02%
497,877	FHLMC, 1-year CMT + 2.245%	3.733	3/1/2036	526,915	0.05%
796,507	FHLMC, 12-month LIBOR + 1.737%	3.736	4/1/2037	805,500	0.07%
197,941	FHLMC, 1-year CMT + 2.250%	3.759	2/1/2035	209,209	0.02%
74,819	FHLMC	4.000	12/1/2024	79,316	0.01%
213,573	FHLMC	4.000	1/1/2042	234,844	0.02%
793,647	FHLMC, 1-year CMT + 2.286%	4.021	2/1/2036	836,867	0.08%
153,444	FHLMC, 12-month LIBOR + 2.180%	4.180	3/1/2037	154,943	0.01%
111,440	FHLMC	4.500	1/1/2025	117,785	0.01%
12,372	FHLMC	4.500	5/1/2034	13,360	0.00%
35,178	FHLMC	5.500	10/1/2023	36,483	0.00%
7,485	FHLMC, COFI + 1.250%	5.955	11/1/2020	7,479	0.00%
182,047	FHLMC	6.500	12/1/2034	210,682	0.02%
94	FHLMC	7.500	6/1/2026	102	0.00%
9,996,068	FHLMC Multifamily Structured Pass Through Certificates, Series KF74, Class AS, 1-month Average Compounded SOFR + 0.530%	0.616	1/25/2027	10,013,836	0.92%
15,427,442	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AL, 1-month LIBOR + 0.700%	0.848	2/25/2027	15,565,512	1.44%
20,291,040	FHLMC Multifamily Structured Pass Through Certificates, Series KF77, Class AS, 30-day Average SOFR + 0.900%	0.987	2/25/2027	20,313,685	1.88%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AL, 1-month LIBOR + 0.800%	0.948	3/25/2030	31,482,633	2.91%
31,425,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF78, Class AS, 30-day Average SOFR + 1.000%	1.087	3/25/2030	31,480,717	2.91%
7,720,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	8,318,978	0.77%
8,515,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS12, Class A, 1-month LIBOR + 0.650%	0.806	8/25/2029	8,522,016	0.79%
13,445,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	15,083,603	1.39%
3,882,677	FHLMC Multifamily Structured Pass Through Certificates, Series K014, Class A2	3.871	4/25/2021	3,911,053	0.36%
3,753,595	FHLMC Multifamily Structured Pass Through Certificates, Series K015, Class A2	3.230	7/25/2021	3,808,958	0.35%
5,933,977	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class A2	2.873	12/25/2021	6,070,355	0.56%
7,900,000	FHLMC Multifamily Structured Pass Through Certificates, Series K034, Class A2	3.531	7/25/2023	8,517,449	0.79%
7,835,000	FHLMC Multifamily Structured Pass Through Certificates, Series K035, Class A2	3.458	8/25/2023	8,435,876	0.78%
7,500,000	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class A2	3.389	3/25/2024	8,153,012	0.75%
2,580,000	FHLMC Multifamily Structured Pass Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,926,990	0.27%
1,970,385	FHLMC Multifamily Structured Pass Through Certificates, Series K725, Class A1	2.666	5/25/2023	2,016,969	0.19%
8,000,000	FHLMC Multifamily Structured Pass Through Certificates, Series KC06, Class A2	2.541	8/25/2026	8,540,139	0.79%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
218,496	FHLMC Multifamily Structured Pass Through Certificates, Series KF06, Class A, 1-month LIBOR + 0.330%	0.478	11/25/2021	218,014	0.02%
964,237	FHLMC Multifamily Structured Pass Through Certificates, Series KF14, Class A, 1-month LIBOR + 0.650%	0.798	1/25/2023	964,916	0.09%
