

Loomis Sayles Bond Fund

Investments as of July 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
11,960,577	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	11,263,143	0.19%
5,895,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	4,566,503	0.08%
19,345,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	17,859,304	0.30%
12,050,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	10,120,316	0.17%
1,290,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	1,172,177	0.02%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	4.262	1/15/2067	1,776,951	0.03%
9,560,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	2,481,585	0.04%
23,661,740	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	22,953,781	0.39%
6,606,000	Air Lease Corp.	USD	4.625	10/1/2028	6,319,265	0.11%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		15,022,844	0.25%
5,325,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		4,245,282	0.07%
17,555,000	Aker BP ASA	USD	4.000	1/15/2031	16,338,580	0.28%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		17,443,890	0.30%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		12,311,431	0.21%
6,315,000	Alpek SAB de CV	USD	3.250	2/25/2031	5,257,237	0.09%
28,194,648	Alta Wind Holdings LLC	USD	7.000	6/30/2035	29,229,815	0.50%
3,140,860	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	2,716,247	0.05%
2,921,296	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	2,605,445	0.04%
12,980,000	American Credit Acceptance Receivables Trust, Series 2021-4, Class D	USD	1.820	2/14/2028	12,105,981	0.21%
3,685,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	3,437,170	0.06%
22,660,000	Anglo American Capital PLC	USD	2.875	3/17/2031	19,248,590	0.33%
27,210,000	Antares Holdings LP	USD	8.500	5/18/2025	28,906,228	0.49%
7,621,117	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	6,449,783	0.11%
2,410,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	2,101,325	0.04%
30,635,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	30,675,725	0.52%
1,145,000	ArcelorMittal S.A.	USD	7.000	10/15/2039	1,180,077	0.02%
12,465,000	Ares Capital Corp.	USD	2.875	6/15/2028	10,274,281	0.17%
17,495,000	Ares Capital Corp.	USD	3.200	11/15/2031	13,565,378	0.23%
5,935,000	Athene Global Funding	USD	1.716	1/7/2025	5,561,528	0.09%
735,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	733,586	0.01%
13,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	12,496,289	0.21%
1,680,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,624,374	0.03%
6,300,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	5,931,064	0.10%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	3,694,223	0.06%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,551,840	0.03%
3,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class C	USD	2.350	2/20/2028	3,051,308	0.05%
15,580,000	Avnet, Inc.	USD	5.500	6/1/2032	15,579,466	0.26%
12,778,000	Avon Products, Inc.	USD	8.450	3/15/2043	12,650,220	0.21%
10,990,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	9,279,041	0.16%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		14,471,904	0.25%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	39,253,853	0.67%
9,790,000	Barings BDC, Inc.	USD	3.300	11/23/2026	8,527,460	0.14%
3,950,000	Barrick Gold Corp., Series A	USD	5.800	11/15/2034	4,326,596	0.07%
2,675,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	2,129,969	0.04%
5,560,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	2,960,700	0.05%
580,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	293,700	0.01%
4,435,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	2,278,880	0.04%
14,210,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	7,285,467	0.12%
640,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	341,574	0.01%
1,045,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	578,543	0.01%
505,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	466,152	0.01%
475,000	Bentley Systems, Inc.	USD	0.375	7/1/2027	389,975	0.01%

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13,505,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	12,392,115	0.21%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	13,956,018	0.24%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,809,615	0.47%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	18,758,379	0.32%
8,675,000	Block, Inc.	USD	3.500	6/1/2031	7,503,875	0.13%
14,253,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	11,417,936	0.19%
22,105,000	Boeing Co. (The)	USD	3.625	2/1/2031	20,274,732	0.34%
2,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	2,137,512	0.04%
3,525,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,659,225	0.05%
6,180,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,294,933	0.07%
1,200,000	Boeing Co. (The)	USD	3.850	11/1/2048	884,393	0.02%
8,855,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,725,582	0.11%
6,035,000	Boeing Co. (The)	USD	3.950	8/1/2059	4,374,296	0.07%
4,830,000	Boeing Co. (The)	USD	5.150	5/1/2030	4,875,529	0.08%
14,503,000	Boeing Co. (The)	USD	5.805	5/1/2050	14,407,771	0.24%
11,095,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	8.971	12/15/2023	10,428,277	0.18%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,820,438	0.03%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	8,849,109	0.15%
1,445,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	1,418,866	0.02%
6,099,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,964,066	0.08%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,468,394	0.35%
11,161,000	Broadcom, Inc.	USD	4.150	11/15/2030	10,589,338	0.18%
195,000	Cable One, Inc.	USD	6.042	3/15/2026	167,115	0.00%
12,850,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1	USD	2.239	3/28/2029	11,848,959	0.20%
1,255,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	1,177,016	0.02%
13,160,000	Carnival Corp.	USD	5.750	3/1/2027	10,548,464	0.18%
3,415,000	Carnival Corp.	USD	6.000	5/1/2029	2,629,004	0.04%
7,288,000	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	6,964,228	0.12%
2,825,000	Carvana Auto Receivables Trust, Series 2021-N4, Class C	USD	1.720	9/11/2028	2,694,154	0.05%
6,410,000	Carvana Auto Receivables Trust, Series 2021-N4, Class D	USD	2.300	9/11/2028	5,992,330	0.10%
6,400,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	5,575,468	0.09%
3,032,000	Carvana Auto Receivables Trust, Series 2021-P4, Class C	USD	2.330	2/10/2028	2,641,616	0.04%
2,060,971	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	1,851,539	0.03%
36,985,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	30,550,904	0.52%
2,346,000	CDW LLC/CDW Finance Corp.	USD	2.670	12/1/2026	2,135,282	0.04%
2,739,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	2,355,485	0.04%
27,510,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	23,405,397	0.40%
637,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	587,582	0.01%
4,310,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	4,436,372	0.08%
3,175,000	Celanese U.S. Holdings LLC	USD	6.379	7/15/2032	3,260,976	0.06%
57,099,000	Cemex SAB de CV	USD	3.875	7/11/2031	45,821,947	0.78%
3,605,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,244,500	0.06%
9,035,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		7,544,225	0.13%
23,625,000	Centene Corp.	USD	2.500	3/1/2031	20,268,124	0.34%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	7,623,486	0.13%
6,921,000	Centene Corp.	USD	3.000	10/15/2030	6,177,269	0.10%
2,700,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	1,111,286	0.02%
3,680,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	1,044,200	0.02%
1,455,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	406,512	0.01%
3,675,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	1,028,218	0.02%
945,000	Central China Real Estate Ltd.	USD	7.650	8/27/2023	329,162	0.01%
730,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	220,102	0.00%
11,015,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	8,808,716	0.15%
35,342,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	29,900,939	0.51%
6,805,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	6,315,529	0.11%
24,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	17,531,292	0.30%
1,438,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	982,240	0.02%
46,770,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	32,686,567	0.55%

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5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	5,109,685	0.09%
2,815,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	1,058,803	0.02%
990,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	391,149	0.01%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,474,400	0.06%
15,810,544	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	14,098,559	0.24%
2,760,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	2,550,204	0.04%
2,157,000	College Ave Student Loans LLC, Series 2021-C, Class D	USD	4.110	7/26/2055	1,922,425	0.03%
3,475,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	3,457,625	0.06%
190,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	178,600	0.00%
2,617,721	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	2,613,106	0.04%
14,400,000	CommScope Technologies LLC	USD	5.000	3/15/2027	11,839,464	0.20%
16,765,000	CommScope, Inc.	USD	4.750	9/1/2029	14,576,832	0.25%
7,960,000	Continental Resources, Inc.	USD	2.875	4/1/2032	6,490,027	0.11%
42,095,000	Continental Resources, Inc.	USD	5.750	1/15/2031	41,506,091	0.70%
2,715,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	2,315,530	0.04%
4,647,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	3,816,483	0.06%
2,280,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	1,933,979	0.03%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	2,395,025	0.04%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	3,709,534	0.06%
8,080,000	Credit Acceptance Auto Loan Trust, Series 2021-4, Class C	USD	1.940	2/18/2031	7,361,171	0.12%
8,140,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	7,541,310	0.13%
6,710,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	6,204,634	0.11%
630,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	562,083	0.01%
2,530,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	2,135,597	0.04%
17,697,532	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	16,786,127	0.28%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	3,242,352	0.05%
45,882,000	CSC Holdings LLC	USD	4.625	12/1/2030	34,870,320	0.59%
1,875,000	CSC Holdings LLC	USD	5.000	11/15/2031	1,410,825	0.02%
22,585,000	CSC Holdings LLC	USD	5.375	2/1/2028	21,455,750	0.36%
1,390,000	CSC Holdings LLC	USD	5.750	1/15/2030	1,122,467	0.02%
965,000	Darling Ingredients, Inc.	USD	6.000	6/15/2030	998,032	0.02%
10,805,700	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	9,389,224	0.16%
7,685,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	6,620,397	0.11%
55,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	53,854	0.00%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,027,375	0.15%
4,195,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	3,193,318	0.05%
25,209,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	19,639,324	0.33%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,962,577	0.03%
3,985,000	Devon Energy Corp.	USD	4.500	1/15/2030	3,862,313	0.07%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	4,830,462	0.08%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,573,850	0.13%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,361,915	0.04%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,152,556	0.10%
26,600,000	DISH DBS Corp.	USD	5.250	12/1/2026	23,009,000	0.39%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	12,209,410	0.21%
44,825,000	DISH Network Corp.	USD	2.375	3/15/2024	39,894,250	0.68%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	131,468,529	2.23%
7,248,250	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	6,382,345	0.11%
3,680,000	DT Auto Owner Trust, Series 2020-3A, Class C	USD	1.470	6/15/2026	3,582,347	0.06%
7,980,000	DT Auto Owner Trust, Series 2021-4A, Class D	USD	1.990	9/15/2027	7,331,223	0.12%
8,670,000	EcoPetrol S.A.	USD	4.625	11/2/2031	7,131,075	0.12%
879,500	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	815,254	0.01%
826,824	ELFI Graduate Loan Program LLC, Series 2021-A, Class B	USD	2.090	12/26/2046	749,291	0.01%

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4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,962,546	0.07%
8,663,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	8,883,733	0.15%
9,555,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	8,418,910	0.14%
12,510,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	10,639,755	0.18%
19,780,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	19,044,580	0.32%
4,125,000	EPR Properties	USD	3.600	11/15/2031	3,392,123	0.06%
2,690,000	EQT Corp.	USD	3.125	5/15/2026	2,583,000	0.04%
11,721,000	EQT Corp.	USD	3.625	5/15/2031	10,729,638	0.18%
10,343,000	EQT Corp.	USD	3.900	10/1/2027	10,062,084	0.17%
2,329,000	EQT Corp.	USD	5.000	1/15/2029	2,302,240	0.04%
11,340,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.400	4/15/2027	10,700,760	0.18%
15,295,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	14,031,217	0.24%
2,700,000	Expedia Group, Inc.	USD	2.950	3/15/2031	2,228,087	0.04%
2,255,000	Expedia Group, Inc.	USD	3.250	2/15/2030	1,947,497	0.03%
4,293,575	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	USD	3.700	7/15/2038	4,164,003	0.07%
3,086,007	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	4.250	7/15/2038	2,981,135	0.05%
4,040	FHLMC	USD	5.000	12/1/2031	4,155	0.00%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,111,067	0.12%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	30,299,025	0.51%
9,200,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	9,160,164	0.16%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	7,034,370	0.12%
5,272,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,611,751	0.08%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,693,941	0.05%
5,245,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	4,816,472	0.08%
6,565,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	5,952,478	0.10%
5,951,000	Flagship Credit Auto Trust, Series 2021-4, Class C	USD	1.960	12/15/2027	5,571,285	0.09%
14,665,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	12,730,906	0.22%
8,110,000	Ford Motor Co.	USD	3.250	2/12/2032	6,771,850	0.11%
30,125,000	Ford Motor Co.	USD	4.750	1/15/2043	24,815,469	0.42%
2,440,000	Ford Motor Co.	USD	5.291	12/8/2046	2,098,400	0.04%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,609,187	0.03%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,715,090	0.03%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	4,863,646	0.08%
3,565,000	FREED ABS Trust, Series 2022-1FP, Class D	USD	3.350	3/19/2029	3,331,435	0.06%
1,630,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	1,588,300	0.03%
3,495,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	3,153,875	0.05%
34,855,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	34,783,223	0.59%
2,210,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	1,946,099	0.03%
1,930,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	1,693,869	0.03%
11,475,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	9,424,597	0.16%
10,705,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	9,749,572	0.17%
945,000	Gartner, Inc.	USD	3.625	6/15/2029	862,965	0.01%
2,080,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	5.159		1,939,600	0.03%
3,505,000	General Motors Co.	USD	5.200	4/1/2045	3,032,478	0.05%
3,170,000	General Motors Co.	USD	6.250	10/2/2043	3,118,728	0.05%
44,900,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	39,872,997	0.68%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		730,330	0.01%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,236,488	0.02%
19,755,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	15,128,194	0.26%
6,565,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	8,086,900	0.14%
18,565,000	Glencore Funding LLC	USD	2.500	9/1/2030	15,443,852	0.26%
28,195,000	Glencore Funding LLC	USD	2.850	4/27/2031	23,799,127	0.40%
5,810,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	4,924,178	0.08%
8,425,000	GLS Auto Receivables Issuer Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	7,744,390	0.13%
10,265,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	9,347,669	0.16%
16,820,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class D	USD	2.480	10/15/2027	15,695,936	0.27%
1,845,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,519,911	0.03%
315,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	283,503	0.00%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	3,346,875	0.06%
3,815,000	GS Mortgage Securities Trust, Series 2013-G1, Class B	USD	3.600	4/10/2031	3,675,041	0.06%
3,440,250	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,980,891	0.05%
9,725,000	HCA, Inc.	USD	4.125	6/15/2029	9,358,982	0.16%
8,234,000	Hertz Vehicle Financing III LLC, Series 2022-1 1A, Class D	USD	4.850	6/25/2026	7,387,166	0.13%
8,512,000	Hertz Vehicle Financing III LLC, Series 2022-3 3A, Class D	USD	6.310	3/25/2025	8,161,740	0.14%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,336,121	0.06%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	9,910,125	0.17%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	2,079,000	0.04%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	7,158,234	0.12%
79,754	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	75,056	0.00%
1,323,780	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	1,134,907	0.02%
12,769,106	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	11,389,510	0.19%
6,389,446	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	5,632,406	0.10%
3,980,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	3,774,321	0.06%
3,645,000	HPEFS Equipment Trust, Series 2022-1A, Class D	USD	2.400	11/20/2029	3,438,398	0.06%
36,625,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	32,959,021	0.56%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	5,296,819	0.09%
2,905,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,655,751	0.05%
6,670,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	6,021,676	0.10%
9,835,000	IHS Holding Ltd.	USD	5.625	11/29/2026	8,159,509	0.14%
1,360,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	1,204,022	0.02%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	12,607,668	0.21%
3,380,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	2,585,463	0.04%
13,265,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	12,174,231	0.21%
5,695,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	4,902,437	0.08%
5,731,000	Jefferies Group LLC	USD	6.250	1/15/2036	5,847,725	0.10%
5,645,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	4,024,885	0.07%
2,290,989	JPMorgan Chase Bank NA, Series 2021-3, Class D	USD	1.009	2/26/2029	2,188,582	0.04%
435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.362	12/15/2047	409,154	0.01%
19,485,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	1,950,059	0.03%
1,845,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	184,943	0.00%
2,400,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	240,888	0.00%
24,005,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	2,399,300	0.04%
1,305,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	130,383	0.00%
1,735,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	173,309	0.00%
1,880,799	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,853,171	0.03%
8,307,185	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	7,802,289	0.13%
2,705,660	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	11/25/2060	2,515,020	0.04%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	9,517,025	0.16%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	12,376,952	0.21%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	375,163	0.01%
5,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	5,352,524	0.09%
6,370,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,480,557	0.09%
5,965,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	688,779	0.01%
5,148,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	604,581	0.01%
10,367,771	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	9,245,190	0.16%
4,640,000	Magallanes, Inc.	USD	4.054	3/15/2029	4,416,306	0.07%
7,130,000	Magallanes, Inc.	USD	4.279	3/15/2032	6,652,219	0.11%
21,244,522	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	18,710,731	0.32%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	8,856,525	0.15%
1,733,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,615,618	0.03%
3,210,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	2,863,176	0.05%
11,290,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	9,709,193	0.16%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	5,343,217	0.09%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	7,447,339	0.13%