3,716,145	FHLMC Multifamily Structured Pass Through Certificates, Series KF53, Class A, 1-month LIBOR + 0.390%	0.538	10/25/2025	3,723,935	0.34%
12,791,477	FHLMC Multifamily Structured Pass Through Certificates, Series KF72, Class A, 1-month LIBOR + 0.500%	0.648	11/25/2026	12,863,718	1.19%
4,854,154	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AL, 1-month LIBOR + 0.470%	0.618	5/25/2030	4,884,150	0.45%
4,479,219	FHLMC Multifamily Structured Pass Through Certificates, Series KF79, Class AS, 30-day Average SOFR + 0.580%	0.667	5/25/2030	4,485,834	0.41%
8,810,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AL, 1-month LIBOR + 0.440%	0.588	6/25/2030	8,820,397	0.81%
4,950,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF80, Class AS, 30-day Average SOFR + 0.510%	0.597	6/25/2030	4,955,996	0.46%
3,319,670	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AL, 1-month LIBOR + 0.360%	0.508	6/25/2027	3,336,057	0.31%
2,489,752	FHLMC Multifamily Structured Pass Through Certificates, Series KF81, Class AS, 30-day Average SOFR + 0.400%	0.487	6/25/2027	2,491,298	0.23%
1,890,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AL, 1-month LIBOR + 0.300%	0.448	7/25/2030	1,879,526	0.17%
1,590,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF84, Class AS, 30-day Average SOFR + 0.320%	0.407	7/25/2030	1,581,174	0.15%
1,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AL, 1-month LIBOR + 0.300%	0.456	8/25/2030	1,854,987	0.17%
4,945,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF85, Class AS, 30-day Average SOFR + 0.330%	0.415	8/25/2030	4,945,005	0.46%
3,130,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AL, 1-month LIBOR + 0.290%	0.438	8/25/2027	3,130,000	0.29%
2,795,000	FHLMC Multifamily Structured Pass Through Certificates, Series KF86, Class AS, 30-day Average SOFR + 0.320%	0.407	8/25/2027	2,795,000	0.26%
130,159	FHLMC Multifamily Structured Pass Through Certificates, Series KI01, Class A, 1-month LIBOR + 0.160%	0.308	9/25/2022	130,147	0.01%
10,357	FHLMC Multifamily Structured Pass Through Certificates, Series KI02, Class A, 1-month LIBOR + 0.200%	0.348	2/25/2023	10,356	0.00%
10,261,000	FHLMC Multifamily Structured Pass Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	11,467,674	1.06%
970,415	FHLMC Multifamily Structured Pass Through Certificates, Series KJ28, Class A1	1.766	2/25/2025	986,551	0.09%
2,855,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AL, 1-month LIBOR + 0.340%	0.496	4/25/2030	2,864,162	0.26%
3,140,000	FHLMC Multifamily Structured Pass Through Certificates, Series KS14, Class AS, 30-day Average SOFR + 0.370%	0.455	4/25/2030	3,150,111	0.29%
2,768,430	FHLMC Multifamily Structured Pass Through Certificates, Series Q008, Class A, 1-month LIBOR + 0.390%	0.538	10/25/2045	2,771,475	0.26%
6,934	FHLMC Structured Pass Through Securities, Series T-60, Class 2A1	3.943	3/25/2044	7,824	0.00%
421,363	FHLMC Structured Pass Through Securities, Series T-62, Class 1A1, 12-month MTA + 1.200%	2.083	10/25/2044	430,230	0.04%