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4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,510,169	0.08%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	5,296,833	0.09%
13,985,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.772	1/15/2033	1,713,163	0.03%
80,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	13.772	1/15/2033	9,800	0.00%
6,060,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	3.800	11/15/2038	5,801,057	0.10%
5,000,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class C	USD	4.210	3/20/2026	4,751,089	0.08%
27,050,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	541,000	0.01%
12,420,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	248,400	0.00%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	2,416,901	0.04%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	14,066,937	0.24%
41,995,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	42,414,530	0.72%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,605,319	0.03%
9,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	8,514,914	0.14%
1,245,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	1,202,781	0.02%
6,470,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	5,944,507	0.10%
1,415,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,401,058	0.02%
11,786,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.150	8/15/2046	11,703,644	0.20%
1,705,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.350	8/15/2046	1,229,949	0.02%
3,860,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	3,521,945	0.06%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	64,012,143	1.08%
13,494,106	MVW LLC, Series 2021-2A, Class C	USD	2.230	5/20/2039	12,468,608	0.21%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	54,485,479	0.92%
14,125,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	12,412,344	0.21%
9,385,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	7,954,538	0.13%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	18,357,278	0.31%
2,900,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.516	9/30/2028	2,972,809	0.05%
445,000	Navient Corp.	USD	5.000	3/15/2027	402,240	0.01%
9,706,000	Navient Corp.	USD	6.750	6/15/2026	9,244,965	0.16%
5,750,000	Navient Corp., MTN	USD	5.625	8/1/2033	4,461,387	0.08%
2,565,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	2,099,373	0.04%
5,895,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	4,613,484	0.08%
15,844,598	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	14,298,656	0.24%
19,300,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	13,180,163	0.22%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	8,180,167	0.14%
7,630,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	7,010,215	0.12%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,856,346	0.05%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	2,822,221	0.05%
2,120,000	Nelnet Student Loan Trust, Series 2021-DA, Class C	USD	3.500	4/20/2062	1,886,018	0.03%
863,000	Nelnet Student Loan Trust, Series 2021-DA, Class D	USD	4.380	4/20/2062	755,034	0.01%
2,110,000	Netflix, Inc.	USD	4.875	4/15/2028	2,094,977	0.04%
22,040,000	Netflix, Inc.	USD	4.875	6/15/2030	21,742,350	0.37%
2,757,000	Netflix, Inc.	USD	5.375	11/15/2029	2,769,282	0.05%
13,137,000	Netflix, Inc.	USD	5.875	11/15/2028	13,628,324	0.23%
17,879,000	Netflix, Inc.	USD	6.375	5/15/2029	18,983,029	0.32%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	229,051	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	15,944,558	0.27%
2,080,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	4.400	6/1/2027	2,085,941	0.04%
620,000	Occidental Petroleum Corp.	USD	6.125	1/1/2031	664,442	0.01%
37,985,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	42,140,369	0.71%
985,000	Occidental Petroleum Corp.	USD	7.875	9/15/2031	1,140,138	0.02%
980,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	1,173,550	0.02%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	9,820,098	0.17%
1,145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	1,127,412	0.02%
1,835,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	USD	1.750	9/14/2035	1,660,120	0.03%
5,485,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,547,268	0.08%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
18,900,000	Oracle Corp.	USD	3.950	3/25/2051	14,638,249	0.25%
15,296,000	Ovintiv, Inc.	USD	6.500	8/15/2034	16,445,680	0.28%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	855,206	0.01%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	4,413,181	0.07%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	612,696	0.01%
1,815,000	Ovintiv, Inc.	USD	7.375	11/1/2031	2,043,412	0.03%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,635,703	0.04%
6,344,000	Owens Corning	USD	7.000	12/1/2036	7,238,348	0.12%
7,975,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	6,521,379	0.11%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	13,958,803	0.24%
13,420,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	12,595,877	0.21%
10,900,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	8,149,359	0.14%
11,200,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	8,969,726	0.15%
3,790,000	Pacific Gas & Electric Co.	USD	5.450	6/15/2027	3,761,206	0.06%
1,520,000	Peloton Interactive, Inc.	USD	0.519-0.987	2/15/2026	1,003,063	0.02%
3,339,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	5,506,345	0.09%
4,850,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	4,036,170	0.07%
8,465,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,831,397	0.15%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	21,847,556	0.37%
17,905,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	15,114,148	0.26%
995,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	891,769	0.02%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,459,873	0.02%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,017,369	0.02%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,071,274	0.05%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	799,941	0.01%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	3,929,082	0.07%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	1,994,978	0.03%
5,280,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,435,388	0.08%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,182,537	0.02%
1,705,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	1,398,347	0.02%
1,175,000	Progress Residential Trust, Series 2021-SFR9, Class E2	USD	3.010	11/17/2040	958,684	0.02%
7,426,237	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	7,025,309	0.12%
12,959,495	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	12,233,881	0.21%
12,409,483	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	11,707,702	0.20%
10,933,682	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	10,255,071	0.17%
7,888,924	PRPM LLC, Series 2021-8, Class A1	USD	1.743	9/25/2026	7,329,773	0.12%
8,640,793	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	8,175,409	0.14%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	53,830,632	0.91%
190,000	Range Resources Corp.	USD	4.875	5/15/2025	189,599	0.00%
5,770,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.834	1/15/2032	5,670,598	0.10%
800,000	Republic Finance Issuance Trust, Series 2021-A, Class C	USD	3.530	12/22/2031	731,250	0.01%
6,935,000	RingCentral, Inc.	USD	7.146-8.016	3/15/2026	5,235,925	0.09%
30,029,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	26,519,811	0.45%
19,614,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	16,769,970	0.28%
53,876,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	44,365,879	0.75%
15,738,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	12,716,540	0.22%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	14,071,666	0.24%
3,039,465	Santander Bank NA, Series 2021-1A, Class B	USD	1.833	12/15/2031	2,951,040	0.05%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	660,872	0.01%
415,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	422,263	0.01%
890,000	Seagate HDD Cayman	USD	3.375	7/15/2031	715,143	0.01%
1,475,000	Seagate HDD Cayman	USD	4.091	6/1/2029	1,341,188	0.02%
6,195,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	454,032	0.01%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	29,116	0.00%
1,515,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	118,609	0.00%
4,675,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	366,847	0.01%
1,465,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	134,692	0.00%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	711,975	0.01%
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	1,367,468	0.02%
15,392,273	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	13,421,893	0.23%

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5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	4,945,514	0.08%
7,070,000	SMB Private Education Loan Trust, Series 2021-E, Class B	USD	2.490	2/15/2051	5,823,115	0.10%
8,590,000	Snap, Inc.	USD	6.697-7.641	5/1/2027	6,055,950	0.10%
1,440,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	1,328,774	0.02%
630,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	619,891	0.01%
8,000,000	SoftBank Group Corp.	USD	4.625	7/6/2028	6,600,000	0.11%
3,695,000	SoftBank Group Corp.	USD	5.250	7/6/2031	2,961,690	0.05%
17,869,000	Southwest Airlines Co.	USD	1.250	5/1/2025	22,595,350	0.38%
2,150,000	Southwestern Energy Co.	USD	4.750	2/1/2032	2,004,875	0.03%
3,450,000	SPCM S.A.	USD	3.125	3/15/2027	2,941,125	0.05%
3,200,000	SPCM S.A.	USD	3.375	3/15/2030	2,575,136	0.04%
7,165,000	Splunk, Inc.	USD	1.125	6/15/2027	6,143,987	0.10%
7,780,000	Spotify USA, Inc.	USD	5.189-5.873	3/15/2026	6,356,260	0.11%
17,110,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	14,627,967	0.25%
575,000	Sunac China Holdings Ltd.	USD	5.950	4/26/2024	64,969	0.00%
6,810,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	799,766	0.01%
3,575,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	395,538	0.01%
460,000	Sunac China Holdings Ltd.	USD	6.650	8/3/2024	51,943	0.00%
5,930,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	685,389	0.01%
35,370,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	33,021,078	0.56%
20,890,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	19,316,983	0.33%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	4,734,490	0.08%
1,365,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	1,283,200	0.02%
1,380,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	5.500	3/1/2030	1,364,033	0.02%
36,387,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	27,061,263	0.46%
9,878,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	7,782,160	0.13%
20,855,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	17,390,984	0.29%
8,919,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	10,347,708	0.18%
9,370,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	8,573,550	0.15%
5,031,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	4,541,735	0.08%
25,967,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	18,279,444	0.31%
15,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	14,903,769	0.25%
10,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	9,674,194	0.16%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,972,492	0.08%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	511,544	0.01%
1,120,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	110,701	0.00%
7,485,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	800,521	0.01%
440,000	Times China Holdings Ltd.	USD	6.750	7/8/2025	47,502	0.00%
89,440,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	86,362,128	1.46%
12,050,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	11,294,060	0.19%
5,995,000	TopBuild Corp.	USD	4.125	2/15/2032	5,216,240	0.09%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	30,301,170	0.51%
3,500,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	3,406,685	0.06%
170,000	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	168,524	0.00%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,599,558	0.06%
430,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	USD	3.000	7/25/2057	418,494	0.01%
1,690,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	1,565,520	0.03%
1,960,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	1,729,359	0.03%
1,195,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	1,082,618	0.02%
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	829,779	0.01%
495,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	USD	3.000	4/25/2060	437,610	0.01%
5,995,000	TransDigm, Inc.	USD	6.250	3/15/2026	6,023,836	0.10%
10,815,000	Travel & Leisure Co.	USD	4.500	12/1/2029	9,311,282	0.16%
11,584,000	Travel & Leisure Co.	USD	4.625	3/1/2030	9,489,809	0.16%
1,465,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,460,026	0.02%

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2,015,000	Tricon Residential Trust, Series 2021-SFR1, Class E1	USD	2.794	7/17/2038	1,805,502	0.03%
5,360,000	Tricon Residential Trust, Series 2021-SFR1, Class E2	USD	2.894	7/17/2038	4,771,183	0.08%
14,700,000	TriNet Group, Inc.	USD	3.500	3/1/2029	12,880,875	0.22%
3,155,000	Twitter, Inc.	USD	0.000	3/15/2026	2,907,333	0.05%
222,380,000	U.S. Treasury Bond	USD	3.250	5/15/2042	222,623,228	3.77%
23,635,000	U.S. Treasury Note	USD	0.125	12/31/2022	23,370,953	0.40%
187,560,000	U.S. Treasury Note	USD	0.125	1/31/2023	185,003,030	3.13%
158,300,000	U.S. Treasury Note	USD	0.125	2/28/2023	155,752,359	2.64%
269,355,000	U.S. Treasury Note	USD	0.125	6/30/2023	262,463,299	4.45%
76,545,000	U.S. Treasury Note	USD	0.500	11/30/2023	74,090,178	1.26%
73,585,000	U.S. Treasury Note	USD	0.875	1/31/2024	71,331,459	1.21%
103,730,000	U.S. Treasury Note	USD	1.500	2/29/2024	101,408,231	1.72%
18,940,000	Uber Technologies, Inc.	USD	0.000-5.582	12/15/2025	15,777,020	0.27%
33,255,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	29,722,654	0.50%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	20,381,692	0.35%
44,403,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	44,958,037	0.76%
1,720,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	1,751,138	0.03%
611,614	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	596,029	0.01%
22,400,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	18,390,339	0.31%
4,256,467	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	4,009,895	0.07%
26,387,974	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	26,430,195	0.45%
3,828,760	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,615,039	0.06%
6,115,000	Unity Software, Inc.	USD	7.085-7.592	11/15/2026	4,558,012	0.08%
17,038,823	VCAT Asset Securitization LLC, Series 2021-NPL6, Class A1	USD	1.917	9/25/2051	16,002,288	0.27%
312,666	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	300,982	0.01%
10,717,206	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	9,943,625	0.17%
10,488,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.250	12/1/2026	9,857,212	0.17%
8,621,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	8,227,969	0.14%
7,500,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.625	6/15/2025	7,279,480	0.12%
6,163,000	VICI Properties LP/VICI Note Co., Inc.	USD	5.625	5/1/2024	6,165,773	0.10%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	2,506,875	0.04%
9,070,049	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	8,648,169	0.15%
9,076,751	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.298	7/15/2046	8,496,390	0.14%
4,970,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	4,353,943	0.07%
10,998,900	Wendy's Funding LLC, Series 2021-1A, Class A21	USD	2.370	6/15/2051	9,416,334	0.16%
12,310,000	Western Digital Corp.	USD	2.850	2/1/2029	10,386,562	0.18%
1,135,000	Western Digital Corp.	USD	3.100	2/1/2032	898,375	0.02%
9,046,000	Western Digital Corp.	USD	4.750	2/15/2026	8,913,647	0.15%
2,635,000	Western Midstream Operating LP	USD	4.300	2/1/2030	2,464,278	0.04%
6,105,000	Western Midstream Operating LP	USD	5.300	3/1/2048	5,353,728	0.09%
1,130,000	Western Midstream Operating LP	USD	5.450	4/1/2044	1,011,327	0.02%
840,000	Western Midstream Operating LP	USD	5.500	8/15/2048	732,309	0.01%
3,495,000	Western Midstream Operating LP	USD	5.500	2/1/2050	3,126,644	0.05%
10,510,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class D	USD	2.120	1/15/2027	9,814,107	0.17%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	9,995,622	0.17%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	30,677,655	0.52%
3,532,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,985,251	0.07%
2,252,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	2,677,213	0.05%
1,955,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,931,498	0.03%
7,575,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.519	8/15/2046	7,190,774	0.12%
2,915,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	2,742,375	0.05%
12,490,504	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	10,071,780	0.17%
3,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	222,976	0.00%
6,250,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	453,125	0.01%
1,585,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	105,006	0.00%
4,025,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	270,480	0.00%
	Total				5,177,851,693	87.71%
Common Stocks						
40,914	Abbott Laboratories				4,453,080	0.07%
57,540	AbbVie, Inc.				8,257,565	0.14%