712,942	Flagship Credit Auto Trust, Series 2020-2, Class A	1.490	7/15/2024	719,516	0.07%
964,087	Flagship Credit Auto Trust, Series 2020-3, Class A	0.700	4/15/2025	967,529	0.09%
61,645	FNMA, 6-month LIBOR + 1.558%	1.963	2/1/2037	63,503	0.01%
905,853	FNMA, 12-month LIBOR + 1.595%	2.307	9/1/2037	944,082	0.09%
170,032	FNMA, 12-month LIBOR + 1.560%	2.340	8/1/2035	170,966	0.02%
498,831	FNMA, 12-month LIBOR + 1.703%	2.453	8/1/2034	505,686	0.05%
534,573	FNMA, 6-month LIBOR + 1.540%	2.480	7/1/2035	552,620	0.05%
127,131	FNMA, 1-year CMT + 2.145%	2.480	9/1/2036	129,836	0.01%
353,259	FNMA, 1-year CMT + 2.223%	2.499	8/1/2035	354,738	0.03%
355,334	FNMA, 12-month LIBOR + 1.657%	2.537	8/1/2038	358,726	0.03%
811,954	FNMA, 12-month LIBOR + 1.597%	2.544	7/1/2035	845,693	0.08%
230,988	FNMA, 1-year CMT + 2.287%	2.578	10/1/2033	232,525	0.02%
399,232	FNMA, 12-month LIBOR + 1.637%	2.637	7/1/2038	406,682	0.04%
838,554	FNMA, 1-year CMT + 2.273%	2.648	6/1/2037	884,135	0.08%
1,284,603	FNMA, 1-year CMT + 2.173%	2.670	11/1/2033	1,344,605	0.12%
510,257	FNMA, 1-year CMT + 2.287%	2.676	6/1/2033	511,191	0.05%
148,584	FNMA, 12-month LIBOR + 1.731%	2.680	11/1/2035	155,662	0.01%
111,613	FNMA, 12-month LIBOR + 1.801%	2.795	7/1/2041	112,532	0.01%
62,121	FNMA, 1-year CMT + 2.440%	2.815	8/1/2033	62,545	0.01%
2,611,021	FNMA, 1-year CMT + 2.201%	2.879	10/1/2034	2,742,768	0.25%
1,309,297	FNMA, 1-year CMT + 2.178%	2.937	12/1/2040	1,373,337	0.13%
1,256,796	FNMA, 12-month LIBOR + 1.584%	2.988	4/1/2037	1,311,707	0.12%
233,548	FNMA, 12-month LIBOR + 1.678%	2.995	11/1/2036	244,548	0.02%
107,279	FNMA	3.000	3/1/2042	118,231	0.01%
426,464	FNMA, 1-year CMT + 2.138%	3.198	6/1/2036	446,114	0.04%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of October 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
254,236	FNMA, 12-month LIBOR + 1.650%	3.308	10/1/2033	264,331	0.02%
194,159	FNMA, 1-year CMT + 2.185%	3.308	12/1/2034	194,554	0.02%
258,314	FNMA, 1-year CMT + 2.143%	3.319	9/1/2034	270,636	0.03%
309,692	FNMA, 12-month LIBOR + 2.473%	3.348	6/1/2035	313,607	0.03%
973,707	FNMA, 12-month LIBOR + 1.732%	3.349	9/1/2037	1,024,576	0.09%
676,316	FNMA, 6-month LIBOR + 2.168%	3.369	7/1/2037	717,247	0.07%
1,532,888	FNMA, 1-year CMT + 2.224%	3.414	4/1/2034	1,609,305	0.15%
182,676	FNMA, 1-year CMT + 2.500%	3.420	8/1/2036	194,803	0.02%
1,231,274	FNMA, 12-month LIBOR + 1.800%	3.435	10/1/2041	1,282,711	0.12%
387,160	FNMA, 12-month LIBOR + 1.609%	3.572	4/1/2037	391,260	0.04%
5,200,000	FNMA	3.580	1/1/2026	5,808,121	0.54%
345,285	FNMA, 1-year CMT + 2.214%	3.595	4/1/2034	349,966	0.03%
112,926	FNMA, 1-year CMT + 2.154%	3.688	4/1/2033	113,241	0.01%
461,552	FNMA, 12-month LIBOR + 1.765%	3.765	2/1/2037	463,502	0.04%
46,155	FNMA, 12-month LIBOR + 1.754%	3.795	1/1/2037	46,784	0.00%
1,050,859	FNMA, 12-month LIBOR + 1.794%	3.797	3/1/2037	1,108,879	0.10%
154,299	FNMA, 12-month LIBOR + 1.800%	3.800	3/1/2034	162,254	0.02%
306,814	FNMA, 12-month LIBOR + 1.800%	3.800	12/1/2041	308,973	0.03%