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18,870	Accenture PLC, Class A				5,779,126	0.10%
2,006,877	Altice USA, Inc., Class A				21,092,277	0.36%
27,086	American Tower Corp.				7,335,701	0.12%
42,287	Apple, Inc.				6,872,060	0.12%
93,585	Battalion Oil Corp.				991,065	0.02%
11,299	BlackRock, Inc.				7,561,065	0.13%
77,170	Bristol-Myers Squibb Co.				5,693,603	0.10%
7,250	Broadcom, Inc.				3,882,230	0.07%
126,791	Cisco Systems, Inc.				5,752,508	0.10%
7,905	Clarivate PLC				114,543	0.00%
111,018	Coca-Cola Co. (The)				7,124,025	0.12%
192,580	Comcast Corp., Class A				7,225,602	0.12%
491,039	Corning, Inc.				18,050,594	0.31%
21,967	Cummins, Inc.				4,861,517	0.08%
14,516	Deere & Co.				4,981,601	0.08%
53,005	Duke Energy Corp.				5,826,840	0.10%
9,353	Elevance Health, Inc.				4,462,316	0.08%
15,174	Home Depot, Inc. (The)				4,566,464	0.08%
705,779	iHeartMedia, Inc., Class A				5,279,227	0.09%
17,622	iQor Holdings, Inc.				70,488	0.00%
52,587	Johnson & Johnson				9,177,483	0.16%
4,353	L3Harris Technologies, Inc.				1,044,589	0.02%
17,876	Lockheed Martin Corp.				7,397,268	0.12%
114,154	Merck & Co., Inc.				10,198,518	0.17%
69,763	Microchip Technology, Inc.				4,803,880	0.08%
26,438	Microsoft Corp.				7,422,204	0.13%
66,178	Morgan Stanley				5,578,805	0.09%
89,035	Newmont Corp.				4,031,505	0.07%
93,934	NextEra Energy, Inc.				7,936,484	0.13%
25,353	Pioneer Natural Resources Co.				6,007,393	0.10%
52,389	Procter & Gamble Co. (The)				7,277,356	0.12%
30,723	QUALCOMM, Inc.				4,456,678	0.08%
85,881	Starbucks Corp.				7,280,991	0.12%
260,444	T-Mobile US, Inc.				37,259,119	0.63%
5,344	Thermo Fisher Scientific, Inc.				3,197,903	0.05%
28,307	Union Pacific Corp.				6,434,181	0.11%
31,979	United Parcel Service, Inc., Class B				6,232,387	0.11%
6,808	UnitedHealth Group, Inc.				3,692,251	0.06%
54,109	Walmart, Inc.				7,145,094	0.12%
150,488	Williams Cos., Inc. (The)				5,130,136	0.09%
	Total				291,937,722	4.95%
Collateralized Loan Obligations						
9,977,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	5.810	10/20/2031	9,187,440	0.16%
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	4.310	7/20/2034	6,737,397	0.11%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	5.560	7/20/2034	6,509,897	0.11%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	5.612	7/15/2034	1,648,310	0.03%
10,050,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	5.709	4/22/2034	9,136,415	0.16%
5,605,000	AIG CLO LLC, Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	5.760	7/20/2034	5,115,941	0.09%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	5.512	10/15/2034	3,668,199	0.06%
5,225,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	5.883	7/25/2034	4,890,198	0.08%
1,340,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3-month LIBOR + 1.400%	USD	2.878	11/20/2030	1,279,754	0.02%
10,720,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	4.740	1/17/2032	10,078,354	0.17%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	5.740	1/17/2032	2,065,901	0.04%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	USD	5.660	7/20/2032	4,785,039	0.08%
4,305,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	5.762	7/15/2034	4,040,092	0.07%
6,075,000	Crown City CLO I, Series 2020-1A, Class CR, 3-month LIBOR + 3.420%	USD	6.130	7/20/2034	5,410,249	0.09%
7,745,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	5.810	10/20/2034	7,214,615	0.12%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	5.560	1/20/2034	3,764,654	0.06%
3,365,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	5.433	1/14/2028	3,219,582	0.06%

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8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	4.210	4/20/2031	8,311,067	0.14%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	4.710	4/20/2031	1,357,292	0.02%
4,215,000	LCM 30 Ltd., Series 30A, Class DR, 3-month LIBOR + 3.000%	USD	5.710	4/20/2031	3,690,355	0.06%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	5.969	7/27/2031	14,907,465	0.25%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	5.783	1/23/2031	1,172,622	0.02%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	4.162	7/15/2034	8,782,191	0.15%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	5.810	7/20/2032	10,492,938	0.18%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	5.662	7/15/2034	9,682,385	0.16%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.300%	USD	5.812	7/15/2036	4,489,106	0.08%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	4.360	7/2/2035	11,862,011	0.20%
9,720,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	5.610	7/2/2035	8,950,302	0.15%
12,640,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	4.238	10/17/2031	12,052,644	0.20%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	5.438	10/17/2031	4,722,074	0.08%
2,970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	3.205	5/21/2034	2,837,045	0.05%
1,710,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	5.260	7/20/2027	1,612,487	0.03%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	5.660	1/20/2031	635,193	0.01%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	6.460	10/20/2034	1,954,639	0.03%
	Total				196,263,853	3.32%
Preferred Stocks						
19,569	2020 Cash Mandatory Exchangeable Trust		5.250		23,460,100	0.40%
20,983	Bank of America Corp., Series L		7.250		26,103,901	0.44%
170,945	Clarivate PLC, Series A		5.250		10,191,741	0.17%
2,925	Connecticut Light & Power Co. (The), Series 1947		1.900		121,497	0.00%
424,510	El Paso Energy Capital Trust I		4.750		19,438,313	0.33%
2,318	Highwoods Properties, Inc., Series A		8.625		2,723,650	0.05%
52,867	Hovnanian Enterprises, Inc.		7.625		978,040	0.02%
16,004	iStar, Inc., Series G		7.650		395,299	0.01%
169,007	Prologis, Inc., Series Q		8.540		10,224,923	0.17%
11,335	Wells Fargo & Co., Class A, Series L		7.500		14,384,115	0.24%
	Total				108,021,579	1.83%
Senior Loans						
10,864,295	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 1-month LIBOR + 7.750%	USD	10.009	11/24/2028	10,049,473	0.17%
16,469,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	11.455	11/1/2025	17,354,209	0.29%
	Total				27,403,682	0.46%
Closed-End Investment Companies						
170,568	NexPoint Diversified Real Estate Trust				2,665,978	0.05%
Short-Term Investments						
109,168,416	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.650	9/1/2022	109,168,416	1.85%
37,435,000	U.S. Treasury Bills		2.415(+)	10/20/2022	37,242,418	0.63%
	Total				146,410,834	2.48%
	Total Investments				5,950,555,341	100.80%
	Other assets less liabilities				(47,001,196)	(0.80%)
	Net Assets				5,903,554,145	100.00%

Loomis Sayles Bond Fund

Investments as of July 31, 2022 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	9/21/2022	1,100	\$ 174,429,507	\$ 174,143,750	\$ (285,757)
10 Year U.S. Treasury Note	9/21/2022	4,114	493,967,840	498,372,531	4,404,692
Total Long Position Contracts					\$ 4,118,935
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(4,773)	\$ (615,459,307)	\$ (626,456,250)	\$ (10,996,943)
Total Futures Contracts					\$ (6,878,008)

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

Key to abbreviations:

USD U.S. Dollar

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

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

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

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

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

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Loomis Sayles Bond Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
12,221,328	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	11,705,087	0.20%
5,895,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	4,588,963	0.08%
19,345,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	18,011,356	0.31%
12,050,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	9,645,921	0.17%
1,290,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	1,170,704	0.02%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	2.794	1/15/2067	1,764,303	0.03%
9,560,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	3,077,555	0.05%
23,661,740	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	23,477,415	0.40%
6,606,000	Air Lease Corp.	USD	4.625	10/1/2028	6,108,766	0.10%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		14,254,470	0.24%
5,325,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		4,394,876	0.08%
17,555,000	Aker BP ASA	USD	4.000	1/15/2031	15,768,634	0.27%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		16,415,409	0.28%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		11,512,589	0.20%
6,315,000	Alpek SAB de CV	USD	3.250	2/25/2031	5,063,114	0.09%
28,202,613	Alta Wind Holdings LLC	USD	7.000	6/30/2035	29,314,389	0.50%
3,140,860	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	2,722,654	0.05%
2,921,296	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	2,600,120	0.04%
4,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	3,725,673	0.06%
4,670,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,987,059	0.07%
12,980,000	American Credit Acceptance Receivables Trust, Series 2021-4, Class D	USD	1.820	2/14/2028	12,029,646	0.21%
3,685,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	3,413,688	0.06%
22,660,000	Anglo American Capital PLC	USD	2.875	3/17/2031	18,854,698	0.32%
27,210,000	Antares Holdings LP	USD	8.500	5/18/2025	28,259,704	0.48%
7,738,456	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	6,474,087	0.11%
2,410,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	2,059,524	0.04%
30,635,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	30,308,535	0.52%
1,145,000	ArcelorMittal S.A.	USD	7.000	10/15/2039	1,155,019	0.02%
12,465,000	Ares Capital Corp.	USD	2.875	6/15/2028	9,875,284	0.17%
17,495,000	Ares Capital Corp.	USD	3.200	11/15/2031	12,711,982	0.22%
11,740,000	Ashland LLC	USD	3.375	9/1/2031	9,549,010	0.16%
5,935,000	Athene Global Funding	USD	1.716	1/7/2025	5,538,008	0.10%
14,545,000	Avantor Funding, Inc.	USD	3.875	11/1/2029	12,721,784	0.22%
1,102,500	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	1,102,750	0.02%
13,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	12,461,137	0.21%
1,680,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,642,185	0.03%
6,300,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	5,878,053	0.10%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	3,751,052	0.06%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,533,144	0.03%
3,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class C	USD	2.350	2/20/2028	3,062,074	0.05%
15,580,000	Avnet, Inc.	USD	5.500	6/1/2032	15,286,867	0.26%
12,778,000	Avon Products, Inc.	USD	8.450	3/15/2043	12,330,770	0.21%
10,990,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	9,025,808	0.15%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		13,654,005	0.23%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	38,994,743	0.67%
9,790,000	Barings BDC, Inc.	USD	3.300	11/23/2026	8,492,062	0.15%
3,950,000	Barrick Gold Corp., Series A	USD	5.800	11/15/2034	4,198,221	0.07%
2,675,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	2,093,295	0.04%
5,560,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	2,960,700	0.05%
580,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	301,600	0.01%
4,435,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	2,291,472	0.04%
14,210,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	7,272,323	0.12%

Loomis Sayles Bond Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
640,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	340,608	0.01%
1,045,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	598,263	0.01%
505,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	462,803	0.01%
475,000	Bentley Systems, Inc.	USD	0.375	7/1/2027	368,125	0.01%
13,505,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	12,356,855	0.21%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	13,823,370	0.24%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,516,334	0.47%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	18,614,899	0.32%
8,675,000	Block, Inc.	USD	3.500	6/1/2031	6,912,760	0.12%
14,253,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	11,238,063	0.19%
22,105,000	Boeing Co. (The)	USD	3.625	2/1/2031	19,080,145	0.33%
2,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	2,005,939	0.03%
3,525,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,485,619	0.04%
6,180,000	Boeing Co. (The)	USD	3.825	3/1/2059	3,981,481	0.07%
1,200,000	Boeing Co. (The)	USD	3.850	11/1/2048	847,320	0.01%
8,855,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,282,210	0.11%
6,035,000	Boeing Co. (The)	USD	3.950	8/1/2059	4,062,548	0.07%
4,830,000	Boeing Co. (The)	USD	5.150	5/1/2030	4,636,211	0.08%
14,503,000	Boeing Co. (The)	USD	5.805	5/1/2050	13,320,595	0.23%
11,095,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	8.204	12/15/2023	10,429,562	0.18%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,701,496	0.03%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	8,033,385	0.14%
217,665(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	39,184,109	0.67%
1,445,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	1,417,135	0.02%
6,099,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,854,454	0.08%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	19,744,175	0.34%
8,900,000	Broadcom, Inc.	USD	4.150	11/15/2030	8,154,300	0.14%
195,000	Cable One, Inc.	USD	6.042	3/15/2026	160,680	0.00%
12,850,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1	USD	2.239	3/28/2029	12,035,102	0.21%
1,255,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	1,166,765	0.02%
13,160,000	Carnival Corp.	USD	5.750	3/1/2027	9,505,205	0.16%
3,415,000	Carnival Corp.	USD	6.000	5/1/2029	2,399,413	0.04%
7,288,000	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	7,002,379	0.12%
2,825,000	Carvana Auto Receivables Trust, Series 2021-N4, Class C	USD	1.720	9/11/2028	2,699,863	0.05%
6,410,000	Carvana Auto Receivables Trust, Series 2021-N4, Class D	USD	2.300	9/11/2028	5,984,763	0.10%
6,400,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	5,551,758	0.10%
3,032,000	Carvana Auto Receivables Trust, Series 2021-P4, Class C	USD	2.330	2/10/2028	2,607,227	0.04%
2,119,943	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	1,894,693	0.03%
50,750,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	39,204,375	0.67%
1,001,000	CDW LLC/CDW Finance Corp.	USD	2.670	12/1/2026	891,825	0.02%
2,558,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	2,156,828	0.04%
27,510,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	22,727,799	0.39%
637,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	574,893	0.01%
57,099,000	Cemex SAB de CV	USD	3.875	7/11/2031	42,824,250	0.73%
3,605,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,086,493	0.05%
9,035,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		7,665,746	0.13%
32,650,000	Centene Corp.	USD	2.500	3/1/2031	25,916,264	0.44%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	7,111,770	0.12%
6,921,000	Centene Corp.	USD	3.000	10/15/2030	5,735,779	0.10%
2,700,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	1,325,700	0.02%
3,680,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	1,142,677	0.02%
1,455,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	449,348	0.01%
3,675,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	1,134,399	0.02%
945,000	Central China Real Estate Ltd.	USD	7.650	8/27/2023	405,244	0.01%
730,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	230,592	0.00%
1,735,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	1,312,750	0.02%
20,182,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	16,162,912	0.28%
6,805,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	6,075,761	0.10%
42,975,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	29,080,974	0.50%

Loomis Sayles Bond Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
11,302,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	7,432,597	0.13%
47,260,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	31,571,291	0.54%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,912,525	0.08%
2,815,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	1,676,333	0.03%
990,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	630,313	0.01%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,415,228	0.06%
15,974,748	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	14,088,440	0.24%
2,760,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	2,522,174	0.04%
2,157,000	College Ave Student Loans LLC, Series 2021-C, Class D	USD	4.110	7/26/2055	1,886,042	0.03%
3,475,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	3,458,350	0.06%
190,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	182,933	0.00%
2,617,721	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	2,613,839	0.05%
14,400,000	CommScope Technologies LLC	USD	5.000	3/15/2027	10,645,880	0.18%
16,765,000	CommScope, Inc.	USD	4.750	9/1/2029	13,524,242	0.23%
7,960,000	Continental Resources, Inc.	USD	2.875	4/1/2032	6,216,123	0.11%
32,790,000	Continental Resources, Inc.	USD	5.750	1/15/2031	31,705,963	0.54%
2,715,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	2,254,105	0.04%
4,647,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	3,709,788	0.06%
2,280,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	1,882,093	0.03%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	3,196,733	0.05%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	3,684,463	0.06%
8,080,000	Credit Acceptance Auto Loan Trust, Series 2021-4, Class C	USD	1.940	2/18/2031	7,285,130	0.12%
8,140,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	7,435,633	0.13%
6,710,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	6,174,434	0.11%
630,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	559,696	0.01%
2,530,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	2,123,790	0.04%
17,900,001	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	16,949,440	0.29%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	3,137,724	0.05%
45,882,000	CSC Holdings LLC	USD	4.625	12/1/2030	30,683,129	0.53%
1,875,000	CSC Holdings LLC	USD	5.000	11/15/2031	1,263,820	0.02%
22,585,000	CSC Holdings LLC	USD	5.375	2/1/2028	19,536,025	0.33%
1,390,000	CSC Holdings LLC	USD	5.750	1/15/2030	1,011,267	0.02%
965,000	Darling Ingredients, Inc.	USD	6.000	6/15/2030	961,767	0.02%
10,805,700	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	9,308,505	0.16%
7,685,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	6,027,960	0.10%
55,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	49,500	0.00%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	8,869,000	0.15%
4,195,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	3,053,562	0.05%
25,209,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	18,951,833	0.32%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,956,373	0.03%
3,985,000	Devon Energy Corp.	USD	4.500	1/15/2030	3,764,233	0.06%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	4,931,550	0.08%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,318,099	0.13%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,341,485	0.04%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	5,730,045	0.10%
26,600,000	DISH DBS Corp.	USD	5.250	12/1/2026	20,850,144	0.36%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	11,473,460	0.20%
44,825,000	DISH Network Corp.	USD	2.375	3/15/2024	39,446,000	0.68%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	124,808,757	2.14%
7,266,600	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	6,333,852	0.11%
21,420,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	19,702,311	0.34%
3,680,000	DT Auto Owner Trust, Series 2020-3A, Class C	USD	1.470	6/15/2026	3,577,643	0.06%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,980,000	DT Auto Owner Trust, Series 2021-4A, Class D	USD	1.990	9/15/2027	7,278,506	0.12%
8,670,000	EcoPetrol S.A.	USD	4.625	11/2/2031	6,567,438	0.11%
890,770	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	818,947	0.01%
876,405	ELFI Graduate Loan Program LLC, Series 2021-A, Class B	USD	2.090	12/26/2046	782,331	0.01%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,841,208	0.07%
8,663,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	9,268,197	0.16%
9,555,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	8,086,396	0.14%
12,510,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	10,164,375	0.17%
19,780,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	18,419,692	0.32%
4,125,000	EPR Properties	USD	3.600	11/15/2031	3,260,706	0.06%
2,690,000	EQT Corp.	USD	3.125	5/15/2026	2,518,674	0.04%
11,721,000	EQT Corp.	USD	3.625	5/15/2031	10,127,647	0.17%
9,072,000	EQT Corp.	USD	3.900	10/1/2027	8,442,312	0.14%
2,329,000	EQT Corp.	USD	5.000	1/15/2029	2,254,658	0.04%
11,340,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.400	4/15/2027	10,568,424	0.18%
15,295,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	14,317,917	0.25%
2,100,000	Expedia Group, Inc.	USD	2.950	3/15/2031	1,670,337	0.03%
2,255,000	Expedia Group, Inc.	USD	3.250	2/15/2030	1,880,623	0.03%
4,293,575	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	USD	3.025	7/15/2038	4,153,405	0.07%
3,086,007	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	3.575	7/15/2038	2,977,516	0.05%
4,067	FHLMC	USD	5.000	12/1/2031	4,159	0.00%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	6,787,770	0.12%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	28,440,049	0.49%
9,200,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	8,698,250	0.15%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	6,945,003	0.12%
5,272,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,550,739	0.08%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,657,822	0.05%
5,245,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	4,776,105	0.08%
6,565,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	5,931,179	0.10%
5,951,000	Flagship Credit Auto Trust, Series 2021-4, Class C	USD	1.960	12/15/2027	5,513,013	0.09%
14,665,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	11,968,693	0.21%
8,110,000	Ford Motor Co.	USD	3.250	2/12/2032	6,065,469	0.10%
30,125,000	Ford Motor Co.	USD	4.750	1/15/2043	21,459,072	0.37%
2,440,000	Ford Motor Co.	USD	5.291	12/8/2046	1,871,248	0.03%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,574,024	0.03%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,653,897	0.03%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	4,835,998	0.08%
3,565,000	FREED ABS Trust, Series 2022-1FP, Class D	USD	3.350	3/19/2029	3,325,466	0.06%
1,630,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	1,578,862	0.03%
3,495,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	3,126,114	0.05%
34,855,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	34,015,343	0.58%
2,210,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	1,920,643	0.03%
1,930,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	1,671,709	0.03%
11,475,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	9,152,056	0.16%
10,705,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	9,501,237	0.16%
945,000	Gartner, Inc.	USD	3.625	6/15/2029	818,720	0.01%
40,530,000	GE Capital Funding LLC	USD	4.550	5/15/2032	39,092,914	0.67%
2,080,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	5.159		1,822,496	0.03%
3,505,000	General Motors Co.	USD	5.200	4/1/2045	2,944,011	0.05%
3,170,000	General Motors Co.	USD	6.250	10/2/2043	3,020,017	0.05%
44,900,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	38,794,170	0.66%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		682,563	0.01%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,135,350	0.02%
19,755,000	Gennm Capital Labuan Ltd.	USD	3.882	4/19/2031	15,636,342	0.27%
10,685,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	12,893,629	0.22%
18,565,000	Glencore Funding LLC	USD	2.500	9/1/2030	15,132,888	0.26%
28,195,000	Glencore Funding LLC	USD	2.850	4/27/2031	23,278,343	0.40%
5,810,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	4,656,542	0.08%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
10,265,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	9,280,669	0.16%
16,820,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class D	USD	2.480	10/15/2027	15,515,256	0.27%
8,425,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	7,701,896	0.13%
1,845,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,546,110	0.03%
315,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	286,795	0.01%
16,135,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	13,603,257	0.23%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.668	3/5/2033	3,335,772	0.06%
3,815,000	GS Mortgage Securities Trust, Series 2013-G1, Class B	USD	3.720	4/10/2031	3,668,483	0.06%
3,440,250	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,945,250	0.05%
9,725,000	HCA, Inc.	USD	4.125	6/15/2029	8,867,113	0.15%
8,234,000	Hertz Vehicle Financing III LLC, Series 2022-1 1A, Class D	USD	4.850	6/25/2026	7,364,544	0.13%
8,512,000	Hertz Vehicle Financing III LLC, Series 2022-3 3A, Class D	USD	6.310	3/25/2025	8,168,448	0.14%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,136,306	0.05%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	9,127,369	0.16%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	1,889,136	0.03%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	6,552,900	0.11%
81,885	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	76,741	0.00%
1,333,497	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	1,121,559	0.02%
12,812,417	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	11,282,920	0.19%
6,411,117	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	5,578,815	0.10%
3,980,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	3,730,890	0.06%
3,645,000	HPEFS Equipment Trust, Series 2022-1A, Class D	USD	2.400	11/20/2029	3,404,281	0.06%
36,625,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	29,598,860	0.51%
5,390,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	4,774,678	0.08%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,858,776	0.08%
2,905,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,486,186	0.04%
6,670,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	5,300,516	0.09%
9,835,000	IHS Holding Ltd.	USD	5.625	11/29/2026	8,055,258	0.14%
1,360,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	1,142,046	0.02%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	12,437,277	0.21%
3,380,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	2,493,392	0.04%
7,650,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	6,956,145	0.12%
20,540,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	17,457,562	0.30%
5,695,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	4,810,585	0.08%
5,731,000	Jefferies Group LLC	USD	6.250	1/15/2036	5,762,379	0.10%
5,645,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	4,151,897	0.07%
2,395,453	JPMorgan Chase Bank NA, Series 2021-3, Class D	USD	1.009	2/26/2029	2,296,700	0.04%
435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.509	12/15/2047	428,111	0.01%
19,485,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	2,679,188	0.05%
1,845,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	251,492	0.00%
2,400,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	325,752	0.01%
24,005,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	3,256,518	0.06%
1,305,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	176,710	0.00%
1,735,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	236,376	0.00%
16,285,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	13,566,545	0.23%
1,915,557	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,885,812	0.03%
8,438,902	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	7,911,092	0.14%
2,740,591	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	11/25/2060	2,540,419	0.04%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	10,714,017	0.18%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	12,261,275	0.21%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	371,657	0.01%
1,724,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,624,836	0.03%