420,782	FNMA, 1-year CMT + 2.185%	3.810	1/1/2036	436,845	0.04%
1,002,266	FNMA, 12-month LIBOR + 1.820%	3.820	2/1/2047	1,066,557	0.10%
199,259	FNMA, 1-year CMT + 2.501%	4.086	5/1/2035	211,708	0.02%
449,371	FNMA	5.000	7/1/2037	517,347	0.05%
535,150	FNMA	5.000	2/1/2038	616,147	0.06%
104,046	FNMA	5.500	11/1/2023	108,510	0.01%
89,611	FNMA	5.500	1/1/2024	94,819	0.01%
222,899	FNMA	5.500	3/1/2033	256,532	0.02%
6,398	FNMA	6.000	5/1/2021	6,437	0.00%
50,699	FNMA	6.000	9/1/2022	52,177	0.00%
102,456	FNMA	6.000	12/1/2022	106,914	0.01%
69,592	FNMA	6.000	12/1/2022	71,217	0.01%
2,393	FNMA	6.500	7/1/2032	2,670	0.00%
1,629	FNMA	6.500	1/1/2033	1,852	0.00%
3,412	FNMA	6.500	10/1/2033	3,894	0.00%
2,882	FNMA	6.500	10/1/2033	3,352	0.00%
2,355	FNMA	6.500	10/1/2033	2,729	0.00%
120,694	FNMA	6.500	10/1/2034	134,689	0.01%
1,976	FNMA	6.500	12/1/2034	2,328	0.00%
3,534	FNMA	6.500	2/1/2036	4,135	0.00%
17,627	FNMA	6.500	11/1/2037	20,214	0.00%
15,819	FNMA	7.500	12/1/2030	17,931	0.00%
14,764	FNMA	7.500	7/1/2031	17,331	0.00%
21,874	FNMA	7.500	9/1/2032	22,787	0.00%
595,000	Ford Credit Auto Owner Trust, Series 2020-A, Class A3	1.040	8/15/2024	601,694	0.06%
1,395,082	Foursight Capital Automobile Receivables Trust, Series 2018-2, Class A3	3.640	5/15/2023	1,408,859	0.13%
475,000	GM Financial Automobile Leasing Trust, Series 2020-2, Class A3	0.800	7/20/2023	478,013	0.04%
970,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-4, Class A3	1.750	7/16/2024	986,256	0.09%
500,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-2, Class A3	1.490	12/16/2024	509,139	0.05%
1,475,000	GM Financial Consumer Automobile Receivables Trust, Series 2019-3, Class A3	2.180	4/16/2024	1,502,541	0.14%
1,170,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	1.840	9/16/2024	1,193,937	0.11%
2,298,353	GNMA, 1-month LIBOR + 1.744%	1.878	2/20/2061	2,388,652	0.22%
1,807,719	GNMA, 1-month LIBOR + 1.890%	2.063	2/20/2063	1,878,031	0.17%
2,196,663	GNMA, 1-month LIBOR + 2.157%	2.331	3/20/2063	2,275,432	0.21%
744,527	GNMA, 1-month LIBOR + 2.247%	2.420	6/20/2065	800,884	0.07%
700,628	GNMA, 1-month LIBOR + 2.258%	2.452	5/20/2065	752,412	0.07%
1,056,642	GNMA, 1-month LIBOR + 2.354%	2.526	2/20/2063	1,105,045	0.10%
241,870	GNMA	3.902	3/20/2063	244,326	0.02%
108,208	GNMA	4.004	2/20/2063	109,628	0.01%
186,042	GNMA	4.005	12/20/2062	189,670	0.02%
705,137	GNMA	4.038	6/20/2063	723,808	0.07%
23,935	GNMA	4.140	12/20/2061	26,198	0.00%
185,990	GNMA	4.172	11/20/2062	188,589	0.02%
82,305	GNMA	4.283	4/20/2063	87,859	0.01%
13,417	GNMA	4.326	8/20/2061	14,952	0.00%
9,561	GNMA	4.390	8/20/2062	10,172	0.00%
3,138,102	GNMA	4.466	10/20/2065	3,523,722	0.33%
374,938	GNMA	4.578	7/20/2063	411,657	0.04%
1,722,966	GNMA	4.599	2/20/2066	1,897,194	0.18%
2,037,962	GNMA	4.625	3/20/2064	2,212,650	0.20%
21,549	GNMA	4.630	12/20/2061	21,993	0.00%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of October 31, 2020 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,548	GNMA	4.630	2/20/2062	3,678	0.00%
306,735	GNMA	4.637	1/20/2064	336,225	0.03%
13,856	GNMA	4.645	2/20/2062	14,507	0.00%
1,695,138	GNMA	4.670	11/20/2063	1,852,068	0.17%
11,982	GNMA	4.675	4/20/2061	12,324	0.00%
1,241,637	GNMA	4.684	5/20/2064	1,351,780	0.13%
1,119	GNMA	4.700	6/20/2061	1,297	0.00%
25,121	GNMA	4.700	8/20/2061	27,919	0.00%
19,701	GNMA	4.700	8/20/2061	20,209	0.00%
19,057	GNMA	4.700	6/20/2062	19,330	0.00%
12,379	GNMA	4.720	3/20/2061	12,378	0.00%
9,246	GNMA	6.000	12/15/2031	10,942	0.00%
35,838	GNMA	6.500	5/15/2031	42,419	0.00%
43,674	GNMA	7.000	10/15/2028	49,094	0.00%
3,621,437	Government National Mortgage Association, Series 2017-H05, Class FC, 1-month LIBOR + 0.750%	0.906	2/20/2067	3,662,759	0.34%
4,009,343	Government National Mortgage Association, Series 2019-H13, Class FT, 1-year CMT + 0.450%	0.580	8/20/2069	4,005,688	0.37%
5,508,447	Government National Mortgage Association, Series 2020-H02, Class FG, 1-month LIBOR + 0.600%	0.756	1/20/2070	5,554,208	0.51%
122,294	Government National Mortgage Association, Series 2003-72, Class Z	5.293	11/16/2045	134,487	0.01%
19,051	Government National Mortgage Association, Series 2003-88, Class Z	5.519	3/16/2046	20,574	0.00%
1,600,448	Government National Mortgage Association, Series 2005-18, Class F, 1-month LIBOR + 0.200%	0.351	2/20/2035	1,596,249	0.15%
1,201,359	Government National Mortgage Association, Series 2007-59, Class FM, 1-month LIBOR + 0.520%	0.671	10/20/2037	1,208,530	0.11%
511,378	Government National Mortgage Association, Series 2009-H01, Class FA, 1-month LIBOR + 1.150%	1.301	11/20/2059	512,999	0.05%
1,037,362	Government National Mortgage Association, Series 2010-H20, Class AF, 1-month LIBOR + 0.330%	0.486	10/20/2060	1,035,355	0.10%
846,601	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.506	10/20/2060	845,236	0.08%
474,495	Government National Mortgage Association, Series 2010-H27, Class FA, 1-month LIBOR + 0.380%	0.536	12/20/2060	474,112	0.04%
53,430	Government National Mortgage Association, Series 2011-H20, Class FA, 1-month LIBOR + 0.550%	0.706	9/20/2061	53,611	0.01%
673,390	Government National Mortgage Association, Series 2011-H06, Class FA, 1-month LIBOR + 0.450%	0.606	2/20/2061	674,060	0.06%
51,680	Government National Mortgage Association, Series 2011-H08, Class FA, 1-month LIBOR + 0.600%	0.756	2/20/2061	51,876	0.00%
82,957	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	84,638	0.01%
37,676	Government National Mortgage Association, Series 2012-124, Class HT	6.500	7/20/2032	36,919	0.00%
3,429,200	Government National Mortgage Association, Series 2012-18, Class FM, 1-month LIBOR + 0.250%	0.401	9/20/2038	3,427,122	0.32%
1,900	Government National Mortgage Association, Series 2012-H15, Class FA, 1-month LIBOR + 0.450%	0.606	5/20/2062	1,883	0.00%
649,578	Government National Mortgage Association, Series 2012-H18, Class NA, 1-month LIBOR + 0.520%	0.676	8/20/2062	651,209	0.06%
1,910,940	Government National Mortgage Association, Series 2012-H20, Class PT	0.991	7/20/2062	1,908,550	0.18%