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16,125,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	14,858,059	0.25%
5,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	5,085,621	0.09%
6,370,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,399,212	0.09%
5,965,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	1,268,099	0.02%
5,148,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	1,103,268	0.02%
10,427,570	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	9,252,435	0.16%
4,640,000	Magallanes, Inc.	USD	4.054	3/15/2029	4,253,813	0.07%
7,130,000	Magallanes, Inc.	USD	4.279	3/15/2032	6,369,871	0.11%
21,392,842	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	18,623,881	0.32%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	8,966,356	0.15%
1,733,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,614,047	0.03%
3,210,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	2,854,333	0.05%
11,290,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	9,362,580	0.16%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	5,118,979	0.09%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	7,236,807	0.12%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,365,176	0.07%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	5,119,093	0.09%
13,985,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	1,713,163	0.03%
80,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	9,800	0.00%
6,060,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	3.125	11/15/2038	5,778,503	0.10%
5,000,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class C	USD	4.210	3/20/2026	4,789,152	0.08%
27,050,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	1,541,850	0.03%
12,420,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	707,940	0.01%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	2,385,063	0.04%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	13,496,425	0.23%
4,482,411(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	21,892,586	0.38%
7,158,285(††)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	33,750,498	0.58%
41,995,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	41,272,686	0.71%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,591,255	0.03%
9,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	8,076,206	0.14%
1,245,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	1,201,482	0.02%
6,470,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	5,425,653	0.09%
1,415,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,401,659	0.02%
11,786,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.295	8/15/2046	11,729,004	0.20%
1,705,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.495	8/15/2046	1,287,735	0.02%
3,860,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	3,280,035	0.06%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	63,104,464	1.08%
13,860,876	MVW LLC, Series 2021-2A, Class C	USD	2.230	5/20/2039	12,644,778	0.22%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	53,664,401	0.92%
14,125,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	11,330,210	0.19%
9,385,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	7,727,609	0.13%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	18,166,505	0.31%
2,900,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.516	9/30/2028	2,920,657	0.05%
445,000	Navient Corp.	USD	5.000	3/15/2027	366,026	0.01%
19,021,000	Navient Corp.	USD	6.750	6/15/2026	16,833,585	0.29%
5,750,000	Navient Corp., MTN	USD	5.625	8/1/2033	3,990,538	0.07%
3,162,000	Navient Corp., MTN	USD	6.125	3/25/2024	2,998,019	0.05%
2,565,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	2,098,742	0.04%
5,895,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	4,502,784	0.08%
15,943,318	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	14,193,454	0.24%
19,300,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	12,380,950	0.21%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	7,872,447	0.14%
7,630,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	6,523,726	0.11%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,688,113	0.05%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	2,809,347	0.05%
2,120,000	Nelnet Student Loan Trust, Series 2021-DA, Class C	USD	3.500	4/20/2062	1,825,761	0.03%
863,000	Nelnet Student Loan Trust, Series 2021-DA, Class D	USD	4.380	4/20/2062	732,032	0.01%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,110,000	Netflix, Inc.	USD	4.875	4/15/2028	1,985,616	0.03%
22,040,000	Netflix, Inc.	USD	4.875	6/15/2030	20,172,000	0.35%
2,757,000	Netflix, Inc.	USD	5.375	11/15/2029	2,605,365	0.04%
13,137,000	Netflix, Inc.	USD	5.875	11/15/2028	12,844,176	0.22%
17,879,000	Netflix, Inc.	USD	6.375	5/15/2029	18,056,896	0.31%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	223,089	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	15,730,883	0.27%
2,080,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	4.400	6/1/2027	2,047,612	0.04%
620,000	Occidental Petroleum Corp.	USD	6.125	1/1/2031	628,324	0.01%
37,985,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	39,124,550	0.67%
985,000	Occidental Petroleum Corp.	USD	7.875	9/15/2031	1,081,038	0.02%
980,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	1,125,116	0.02%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	9,376,313	0.16%
1,145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	1,125,614	0.02%
1,835,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	USD	1.750	9/14/2035	1,634,040	0.03%
5,485,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,629,710	0.08%
18,900,000	Oracle Corp.	USD	3.950	3/25/2051	13,881,989	0.24%
15,296,000	Ovintiv, Inc.	USD	6.500	8/15/2034	15,964,945	0.27%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	854,463	0.01%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	4,360,233	0.07%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	604,636	0.01%
1,815,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,995,286	0.03%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,624,881	0.05%
6,344,000	Owens Corning	USD	7.000	12/1/2036	7,088,524	0.12%
7,975,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	6,262,414	0.11%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	13,567,815	0.23%
13,420,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	12,614,635	0.22%
10,900,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	7,924,457	0.14%
11,200,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	8,585,822	0.15%
3,790,000	Pacific Gas & Electric Co.	USD	5.450	6/15/2027	3,667,694	0.06%
1,520,000	Peloton Interactive, Inc.	USD	0.519-0.987	2/15/2026	975,019	0.02%
3,339,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	4,946,061	0.08%
4,850,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	3,680,180	0.06%
8,465,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,548,910	0.15%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	20,584,690	0.35%
17,905,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	14,036,983	0.24%
995,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	830,308	0.01%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,456,352	0.03%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,013,010	0.02%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,056,511	0.05%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	795,744	0.01%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	3,880,233	0.07%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	1,969,974	0.03%
5,280,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,341,871	0.07%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,157,375	0.02%
1,705,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	1,367,655	0.02%
1,175,000	Progress Residential Trust, Series 2021-SFR9, Class E2	USD	3.010	11/17/2040	937,881	0.02%
7,542,049	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	7,126,278	0.12%
13,072,408	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	12,324,377	0.21%
12,593,384	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	11,831,018	0.20%
11,087,283	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	10,375,738	0.18%
8,048,733	PRPM LLC, Series 2021-8, Class A1	USD	1.743	9/25/2026	7,487,093	0.13%
8,785,378	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	8,301,382	0.14%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	51,572,094	0.88%
190,000	Range Resources Corp.	USD	4.875	5/15/2025	185,326	0.00%
5,770,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.961	1/15/2032	5,677,822	0.10%
800,000	Republic Finance Issuance Trust, Series 2021-A, Class C	USD	3.530	12/22/2031	728,433	0.01%
1,420,000	RingCentral, Inc.	USD	7.146-7.470	3/15/2026	1,066,420	0.02%
30,029,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	24,816,266	0.43%
19,614,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	15,422,880	0.26%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
53,876,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	40,368,748	0.69%
15,738,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	11,173,980	0.19%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	13,052,100	0.22%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	2,644,138	0.05%
3,209,421	Santander Bank NA, Series 2021-1A, Class B	USD	1.833	12/15/2031	3,119,026	0.05%
9,435,000	Santander Drive Auto Receivables Trust, Series 2021-4, Class D	USD	1.670	10/15/2027	8,775,778	0.15%
24,995,000	SBA Communications Corp.	USD	3.125	2/1/2029	20,458,407	0.35%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	654,792	0.01%
6,676,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	6,264,959	0.11%
415,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	389,191	0.01%
1,475,000	Seagate HDD Cayman	USD	4.091	6/1/2029	1,260,624	0.02%
6,195,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	639,262	0.01%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	42,828	0.00%
1,515,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	162,211	0.00%
4,675,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	522,899	0.01%
1,465,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	161,619	0.00%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	1,187,127	0.02%
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	2,263,118	0.04%
15,478,125	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	13,283,946	0.23%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	4,878,925	0.08%
7,070,000	SMB Private Education Loan Trust, Series 2021-E, Class B	USD	2.490	2/15/2051	5,740,045	0.10%
8,240,000	Snap, Inc.	USD	6.697-7.114	5/1/2027	5,706,200	0.10%
1,440,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	1,327,303	0.02%
630,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	619,990	0.01%
8,000,000	SoftBank Group Corp.	USD	4.625	7/6/2028	6,200,000	0.11%
3,695,000	SoftBank Group Corp.	USD	5.250	7/6/2031	2,724,250	0.05%
17,869,000	Southwest Airlines Co.	USD	1.250	5/1/2025	21,040,747	0.36%
2,150,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,837,229	0.03%
3,450,000	SPCM S.A.	USD	3.125	3/15/2027	2,906,073	0.05%
3,200,000	SPCM S.A.	USD	3.375	3/15/2030	2,504,000	0.04%
7,165,000	Splunk, Inc.	USD	1.125	6/15/2027	5,911,125	0.10%
7,780,000	Spotify USA, Inc.	USD	5.189-5.873	3/15/2026	6,138,420	0.11%
17,110,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	14,192,061	0.24%
575,000	Sunac China Holdings Ltd.	USD	5.950	4/26/2024	87,521	0.00%
6,810,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	1,017,482	0.02%
3,575,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	527,062	0.01%
460,000	Sunac China Holdings Ltd.	USD	6.650	8/3/2024	69,906	0.00%
5,930,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	883,155	0.02%
35,370,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	30,948,750	0.53%
20,890,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	18,037,053	0.31%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	4,545,121	0.08%
1,365,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	1,244,337	0.02%
1,380,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	5.500	3/1/2030	1,316,768	0.02%
36,387,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	26,653,477	0.46%
9,878,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	7,450,679	0.13%
20,855,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	16,104,231	0.28%
8,919,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	9,944,685	0.17%
9,370,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	7,833,414	0.13%
4,338,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	3,557,160	0.06%
25,967,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	16,170,949	0.28%
14,570,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	12,444,501	0.21%
10,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	8,686,444	0.15%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,832,038	0.08%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	490,267	0.01%
1,120,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	146,821	0.00%
7,485,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	1,084,202	0.02%
440,000	Times China Holdings Ltd.	USD	6.750	7/8/2025	66,660	0.00%
89,440,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	83,077,229	1.42%
12,050,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	11,290,210	0.19%
5,995,000	TopBuild Corp.	USD	4.125	2/15/2032	4,615,196	0.08%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	28,887,238	0.49%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,500,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	3,394,444	0.06%
170,000	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	168,728	0.00%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,600,051	0.06%
430,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	USD	3.000	7/25/2057	417,791	0.01%
1,690,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	1,530,436	0.03%
1,960,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	1,682,883	0.03%
1,195,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	1,055,516	0.02%
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	805,952	0.01%
495,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	USD	3.000	4/25/2060	425,019	0.01%
5,995,000	TransDigm, Inc.	USD	6.250	3/15/2026	5,777,681	0.10%
10,815,000	Travel & Leisure Co.	USD	4.500	12/1/2029	8,366,380	0.14%
11,584,000	Travel & Leisure Co.	USD	4.625	3/1/2030	8,977,600	0.15%
1,465,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,326,889	0.02%
1,695,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,607,081	0.03%
2,015,000	Tricon Residential Trust, Series 2021-SFR1, Class E1	USD	2.794	7/17/2038	1,784,032	0.03%
5,360,000	Tricon Residential Trust, Series 2021-SFR1, Class E2	USD	2.894	7/17/2038	4,765,078	0.08%
14,700,000	TriNet Group, Inc.	USD	3.500	3/1/2029	12,107,949	0.21%
3,155,000	Twitter, Inc.	USD	0.000	3/15/2026	2,792,374	0.05%
29,600,000	U.S. Treasury Note	USD	0.125	12/31/2022	29,246,188	0.50%
187,560,000	U.S. Treasury Note	USD	0.125	1/31/2023	184,915,111	3.17%
158,300,000	U.S. Treasury Note	USD	0.125	2/28/2023	155,610,136	2.66%
269,355,000	U.S. Treasury Note	USD	0.125	6/30/2023	262,000,345	4.49%
76,545,000	U.S. Treasury Note	USD	0.500	11/30/2023	73,943,666	1.27%
73,585,000	U.S. Treasury Note	USD	0.875	1/31/2024	71,204,985	1.22%
103,730,000	U.S. Treasury Note	USD	1.500	2/29/2024	101,286,672	1.73%
18,940,000	Uber Technologies, Inc.	USD	0.000-5.582	12/15/2025	15,135,333	0.26%
33,255,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	27,352,237	0.47%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,165,459	0.33%
44,403,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	43,016,738	0.74%
1,720,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	1,712,260	0.03%
611,614	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	596,925	0.01%
22,400,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	18,103,315	0.31%
4,256,467	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	4,005,789	0.07%
27,297,941	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	26,828,417	0.46%
3,992,300	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,778,033	0.06%
305,000	Unity Software, Inc.	USD	7.592	11/15/2026	224,175	0.00%
17,283,169	VCAT Asset Securitization LLC, Series 2021-NPL6, Class A1	USD	1.917	9/25/2051	16,216,207	0.28%
333,855	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	321,429	0.01%
10,982,978	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	10,374,400	0.18%
10,068,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.250	12/1/2026	9,195,205	0.16%
8,621,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	7,931,320	0.14%
7,500,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.625	6/15/2025	7,134,375	0.12%
6,163,000	VICI Properties LP/VICI Note Co., Inc.	USD	5.625	5/1/2024	6,085,962	0.10%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	2,493,983	0.04%
9,196,973	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	8,735,411	0.15%
9,076,751	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.434	7/15/2046	8,511,817	0.15%
4,970,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	4,353,179	0.07%
10,998,900	Wendy's Funding LLC, Series 2021-1A, Class A21	USD	2.370	6/15/2051	9,322,679	0.16%
12,050,000	Western Digital Corp.	USD	2.850	2/1/2029	9,811,050	0.17%
1,135,000	Western Digital Corp.	USD	3.100	2/1/2032	870,318	0.02%
9,046,000	Western Digital Corp.	USD	4.750	2/15/2026	8,630,879	0.15%
2,635,000	Western Midstream Operating LP	USD	4.550	2/1/2030	2,279,275	0.04%
6,105,000	Western Midstream Operating LP	USD	5.300	3/1/2048	4,921,546	0.08%
1,130,000	Western Midstream Operating LP	USD	5.450	4/1/2044	939,188	0.02%
840,000	Western Midstream Operating LP	USD	5.500	8/15/2048	684,600	0.01%
3,495,000	Western Midstream Operating LP	USD	5.750	2/1/2050	2,806,690	0.05%

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10,510,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class D	USD	2.120	1/15/2027	9,769,259	0.17%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	9,806,518	0.17%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	29,945,854	0.51%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	4,539,749	0.08%
2,252,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	2,604,923	0.04%
1,955,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,929,242	0.03%
7,575,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.670	8/15/2046	7,209,812	0.12%
2,915,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	2,761,857	0.05%
12,524,973	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	9,908,794	0.17%
3,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	206,375	0.00%
6,250,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	462,000	0.01%
1,585,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	115,578	0.00%
4,025,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	291,853	0.01%
	Total				5,112,907,846	87.54%

Common Stocks

40,914	Abbott Laboratories				4,445,306	0.08%
57,540	AbbVie, Inc.				8,812,826	0.15%
18,870	Accenture PLC, Class A				5,239,256	0.09%
2,006,877	Altice USA, Inc., Class A				18,563,612	0.32%
27,086	American Tower Corp.				6,922,911	0.12%
42,287	Apple, Inc.				5,781,479	0.10%
93,585	Battalion Oil Corp.				798,280	0.01%
11,299	BlackRock, Inc.				6,881,543	0.12%
77,170	Bristol-Myers Squibb Co.				5,942,090	0.10%
7,250	Broadcom, Inc.				3,522,123	0.06%
126,791	Cisco Systems, Inc.				5,406,368	0.09%
7,905	Clarivate PLC				109,563	0.00%
111,018	Coca-Cola Co. (The)				6,984,142	0.12%
192,580	Comcast Corp., Class A				7,556,839	0.13%
491,039	Corning, Inc.				15,472,639	0.26%
21,967	Cummins, Inc.				4,251,274	0.07%
14,516	Deere & Co.				4,347,107	0.07%
53,005	Duke Energy Corp.				5,682,666	0.10%
9,353	Elevance Health, Inc.				4,513,571	0.08%
15,174	Home Depot, Inc. (The)				4,161,773	0.07%
705,779	iHeartMedia, Inc., Class A				5,568,596	0.10%
17,622	iQor Holdings, Inc.				79,299	0.00%
52,587	Johnson & Johnson				9,334,718	0.16%
4,353	L3Harris Technologies, Inc.				1,052,120	0.02%
17,876	Lockheed Martin Corp.				7,685,965	0.13%
114,154	Merck & Co., Inc.				10,407,420	0.18%
69,763	Microchip Technology, Inc.				4,051,835	0.07%
26,438	Microsoft Corp.				6,790,072	0.12%
66,178	Morgan Stanley				5,033,499	0.09%
89,035	Newmont Corp.				5,312,718	0.09%
93,934	NextEra Energy, Inc.				7,276,128	0.12%
25,353	Pioneer Natural Resources Co.				5,655,747	0.10%
52,389	Procter & Gamble Co. (The)				7,533,014	0.13%
30,723	QUALCOMM, Inc.				3,924,556	0.07%
85,881	Starbucks Corp.				6,560,450	0.11%
495,584	T-Mobile US, Inc.				66,675,871	1.14%
5,344	Thermo Fisher Scientific, Inc.				2,903,288	0.05%
28,307	Union Pacific Corp.				6,037,317	0.10%
31,979	United Parcel Service, Inc., Class B				5,837,447	0.10%
6,808	UnitedHealth Group, Inc.				3,496,793	0.06%
54,109	Walmart, Inc.				6,578,572	0.11%
150,488	Williams Cos., Inc. (The)				4,696,730	0.08%
	Total				307,887,523	5.27%

Collateralized Loan Obligations

9,977,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	10/20/2031	9,188,797	0.16%
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	2.663	7/20/2034	6,701,090	0.12%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.913	7/20/2034	6,592,006	0.11%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	4.144	7/15/2034	1,672,060	0.03%
10,050,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	4.086	4/22/2034	9,156,535	0.16%

Loomis Sayles Bond Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,605,000	AIG CLO LLC, Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	4.113	7/20/2034	5,138,176	0.09%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	4.044	10/15/2034	3,663,683	0.06%
5,225,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	4.284	7/25/2034	4,938,550	0.08%
1,340,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3-month LIBOR + 1.400%	USD	2.878	11/20/2030	1,275,345	0.02%
10,720,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	3.044	1/17/2032	10,033,170	0.17%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	4.044	1/17/2032	2,069,475	0.04%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	USD	4.013	7/20/2032	4,885,892	0.08%
4,305,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	4.294	7/15/2034	4,010,069	0.07%
6,075,000	Crown City CLO I, Series 2020-1A, Class CR, 3-month LIBOR + 3.420%	USD	4.483	7/20/2034	5,518,609	0.09%
7,745,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	10/20/2034	7,249,452	0.12%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.913	1/20/2034	3,781,611	0.07%
3,365,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.988	1/14/2028	3,259,171	0.06%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	2.563	4/20/2031	8,271,008	0.14%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	3.063	4/20/2031	1,369,012	0.02%
4,215,000	LCM 30 Ltd., Series 30A, Class DR, 3-month LIBOR + 3.000%	USD	4.063	4/20/2031	3,670,371	0.06%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	4.425	7/27/2031	14,954,146	0.26%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	1,191,358	0.02%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	2.694	7/15/2034	8,749,451	0.15%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	7/20/2032	10,361,055	0.18%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	4.194	7/15/2034	9,803,562	0.17%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.300%	USD	4.344	7/15/2036	4,440,979	0.08%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	2.713	7/2/2035	11,819,165	0.20%
9,720,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.963	7/2/2035	8,987,763	0.15%
12,640,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	2.544	10/17/2031	12,061,720	0.21%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	3.744	10/17/2031	4,757,222	0.08%
2,970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	3.205	5/21/2034	2,824,817	0.05%
1,710,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	3.613	7/20/2027	1,627,062	0.03%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	4.013	1/20/2031	629,859	0.01%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	4.813	10/20/2034	1,988,129	0.03%
	Total				196,640,370	3.37%
Preferred Stocks						
19,569	2020 Cash Mandatory Exchangeable Trust		5.250		22,437,815	0.38%
27,889	Bank of America Corp., Series L		7.250		33,592,301	0.57%
170,945	Clarivate PLC, Series A		5.250		9,780,464	0.17%
2,925	Connecticut Light & Power Co. (The), Series 1947		1.900		121,369	0.00%
433,942	El Paso Energy Capital Trust I		4.750		20,156,606	0.34%
2,318	Highwoods Properties, Inc., Series A		8.625		2,723,650	0.05%
52,867	Hovnanian Enterprises, Inc.		7.625		1,004,473	0.02%
16,004	iStar, Inc., Series G		7.650		400,350	0.01%
169,007	Prologis, Inc., Series Q		8.540		10,816,448	0.18%
11,335	Wells Fargo & Co., Class A, Series L		7.500		13,777,806	0.24%
	Total				114,811,282	1.96%
Senior Loans						
10,864,295	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 1-month LIBOR + 7.750%	USD	9.383	11/24/2028	10,266,759	0.18%

Loomis Sayles Bond Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
16,469,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.021	11/1/2025	17,264,947	0.29%
4,402,526	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	6.666	8/2/2027	4,041,166	0.07%
	Total				31,572,872	0.54%
Closed-End Investment Companies						
170,568	NexPoint Diversified Real Estate Trust				2,812,666	0.05%
Short-Term Investments						
11,560,267	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.350	7/1/2022	11,560,267	0.20%
14,920,000	U.S. Treasury Bills		0.809(†††)	7/21/2022	14,911,587	0.25%
	Total				26,471,854	0.45%
	Total Investments				5,793,104,413	99.18%
	Other assets less liabilities				47,662,189	0.82%
	Net Assets				5,840,766,602	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
10 Year U.S. Treasury Note	9/21/2022	4,114	\$ 493,967,840	\$ 487,637,562	\$ (6,330,278)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(5,738)	\$ (740,579,009)	\$ (730,877,750)	\$ 9,701,259
Total Futures Contracts					\$ 3,370,981

(†) Amount shown represents units. One unit represents a principal amount of 1,000.

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

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

Key to abbreviations:

BRL	Brazilian Real
CNY	Chinese Yuan Renminbi
MXN	Mexican Peso
USD	U.S. Dollar

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

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

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

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

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

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Loomis Sayles Bond Fund

Investments as of May 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
12,487,583	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	11,944,348	0.19%
5,895,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	4,713,701	0.07%
19,345,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	18,292,368	0.29%
12,050,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	10,167,800	0.16%
1,290,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	1,177,177	0.02%
3,100,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	2.794	1/15/2067	1,812,601	0.03%
9,560,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	3,537,200	0.06%
23,661,740	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	23,895,755	0.38%
6,606,000	Air Lease Corp.	USD	4.625	10/1/2028	6,396,773	0.10%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		14,758,979	0.23%
5,325,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		4,551,062	0.07%
17,555,000	Aker BP ASA	USD	4.000	1/15/2031	16,468,865	0.26%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		17,457,877	0.28%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		12,463,272	0.20%
6,315,000	Alpek SAB de CV	USD	3.250	2/25/2031	5,331,502	0.08%
30,503,118	Alta Wind Holdings LLC	USD	7.000	6/30/2035	31,470,208	0.50%
3,140,860	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	2,787,513	0.04%
2,921,296	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	2,717,847	0.04%
4,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	4,010,841	0.06%
4,670,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	4,512,387	0.07%
12,980,000	American Credit Acceptance Receivables Trust, Series 2021-4, Class D	USD	1.820	2/14/2028	12,344,551	0.20%
3,685,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	3,432,647	0.05%
22,660,000	Anglo American Capital PLC	USD	2.875	3/17/2031	19,579,008	0.31%
27,210,000	Antares Holdings LP	USD	8.500	5/18/2025	28,477,890	0.45%
8,010,999	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	6,774,794	0.11%
2,410,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	2,091,730	0.03%
30,635,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	32,358,203	0.51%
1,145,000	ArcelorMittal S.A.	USD	7.000	10/15/2039	1,233,625	0.02%
12,730,000	Ares Capital Corp.	USD	2.875	6/15/2028	10,770,423	0.17%
17,495,000	Ares Capital Corp.	USD	3.200	11/15/2031	13,616,815	0.22%
11,740,000	Ashland LLC	USD	3.375	9/1/2031	10,067,050	0.16%
5,935,000	Athene Global Funding	USD	1.716	1/7/2025	5,585,976	0.09%
14,545,000	Avantor Funding, Inc.	USD	3.875	11/1/2029	13,501,251	0.21%
1,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	1,469,990	0.02%
13,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	12,500,553	0.20%
1,680,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	1,649,317	0.03%
6,300,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	5,942,176	0.09%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	3,765,796	0.06%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,547,102	0.02%
3,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class C	USD	2.350	2/20/2028	3,090,011	0.05%
15,580,000	Avnet, Inc.	USD	5.500	6/1/2032	15,630,111	0.25%
15,473,000	Avon Products, Inc.	USD	8.450	3/15/2043	16,989,354	0.27%
10,990,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	9,174,970	0.15%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		14,961,102	0.24%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	40,986,591	0.65%
9,790,000	Barings BDC, Inc.	USD	3.300	11/23/2026	8,790,936	0.14%
3,950,000	Barrick Gold Corp., Series A	USD	5.800	11/15/2034	4,253,272	0.07%
2,675,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	2,298,026	0.04%
5,560,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	3,548,364	0.06%
580,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	346,594	0.01%
4,435,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	2,594,475	0.04%
14,210,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	8,329,049	0.13%

Loomis Sayles Bond Fund

Investments as of May 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
640,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	397,754	0.01%
1,045,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	713,213	0.01%
505,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	468,880	0.01%
475,000	Bentley Systems, Inc.	USD	0.375	7/1/2027	376,438	0.01%
13,505,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	12,503,379	0.20%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	13,767,518	0.22%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	28,206,458	0.45%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	19,117,974	0.30%
8,675,000	Block, Inc.	USD	3.500	6/1/2031	7,438,812	0.12%
14,253,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	11,684,467	0.19%
22,105,000	Boeing Co. (The)	USD	3.625	2/1/2031	19,855,358	0.32%
2,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	2,126,897	0.03%
3,525,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,625,702	0.04%
6,180,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,275,626	0.07%
1,200,000	Boeing Co. (The)	USD	3.850	11/1/2048	884,597	0.01%
8,855,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,667,041	0.11%
6,035,000	Boeing Co. (The)	USD	3.950	8/1/2059	4,382,608	0.07%
4,830,000	Boeing Co. (The)	USD	5.150	5/1/2030	4,801,933	0.08%
14,503,000	Boeing Co. (The)	USD	5.805	5/1/2050	14,270,343	0.23%
11,095,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	7.666	12/15/2023	10,559,320	0.17%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,868,318	0.03%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	9,177,501	0.15%
217,665(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	43,430,898	0.69%
1,445,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	1,425,349	0.02%
6,099,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	5,127,762	0.08%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,947,462	0.33%
8,900,000	Broadcom, Inc.	USD	4.150	11/15/2030	8,445,932	0.13%
195,000	Cable One, Inc.	USD	6.042	3/15/2026	164,483	0.00%
12,850,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1	USD	2.239	3/28/2029	11,887,570	0.19%
1,255,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	1,180,076	0.02%
17,850,000	Carnival Corp.	USD	5.750	3/1/2027	15,836,074	0.25%
3,415,000	Carnival Corp.	USD	6.000	5/1/2029	2,885,675	0.05%
7,288,000	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	7,025,729	0.11%
2,825,000	Carvana Auto Receivables Trust, Series 2021-N4, Class C	USD	1.720	9/11/2028	2,717,287	0.04%
6,410,000	Carvana Auto Receivables Trust, Series 2021-N4, Class D	USD	2.300	9/11/2028	6,137,325	0.10%
6,400,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	5,588,965	0.09%
3,032,000	Carvana Auto Receivables Trust, Series 2021-P4, Class C	USD	2.330	2/10/2028	2,666,572	0.04%
2,217,654	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	2,007,560	0.03%
50,750,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	42,039,524	0.67%
2,558,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	2,257,435	0.04%
27,510,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	24,343,334	0.39%
412,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	393,514	0.01%
57,099,000	Cemex SAB de CV	USD	3.875	7/11/2031	48,391,402	0.77%
3,605,000	Cemex SAB de CV	USD	5.200	9/17/2030	3,386,176	0.05%
9,035,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		8,351,141	0.13%
32,650,000	Centene Corp.	USD	2.500	3/1/2031	27,834,125	0.44%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	7,672,353	0.12%
6,921,000	Centene Corp.	USD	3.000	10/15/2030	6,156,506	0.10%
2,700,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	1,068,309	0.02%
3,680,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	991,650	0.02%
1,455,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	389,474	0.01%
3,675,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	999,931	0.02%
945,000	Central China Real Estate Ltd.	USD	7.650	8/27/2023	324,721	0.01%
730,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	197,976	0.00%
2,997,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	2,505,174	0.04%
60,895,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	44,116,633	0.70%
14,827,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	10,494,618	0.17%
7,660,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	5,714,116	0.09%
47,260,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	33,968,478	0.54%

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5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	5,226,360	0.08%
2,815,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	2,146,438	0.03%
990,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	780,981	0.01%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,500,028	0.06%
16,138,952	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	14,454,970	0.23%
2,760,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	2,547,452	0.04%
2,157,000	College Ave Student Loans LLC, Series 2021-C, Class D	USD	4.110	7/26/2055	1,912,261	0.03%
3,475,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	3,461,472	0.06%
190,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	180,958	0.00%
2,666,389	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	2,662,404	0.04%
14,400,000	CommScope Technologies LLC	USD	5.000	3/15/2027	12,006,000	0.19%
16,765,000	CommScope, Inc.	USD	4.750	9/1/2029	14,842,138	0.24%
2,930,000	Continental Resources, Inc.	USD	2.875	4/1/2032	2,456,278	0.04%
30,070,000	Continental Resources, Inc.	USD	5.750	1/15/2031	30,911,359	0.49%
2,715,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	2,277,945	0.04%
4,647,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	3,749,076	0.06%
2,280,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	1,901,680	0.03%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	4,047,315	0.06%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	3,744,901	0.06%
8,080,000	Credit Acceptance Auto Loan Trust, Series 2021-4, Class C	USD	1.940	2/18/2031	7,387,754	0.12%
8,140,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	7,634,425	0.12%
6,710,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	6,245,485	0.10%
630,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	565,578	0.01%
2,530,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	2,147,818	0.03%
18,073,890	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	17,405,662	0.28%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	3,213,924	0.05%
45,882,000	CSC Holdings LLC	USD	4.625	12/1/2030	36,021,958	0.57%
1,875,000	CSC Holdings LLC	USD	5.000	11/15/2031	1,478,344	0.02%
22,585,000	CSC Holdings LLC	USD	5.375	2/1/2028	21,455,750	0.34%
1,390,000	CSC Holdings LLC	USD	5.750	1/15/2030	1,161,706	0.02%
965,000	Darling Ingredients, Inc.	USD	6.000	6/15/2030	965,000	0.02%
10,805,700	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	9,414,931	0.15%
7,685,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	6,596,497	0.10%
55,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	55,006	0.00%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,457,250	0.15%
4,195,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	3,429,338	0.05%
25,209,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	21,020,110	0.33%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,078,529	0.03%
3,985,000	Devon Energy Corp.	USD	4.500	1/15/2030	3,930,116	0.06%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	5,023,325	0.08%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,578,590	0.12%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,412,855	0.04%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,655,317	0.11%
26,600,000	DISH DBS Corp.	USD	5.250	12/1/2026	22,504,930	0.36%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	12,584,745	0.20%
44,825,000	DISH Network Corp.	USD	2.375	3/15/2024	40,788,432	0.65%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	139,282,300	2.21%
7,266,600	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	6,481,262	0.10%
21,420,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	20,006,462	0.32%
3,680,000	DT Auto Owner Trust, Series 2020-3A, Class C	USD	1.470	6/15/2026	3,600,244	0.06%
7,980,000	DT Auto Owner Trust, Series 2021-4A, Class D	USD	1.990	9/15/2027	7,351,904	0.12%
8,670,000	EcoPetrol S.A.	USD	4.625	11/2/2031	7,499,550	0.12%
904,420	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	838,534	0.01%