140,777	Government National Mortgage Association, Series 2012-H29, Class HF, 1-month LIBOR + 0.500%	0.656	10/20/2062	140,166	0.01%
47,374	Government National Mortgage Association, Series 2013-H02, Class GF, 1-month LIBOR + 0.500%	0.656	12/20/2062	47,006	0.00%
2,608,550	Government National Mortgage Association, Series 2013-H08, Class FA, 1-month LIBOR + 0.350%	0.506	3/20/2063	2,605,605	0.24%
1,799,065	Government National Mortgage Association, Series 2013-H10, Class FA, 1-month LIBOR + 0.400%	0.556	3/20/2063	1,798,678	0.17%
305,775	Government National Mortgage Association, Series 2013-H14, Class FG, 1-month LIBOR + 0.470%	0.626	5/20/2063	306,170	0.03%
6,709,042	Government National Mortgage Association, Series 2013-H22, Class FT, 1-year CMT + 0.650%	0.780	4/20/2063	6,683,374	0.62%
4,561,689	Government National Mortgage Association, Series 2014-H14, Class FA, 1-month LIBOR + 0.500%	0.655	7/20/2064	4,574,875	0.42%
3,392,808	Government National Mortgage Association, Series 2014-H15, Class FA, 1-month LIBOR + 0.500%	0.656	7/20/2064	3,403,934	0.31%
2,789,599	Government National Mortgage Association, Series 2015-H04, Class FL, 1-month LIBOR + 0.470%	0.626	2/20/2065	2,794,778	0.26%
21,465	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.456	4/20/2061	21,320	0.00%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
97,551	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	97,684	0.01%
307,964	Government National Mortgage Association, Series 2015-H10, Class FC, 1-month LIBOR + 0.480%	0.636	4/20/2065	308,742	0.03%
4,827,611	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	4,921,928	0.45%
20,466	Government National Mortgage Association, Series 2015-H11, Class FA, 1-month LIBOR + 0.250%	0.406	4/20/2065	20,333	0.00%
3,558,815	Government National Mortgage Association, Series 2015-H12, Class FL, 1-month LIBOR + 0.230%	0.386	5/20/2065	3,544,238	0.33%
228,100	Government National Mortgage Association, Series 2015-H19, Class FH, 1-month LIBOR + 0.300%	0.456	7/20/2065	226,666	0.02%
22,313	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.856	10/20/2065	22,289	0.00%
7,194	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.836	8/20/2061	7,185	0.00%
5,091,605	Government National Mortgage Association, Series 2016-H06, Class FC, 1-month LIBOR + 0.920%	1.076	2/20/2066	5,170,215	0.48%
286,458	Government National Mortgage Association, Series 2016-H10, Class FJ, 1-month LIBOR + 0.600%	0.756	4/20/2066	285,188	0.03%
231,623	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.556	9/20/2063	230,387	0.02%
1,573,866	Government National Mortgage Association, Series 2016-H20, Class FB, 1-month LIBOR + 0.550%	0.706	9/20/2066	1,580,388	0.15%
179,627	Government National Mortgage Association, Series 2017-H24, Class FJ, 1-month LIBOR + 0.250%	0.406	10/20/2067	178,674	0.02%
234,738	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.356	10/20/2064	234,413	0.02%
7,132,796	Government National Mortgage Association, Series 2018-H11, Class FJ, 12-month LIBOR + 0.080%	0.718	6/20/2068	7,076,876	0.65%
161,234	Government National Mortgage Association, Series 2018-H14, Class FG, 1-month LIBOR + 0.350%	0.506	9/20/2068	160,950	0.02%
10,039,517	Government National Mortgage Association, Series 2018-H16, Class FA, 1-month LIBOR + 0.420%	0.576	9/20/2068	10,004,387	0.92%
11,699,624	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	12,971,638	1.20%
3,671,236	Government National Mortgage Association, Series 2020-30, Class F, 1-month LIBOR + 0.400%	0.549	4/20/2048	3,675,611	0.34%
6,634,422	Government National Mortgage Association, Series 2020-53, Class NF, 1-month LIBOR + 0.450%	0.599	5/20/2046	6,617,743	0.61%
5,896,615	Government National Mortgage Association, Series 2020-H04, Class FP, 1-month LIBOR + 0.500%	0.656	6/20/2069	5,919,010	0.55%
12,539,077	Government National Mortgage Association, Series 2020-H07, Class FL, 1-month LIBOR + 0.650%	0.801	4/20/2070	12,578,011	1.16%
13,942,764	Government National Mortgage Association, Series 2020-H10, Class FD, 1-month LIBOR + 0.400%	0.551	5/20/2070	13,771,073	1.27%
6,421,767	Government National Mortgage Association, Series 2020-HO1, Class FT, 1-year CMT + 0.500%	2.036	1/20/2070	6,422,807	0.59%
189,000	Honda Auto Receivables Owner Trust, Series 2019-2, Class A3	2.520	6/21/2023	193,131	0.02%
410,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A3	1.610	4/22/2024	419,225	0.04%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,296,922	0.21%
585,000	Hyundai Auto Receivables Trust, Series 2020-A, Class A3	1.410	11/15/2024	597,102	0.06%
805,000	Kubota Credit Owner Trust, Series 2020-1A, Class A3	1.960	3/15/2024	828,120	0.08%
1,040,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	1,084,670	0.10%
942,584	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	955,726	0.09%
4,000,000	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	4,130,478	0.38%
1,397,349	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,418,600	0.13%
168,737	NCUA Guaranteed Notes, Series 2010-A1, Class A, 1-month LIBOR + 0.350%	0.490	12/7/2020	168,749	0.02%
716,715	NCUA Guaranteed Notes, Series 2010-R3, Class 1A, 1-month LIBOR + 0.560%	0.703	12/8/2020	716,284	0.07%
47,919	NCUA Guaranteed Notes, Series 2010-R3, Class 2A, 1-month LIBOR + 0.560%	0.703	12/8/2020	47,919	0.00%
1,805,000	Nissan Auto Receivables Owner Trust, Series 2020-A, Class A3	1.380	12/16/2024	1,837,185	0.17%
2,263,624	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class A	1.370	10/15/2024	2,282,677	0.21%
630,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class A3	0.670	4/15/2024	632,168	0.06%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,800,313	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	1,801,411	0.17%
585,082	SoFi Consumer Loan Program Trust, Series 2018-4, Class A	3.540	11/26/2027	588,583	0.05%
48,365	SoFi Professional Loan Program LLC, Series 2016-D, Class A1, 1-month LIBOR + 0.950%	1.099	1/25/2039	48,557	0.00%
3,279,464	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.618	11/15/2027	2,427,728	0.22%