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905,000	ELFI Graduate Loan Program LLC, Series 2021-A, Class B	USD	2.090	12/26/2046	831,099	0.01%
4,055,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,012,625	0.06%
8,663,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	9,487,973	0.15%
9,555,000	Enegean Israel Finance Ltd.	USD	5.375	3/30/2028	8,838,375	0.14%
12,510,000	Enegean Israel Finance Ltd.	USD	5.875	3/30/2031	11,352,825	0.18%
19,780,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	18,811,571	0.30%
4,125,000	EPR Properties	USD	3.600	11/15/2031	3,469,154	0.06%
2,690,000	EQT Corp.	USD	3.125	5/15/2026	2,535,998	0.04%
11,721,000	EQT Corp.	USD	3.625	5/15/2031	10,529,995	0.17%
5,915,000	EQT Corp.	USD	3.900	10/1/2027	5,701,409	0.09%
2,329,000	EQT Corp.	USD	5.000	1/15/2029	2,310,907	0.04%
11,340,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.400	4/15/2027	10,596,933	0.17%
15,295,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	14,435,253	0.23%
4,293,575	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	USD	2.575	7/15/2038	4,175,344	0.07%
3,086,007	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	3.125	7/15/2038	2,985,585	0.05%
4,094	FHLMC	USD	5.000	12/1/2031	4,240	0.00%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,393,952	0.12%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	31,743,366	0.50%
9,200,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	9,271,920	0.15%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	7,047,870	0.11%
5,272,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,535,368	0.07%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,675,542	0.04%
5,245,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	4,823,095	0.08%
6,565,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	5,966,088	0.09%
5,951,000	Flagship Credit Auto Trust, Series 2021-4, Class C	USD	1.960	12/15/2027	5,565,309	0.09%
14,665,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	13,070,181	0.21%
8,110,000	Ford Motor Co.	USD	3.250	2/12/2032	6,855,788	0.11%
30,125,000	Ford Motor Co.	USD	4.750	1/15/2043	24,853,125	0.40%
2,440,000	Ford Motor Co.	USD	5.291	12/8/2046	2,171,600	0.03%
1,560,000	Ford Motor Co.	USD	6.625	2/15/2028	1,607,658	0.03%
1,580,000	Ford Motor Co.	USD	7.500	8/1/2026	1,692,243	0.03%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	4,878,350	0.08%
3,565,000	FREED ABS Trust, Series 2022-1FP, Class D	USD	3.350	3/19/2029	3,358,789	0.05%
1,630,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	1,584,728	0.03%
3,495,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	3,143,430	0.05%
34,855,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	35,473,756	0.56%
2,210,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	1,934,224	0.03%
1,930,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	1,683,359	0.03%
12,055,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	10,313,061	0.16%
10,856,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	10,131,364	0.16%
40,530,000	GE Capital Funding LLC	USD	4.550	5/15/2032	40,760,595	0.65%
2,080,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	4.156		1,886,560	0.03%
3,505,000	General Motors Co.	USD	5.200	4/1/2045	3,180,512	0.05%
3,170,000	General Motors Co.	USD	6.250	10/2/2043	3,214,769	0.05%
44,900,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	40,276,546	0.64%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		711,797	0.01%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,220,175	0.02%
19,755,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	16,414,627	0.26%
10,685,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	13,115,993	0.21%
18,565,000	Glencore Funding LLC	USD	2.500	9/1/2030	15,728,454	0.25%
28,195,000	Glencore Funding LLC	USD	2.850	4/27/2031	24,220,796	0.38%
5,810,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	4,873,054	0.08%
10,265,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	9,359,339	0.15%
16,820,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class D	USD	2.480	10/15/2027	15,777,833	0.25%
8,425,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	7,904,234	0.13%
1,845,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,638,360	0.03%
315,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	299,360	0.00%

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16,135,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	14,894,622	0.24%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	3,365,091	0.05%
3,815,000	GS Mortgage Securities Trust, Series 2013-G1, Class B	USD	3.600	4/10/2031	3,676,704	0.06%
3,448,938	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	3,004,287	0.05%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,432,105	0.05%
4,213,000	Hess Midstream Operations LP	USD	5.625	2/15/2026	4,301,473	0.07%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	9,967,575	0.16%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	2,181,391	0.03%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	7,523,538	0.12%
85,410	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	81,825	0.00%
1,344,632	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	1,142,737	0.02%
12,845,486	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	11,937,015	0.19%
6,427,665	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	5,654,200	0.09%
3,980,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	3,768,365	0.06%
3,645,000	HPEFS Equipment Trust, Series 2022-1A, Class D	USD	2.400	11/20/2029	3,436,369	0.05%
36,625,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	33,210,085	0.53%
5,390,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	5,205,554	0.08%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	5,313,062	0.08%
2,905,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,731,659	0.04%
9,835,000	IHS Holding Ltd.	USD	5.625	11/29/2026	8,967,553	0.14%
1,360,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	1,257,823	0.02%
9,625,000	International Paper Co.	USD	8.700	6/15/2038	12,984,217	0.21%
3,380,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	2,778,428	0.04%
1,097,470	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.955	6/17/2037	1,076,216	0.02%
7,650,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	7,025,760	0.11%
20,540,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	19,423,856	0.31%
3,060,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,952,900	0.05%
5,695,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	5,032,956	0.08%
5,731,000	Jefferies Group LLC	USD	6.250	1/15/2036	5,964,992	0.09%
5,645,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	4,459,550	0.07%
2,499,784	JPMorgan Chase Bank NA, Series 2021-3, Class D	USD	1.009	2/26/2029	2,409,779	0.04%
435,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.363	12/15/2047	428,185	0.01%
19,485,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	3,201,775	0.05%
1,845,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	302,156	0.00%
2,400,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	389,688	0.01%
24,005,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	3,950,983	0.06%
1,305,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	212,297	0.00%
1,735,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	283,933	0.00%
37,455,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	33,173,144	0.53%
1,935,830	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,912,157	0.03%
8,520,234	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	8,048,347	0.13%
2,787,881	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	11/25/2060	2,604,691	0.04%
10,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,163,603	0.18%
10,821,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	12,669,660	0.20%
328,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	384,036	0.01%
1,724,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	1,717,104	0.03%
16,125,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	16,080,495	0.26%
5,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	5,528,966	0.09%
6,145,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,270,136	0.08%
5,965,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	1,321,009	0.02%
5,148,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	1,130,243	0.02%
10,487,233	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	9,525,868	0.15%
4,640,000	Magallanes, Inc.	USD	4.054	3/15/2029	4,445,955	0.07%
7,130,000	Magallanes, Inc.	USD	4.279	3/15/2032	6,656,211	0.11%
21,541,162	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	19,359,603	0.31%

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9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,214,399	0.15%
1,733,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,626,636	0.03%
3,210,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	2,934,441	0.05%
11,290,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	9,780,694	0.16%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	5,468,410	0.09%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	7,428,215	0.12%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,530,127	0.07%
4,534,000	Masco Corp.	USD	7.750	8/1/2029	5,308,818	0.08%
13,985,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	1,713,163	0.03%
80,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	9,800	0.00%
6,060,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	2.675	11/15/2038	5,817,338	0.09%
5,000,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class C	USD	4.210	3/20/2026	4,856,296	0.08%
27,050,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	1,541,850	0.02%
12,420,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	707,940	0.01%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	2,458,550	0.04%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	13,685,917	0.22%
4,482,411(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	22,407,841	0.36%
7,158,285(††)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	35,746,869	0.57%
41,995,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	42,629,124	0.68%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,612,407	0.03%
9,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	8,640,497	0.14%
1,245,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	1,208,172	0.02%
6,470,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	5,885,694	0.09%
1,415,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,402,788	0.02%
11,786,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.151	8/15/2046	11,711,484	0.19%
1,705,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.351	8/15/2046	1,265,265	0.02%
451,500	Motel Trust, Series 2021-MTL6, Class C, 1-month LIBOR + 1.500%	USD	2.375	9/15/2038	438,149	0.01%
3,860,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	3,500,904	0.06%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	66,032,228	1.05%
14,171,295	MVW LLC, Series 2021-2A, Class C	USD	2.230	5/20/2039	13,127,622	0.21%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	54,356,969	0.86%
14,125,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	13,330,751	0.21%
9,385,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	8,472,649	0.13%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	18,889,684	0.30%
445,000	Navient Corp.	USD	5.000	3/15/2027	409,400	0.01%
19,021,000	Navient Corp.	USD	6.750	6/15/2026	18,695,360	0.30%
5,750,000	Navient Corp., MTN	USD	5.625	8/1/2033	4,520,017	0.07%
3,162,000	Navient Corp., MTN	USD	6.125	3/25/2024	3,156,982	0.05%
2,565,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	2,112,852	0.03%
5,895,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	4,870,937	0.08%
16,042,039	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	14,451,161	0.23%
19,300,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	14,840,735	0.24%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	9,037,030	0.14%
7,630,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	7,118,485	0.11%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,106,516	0.05%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	2,862,650	0.05%
2,120,000	Nelnet Student Loan Trust, Series 2021-DA, Class C	USD	3.500	4/20/2062	1,827,807	0.03%
863,000	Nelnet Student Loan Trust, Series 2021-DA, Class D	USD	4.380	4/20/2062	744,163	0.01%
2,110,000	Netflix, Inc.	USD	4.875	4/15/2028	2,092,000	0.03%
22,040,000	Netflix, Inc.	USD	4.875	6/15/2030	21,665,320	0.34%
2,757,000	Netflix, Inc.	USD	5.375	11/15/2029	2,777,678	0.04%
13,137,000	Netflix, Inc.	USD	5.875	11/15/2028	13,605,732	0.22%
17,879,000	Netflix, Inc.	USD	6.375	5/15/2029	19,002,561	0.30%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	235,914	0.00%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	15,497,006	0.25%
2,080,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	4.400	6/1/2027	2,087,348	0.03%
620,000	Occidental Petroleum Corp.	USD	6.125	1/1/2031	672,700	0.01%
37,985,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	42,581,375	0.68%

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985,000	Occidental Petroleum Corp.	USD	7.875	9/15/2031	1,192,741	0.02%
980,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	1,224,020	0.02%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	10,388,480	0.17%
1,145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	1,131,680	0.02%
1,835,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	USD	1.750	9/14/2035	1,672,069	0.03%
5,485,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,718,291	0.08%
18,900,000	Oracle Corp.	USD	3.950	3/25/2051	14,410,858	0.23%
15,296,000	Ovintiv, Inc.	USD	6.500	8/15/2034	16,717,523	0.27%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	898,010	0.01%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	4,563,431	0.07%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	627,117	0.01%
1,815,000	Ovintiv, Inc.	USD	7.375	11/1/2031	2,079,525	0.03%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,682,966	0.04%
6,344,000	Owens Corning	USD	7.000	12/1/2036	7,214,200	0.11%
8,005,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	6,757,936	0.11%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	14,078,701	0.22%
13,420,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	12,998,455	0.21%
10,900,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	8,227,949	0.13%
11,200,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	9,078,471	0.14%
1,520,000	Peloton Interactive, Inc.	USD	0.519-0.987	2/15/2026	1,041,367	0.02%
3,339,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	5,240,560	0.08%
4,850,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	3,969,240	0.06%
8,465,000	Pertamina Persero PT	USD	6.450	5/30/2044	9,067,608	0.14%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	23,554,550	0.37%
17,905,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	15,684,780	0.25%
995,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	921,619	0.01%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,466,720	0.02%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,020,038	0.02%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,157,327	0.05%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	816,451	0.01%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	3,888,391	0.06%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	1,982,782	0.03%
5,280,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,378,350	0.07%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,170,507	0.02%
1,705,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	1,454,831	0.02%
1,175,000	Progress Residential Trust, Series 2021-SFR9, Class E2	USD	3.010	11/17/2040	1,003,734	0.02%
7,722,031	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	7,350,045	0.12%
13,276,763	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	12,614,513	0.20%
12,832,820	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	12,103,326	0.19%
11,208,951	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	10,522,181	0.17%
8,246,458	PRPM LLC, Series 2021-8, Class A1	USD	1.743	9/25/2026	7,733,840	0.12%
8,920,756	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	8,490,311	0.13%
52,605,000	PulteGroup, Inc.	USD	6.000	2/15/2035	54,701,755	0.87%
190,000	Range Resources Corp.	USD	4.875	5/15/2025	193,325	0.00%
5,770,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.834	1/15/2032	5,730,717	0.09%
800,000	Republic Finance Issuance Trust, Series 2021-A, Class C	USD	3.530	12/22/2031	753,016	0.01%
300,000	RingCentral, Inc.	USD	7.146	3/15/2026	231,900	0.00%
28,039,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	25,081,166	0.40%
19,614,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	16,978,614	0.27%
53,276,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	44,848,270	0.71%
14,835,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	12,164,700	0.19%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	15,848,630	0.25%
2,705,000	Safeway, Inc.	USD	7.250	2/1/2031	2,726,951	0.04%
3,386,832	Santander Bank NA, Series 2021-1A, Class B	USD	1.833	12/15/2031	3,303,434	0.05%
9,435,000	Santander Drive Auto Receivables Trust, Series 2021-4, Class D	USD	1.670	10/15/2027	8,711,875	0.14%
24,995,000	SBA Communications Corp.	USD	3.125	2/1/2029	22,230,553	0.35%