301,559	Towd Point Mortgage Trust, Series 2015-2, Class 1A12	2.750	11/25/2060	304,581	0.03%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	784,075	0.07%
1,610,000	Toyota Auto Receivables Owner Trust, Series 2017-C, Class A4	1.980	12/15/2022	1,622,058	0.15%
1,255,000	Toyota Auto Receivables Owner Trust, Series 2019-A, Class A3	2.910	7/17/2023	1,279,560	0.12%
450,000	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3 MTN	1.660	5/15/2024	458,807	0.04%
670,000	Toyota Auto Receivables Owner Trust, Series 2020-B, Class A3	1.360	8/15/2024	681,932	0.06%
9,405,000	U.S. Treasury Note	0.125	5/31/2022	9,401,326	0.87%
9,810,000	U.S. Treasury Note	0.125	8/31/2022	9,804,252	0.91%
16,035,000	U.S. Treasury Note	0.125	9/30/2022	16,024,978	1.48%
18,650,000	U.S. Treasury Note	0.250	6/30/2025	18,562,578	1.71%
13,840,000	U.S. Treasury Note	0.250	8/31/2025	13,763,231	1.27%
13,070,000	U.S. Treasury Note	0.250	9/30/2025	12,990,355	1.20%
12,985,000	U.S. Treasury Note	0.250	10/31/2025	12,901,815	1.19%
47,425,000	U.S. Treasury Note	0.375	4/30/2025	47,508,364	4.39%
4,600,000	U.S. Treasury Note	0.500	3/31/2025	4,634,680	0.43%
20,945,000	U.S. Treasury Note	1.250	7/31/2023	21,552,078	1.99%
27,660,000	U.S. Treasury Note	1.625	8/31/2022	28,401,202	2.62%
8,460,000	U.S. Treasury Note	1.750	6/30/2022	8,684,058	0.80%
12,480,000	U.S. Treasury Note	1.750	7/15/2022	12,818,813	1.18%
12,605,000	U.S. Treasury Note	1.750	9/30/2022	12,988,566	1.20%
11,470,000	U.S. Treasury Note	2.000	2/15/2025	12,290,822	1.14%
6,000,000	U.S. Treasury Note	2.125	5/15/2022	6,181,641	0.57%
6,915,000	U.S. Treasury Note	2.250	1/31/2024	7,368,797	0.68%
3,340,000	U.S. Treasury Note	2.250	10/31/2024	3,599,894	0.33%
67,520,000	U.S. Treasury Note	2.875	10/31/2023	72,911,050	6.73%
9,955,000	U.S. Treasury Note	2.875	7/31/2025	11,131,323	1.03%
763,390	United Auto Credit Securitization Trust, Series 2020-1, Class A	0.850	5/10/2022	764,964	0.07%
1,794,391	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,860,105	0.17%
2,940,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class A2A	0.930	2/15/2024	2,949,975	0.27%
765,000	World Omni Auto Receivables Trust, Series 2019-B, Class A3	2.590	7/15/2024	780,374	0.07%
	Total			972,057,253	89.76%
Short-Term Investments					
34,013,165	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	11/2/2020	34,013,165	3.14%
38,400,000	U.S. Treasury Bills	0.060(†)	11/10/2020	38,399,467	3.55%
38,790,000	U.S. Treasury Bills	0.070-0.085(†)	11/5/2020	38,789,766	3.58%
22,565,000	U.S. Treasury Bills	0.080-0.085(†)	12/10/2020	22,562,856	2.08%
	Total			133,765,254	12.35%
	Total Investments			1,105,822,507	102.11%
	Other assets less liabilities			(22,826,743)	(2.11%)
	Net Assets			1,082,995,764	100.00%

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

Loomis Sayles Limited Term Government and Agency Fund
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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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