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725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	665,249	0.01%
19,251,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	19,063,880	0.30%
415,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	412,307	0.01%
6,195,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	782,614	0.01%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	50,468	0.00%
1,515,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	197,268	0.00%
4,675,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	662,868	0.01%
1,465,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	212,572	0.00%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	1,883,485	0.03%
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	3,615,255	0.06%
15,563,977	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	13,934,148	0.22%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	4,985,925	0.08%
7,070,000	SMB Private Education Loan Trust, Series 2021-E, Class B	USD	2.490	2/15/2051	5,857,043	0.09%
7,470,000	Snap, Inc.	USD	6.697-7.015	5/1/2027	5,474,615	0.09%
1,440,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	1,371,194	0.02%
630,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	624,211	0.01%
8,000,000	SoftBank Group Corp.	USD	4.625	7/6/2028	7,000,000	0.11%
3,695,000	SoftBank Group Corp.	USD	5.250	7/6/2031	3,131,512	0.05%
17,869,000	Southwest Airlines Co.	USD	1.250	5/1/2025	24,409,054	0.39%
2,150,000	Southwestern Energy Co.	USD	4.750	2/1/2032	2,101,174	0.03%
3,450,000	SPCM S.A.	USD	3.125	3/15/2027	3,001,500	0.05%
3,200,000	SPCM S.A.	USD	3.375	3/15/2030	2,624,000	0.04%
7,165,000	Splunk, Inc.	USD	1.125	6/15/2027	6,111,745	0.10%
3,230,000	Spotify USA, Inc.	USD	5.777-5.873	3/15/2026	2,616,300	0.04%
17,110,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	14,612,571	0.23%
575,000	Sunac China Holdings Ltd.	USD	5.950	4/26/2024	97,612	0.00%
6,810,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	1,138,019	0.02%
3,575,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	594,880	0.01%
460,000	Sunac China Holdings Ltd.	USD	6.650	8/3/2024	77,280	0.00%
5,930,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	991,793	0.02%
35,370,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	32,765,884	0.52%
20,890,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	19,068,079	0.30%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	4,835,084	0.08%
36,387,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	28,017,990	0.45%
9,878,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	8,730,868	0.14%
23,485,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	21,432,646	0.34%
8,919,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	10,039,449	0.16%
9,370,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	8,650,103	0.14%
450,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	399,222	0.01%
25,967,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	18,481,523	0.29%
14,570,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	13,505,509	0.21%
10,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	9,665,125	0.15%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,162,303	0.08%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	532,269	0.01%
1,120,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	312,659	0.01%
7,485,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	2,251,114	0.04%
440,000	Times China Holdings Ltd.	USD	6.750	7/8/2025	140,122	0.00%
90,050,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	90,499,142	1.44%
12,050,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	11,353,224	0.18%
5,995,000	TopBuild Corp.	USD	4.125	2/15/2032	5,289,239	0.08%
27,030,000	Toro Co. (The)	USD	6.625	5/1/2037	29,405,925	0.47%
3,500,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	3,429,896	0.05%
170,000	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	169,811	0.00%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,634,399	0.06%
430,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	USD	3.000	7/25/2057	421,565	0.01%
1,690,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	1,556,043	0.02%
1,960,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	1,715,116	0.03%
1,195,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	1,075,528	0.02%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	836,749	0.01%
495,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	USD	3.000	4/25/2060	435,770	0.01%
10,815,000	Travel & Leisure Co.	USD	4.500	12/1/2029	9,544,237	0.15%
11,584,000	Travel & Leisure Co.	USD	4.625	3/1/2030	10,049,120	0.16%
1,465,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,450,643	0.02%
1,695,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,740,154	0.03%
2,015,000	Tricon Residential Trust, Series 2021-SFR1, Class E1	USD	2.794	7/17/2038	1,797,456	0.03%
5,360,000	Tricon Residential Trust, Series 2021-SFR1, Class E2	USD	2.894	7/17/2038	4,775,283	0.08%
14,700,000	TriNet Group, Inc.	USD	3.500	3/1/2029	13,105,197	0.21%
3,155,000	Twitter, Inc.	USD	0.000	3/15/2026	2,847,388	0.05%
45,170,000	U.S. Treasury Note	USD	0.125	12/31/2022	44,762,411	0.71%
187,560,000	U.S. Treasury Note	USD	0.125	1/31/2023	185,471,930	2.95%
158,300,000	U.S. Treasury Note	USD	0.125	2/28/2023	156,191,395	2.48%
269,355,000	U.S. Treasury Note	USD	0.125	6/30/2023	263,431,294	4.19%
76,545,000	U.S. Treasury Note	USD	0.500	11/30/2023	74,469,913	1.18%
73,585,000	U.S. Treasury Note	USD	0.875	1/31/2024	71,733,877	1.14%
103,730,000	U.S. Treasury Note	USD	1.500	2/29/2024	102,068,700	1.62%
18,940,000	Uber Technologies, Inc.	USD	0.000-5.582	12/15/2025	16,073,999	0.26%
33,010,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	29,855,069	0.47%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	20,641,766	0.33%
44,403,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	45,898,715	0.73%
800,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	826,804	0.01%
641,568	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	629,355	0.01%
22,400,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	20,096,613	0.32%
4,256,467	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	4,094,696	0.07%
27,297,941	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	27,581,021	0.44%
3,992,300	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,866,902	0.06%
305,000	Unity Software, Inc.	USD	7.592	11/15/2026	230,428	0.00%
17,625,898	VCAT Asset Securitization LLC, Series 2021-NPL6, Class A1	USD	1.917	9/25/2051	16,663,697	0.26%
352,594	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	341,434	0.01%
11,259,080	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	10,713,371	0.17%
4,895,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.250	12/1/2026	4,648,390	0.07%
8,481,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	8,094,182	0.13%
5,742,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.625	6/15/2025	5,605,398	0.09%
6,163,000	VICI Properties LP/VICI Note Co., Inc.	USD	5.625	5/1/2024	6,230,793	0.10%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	2,618,696	0.04%
9,248,899	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	8,814,251	0.14%
9,076,751	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.304	7/15/2046	8,565,386	0.14%
4,970,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	4,426,653	0.07%
11,026,675	Wendy's Funding LLC, Series 2021-1A, Class A21	USD	2.370	6/15/2051	9,589,811	0.15%
6,405,000	Western Digital Corp.	USD	2.850	2/1/2029	5,484,313	0.09%
1,135,000	Western Digital Corp.	USD	3.100	2/1/2032	918,817	0.01%
7,985,000	Western Digital Corp.	USD	4.750	2/15/2026	7,983,962	0.13%
2,635,000	Western Midstream Operating LP	USD	4.550	2/1/2030	2,518,717	0.04%
6,105,000	Western Midstream Operating LP	USD	5.300	3/1/2048	5,585,526	0.09%
1,130,000	Western Midstream Operating LP	USD	5.450	4/1/2044	1,042,425	0.02%
840,000	Western Midstream Operating LP	USD	5.500	8/15/2048	772,800	0.01%
3,495,000	Western Midstream Operating LP	USD	5.750	2/1/2050	3,105,784	0.05%
10,510,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class D	USD	2.120	1/15/2027	9,876,403	0.16%
8,214,000	WestRock MWV LLC	USD	7.950	2/15/2031	10,085,562	0.16%
25,138,000	WestRock MWV LLC	USD	8.200	1/15/2030	30,701,053	0.49%
4,127,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	4,670,688	0.07%
2,252,000	Weyerhaeuser Co.	USD	7.375	3/15/2032	2,730,506	0.04%
1,955,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,929,430	0.03%
7,575,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.504	8/15/2046	7,263,870	0.12%
2,915,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	2,805,449	0.04%
12,559,532	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	11,225,923	0.18%
3,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	376,142	0.01%
6,250,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	749,625	0.01%

Loomis Sayles Bond Fund

Investments as of May 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,585,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	183,147	0.00%
4,025,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	481,913	0.01%
	Total				5,360,518,510	85.19%
Common Stocks						
40,914	Abbott Laboratories				4,805,758	0.08%
57,540	AbbVie, Inc.				8,479,670	0.14%
18,870	Accenture PLC, Class A				5,631,940	0.09%
1,661,311	Altice USA, Inc., Class A				18,905,719	0.30%
27,086	American Tower Corp.				6,937,537	0.11%
9,353	Anthem, Inc.				4,766,382	0.08%
42,287	Apple, Inc.				6,293,997	0.10%
93,585	Battalion Oil Corp.				1,500,168	0.02%
11,299	BlackRock, Inc.				7,559,935	0.12%
77,170	Bristol-Myers Squibb Co.				5,822,477	0.09%
7,250	Broadcom, Inc.				4,205,943	0.07%
126,791	Cisco Systems, Inc.				5,711,935	0.09%
7,905	Clarivate PLC				116,757	0.00%
111,018	Coca-Cola Co. (The)				7,036,321	0.11%
192,580	Comcast Corp., Class A				8,527,442	0.14%
491,039	Corning, Inc.				17,589,017	0.28%
21,967	Cummins, Inc.				4,593,739	0.07%
14,516	Deere & Co.				5,193,534	0.08%
53,005	Duke Energy Corp.				5,964,123	0.09%
15,174	Home Depot, Inc. (The)				4,593,929	0.07%
705,779	iHeartMedia, Inc., Class A				8,328,192	0.13%
17,622	iQor Holdings, Inc.				110,138	0.00%
52,587	Johnson & Johnson				9,440,944	0.15%
4,353	L3Harris Technologies, Inc.				1,048,638	0.02%
17,876	Lockheed Martin Corp.				7,867,406	0.13%
114,154	Merck & Co., Inc.				10,505,593	0.17%
69,763	Microchip Technology, Inc.				5,068,282	0.08%
26,438	Microsoft Corp.				7,187,699	0.11%
66,178	Morgan Stanley				5,700,573	0.09%
89,035	Newmont Corp.				6,041,025	0.10%
93,934	NextEra Energy, Inc.				7,109,864	0.11%
25,353	Pioneer Natural Resources Co.				7,046,613	0.11%
52,389	Procter & Gamble Co. (The)				7,747,285	0.12%
30,723	QUALCOMM, Inc.				4,400,148	0.07%
85,881	Starbucks Corp.				6,741,658	0.11%
495,584	T-Mobile US, Inc.				66,056,391	1.05%
5,344	Thermo Fisher Scientific, Inc.				3,033,094	0.05%
28,307	Union Pacific Corp.				6,221,312	0.10%
31,979	United Parcel Service, Inc., Class B				5,828,173	0.09%
6,808	UnitedHealth Group, Inc.				3,382,078	0.05%
54,109	Walmart, Inc.				6,960,041	0.11%
150,488	Williams Cos., Inc. (The)				5,577,085	0.09%
	Total				325,638,555	5.17%
Collateralized Loan Obligations						
9,977,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	10/20/2031	9,173,133	0.15%
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	2.663	7/20/2034	6,720,953	0.11%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.913	7/20/2034	6,598,369	0.10%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	4.144	7/15/2034	1,684,957	0.03%
10,050,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	4.086	4/22/2034	8,981,263	0.14%
5,605,000	AIG CLO LLC, Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	4.113	7/20/2034	5,130,172	0.08%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	4.044	10/15/2034	3,729,233	0.06%
5,225,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	3.358	7/25/2034	4,956,263	0.08%
1,340,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3-month LIBOR + 1.400%	USD	2.878	11/20/2030	1,277,493	0.02%
10,720,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	3.044	1/17/2032	10,085,751	0.16%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	4.044	1/17/2032	2,099,237	0.03%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	USD	4.013	7/20/2032	4,896,102	0.08%
4,305,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	4.294	7/15/2034	4,139,016	0.07%

Loomis Sayles Bond Fund

Investments as of May 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,075,000	Crown City CLO I, Series 2020-1A, Class CR, 3-month LIBOR + 3.420%	USD	4.483	7/20/2034	5,533,681	0.09%
7,745,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	10/20/2034	7,274,189	0.12%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.913	1/20/2034	3,779,078	0.06%
3,365,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.988	1/14/2028	3,263,266	0.05%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	2.563	4/20/2031	8,346,064	0.13%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	3.063	4/20/2031	1,371,891	0.02%
4,215,000	LCM 30 Ltd., Series 30A, Class DR, 3-month LIBOR + 3.000%	USD	4.063	4/20/2031	3,778,309	0.06%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	4.425	7/27/2031	15,727,971	0.25%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	1,192,502	0.02%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	2.694	7/15/2034	8,824,497	0.14%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	7/20/2032	10,558,474	0.17%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	4.194	7/15/2034	10,016,903	0.16%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.300%	USD	4.344	7/15/2036	4,494,878	0.07%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	2.713	7/2/2035	11,939,537	0.19%
9,720,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.963	7/2/2035	9,130,871	0.14%
12,640,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	2.544	10/17/2031	12,154,131	0.19%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	3.744	10/17/2031	4,726,298	0.07%
2,970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	3.205	5/21/2034	2,841,622	0.05%
1,710,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	3.613	7/20/2027	1,692,375	0.03%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	4.013	1/20/2031	635,420	0.01%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	4.813	10/20/2034	1,999,852	0.03%
	Total				198,753,751	3.16%
Preferred Stocks						
19,569	2020 Cash Mandatory Exchangeable Trust		5.250		22,337,183	0.35%
27,889	Bank of America Corp., Series L		7.250		35,134,004	0.56%
170,945	Clarivate PLC, Series A		5.250		10,297,727	0.16%
2,925	Connecticut Light & Power Co. (The), Series 1947		1.900		120,085	0.00%
433,942	El Paso Energy Capital Trust I		4.750		21,354,286	0.34%
2,318	Highwoods Properties, Inc., Series A		8.625		2,897,500	0.05%
52,867	Hovnanian Enterprises, Inc.		7.625		1,054,697	0.02%
16,004	iStar, Inc., Series G		7.650		396,259	0.01%
169,007	Prologis, Inc., Series Q		8.540		10,201,262	0.16%
11,335	Wells Fargo & Co., Class A, Series L		7.500		14,361,445	0.23%
	Total				118,154,448	1.88%
Senior Loans						
10,864,295	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 1-month LIBOR + 7.750%	USD	8.724	11/24/2028	10,538,366	0.17%
16,469,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.021	11/1/2025	17,477,726	0.28%
4,508,753	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	6.060	8/2/2027	4,354,689	0.07%
4,612,877	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.560	5/5/2028	4,503,321	0.07%
	Total				36,874,102	0.59%
Closed-End Investment Companies						
170,568	NexPoint Diversified Real Estate Trust				2,635,276	0.04%
Short-Term Investments						
6,878,681	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.100	6/1/2022	6,878,681	0.11%
186,595,000	U.S. Treasury Bills		0.800-0.809(++)	7/21/2022	186,376,010	2.96%

Loomis Sayles Bond Fund

Investments as of May 31, 2022 (Unaudited)

Total	193,254,691	3.07%
Total Investments	6,235,829,333	99.10%
Other assets less liabilities	56,419,024	0.90%
Net Assets	6,292,248,357	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
10 Year U.S. Treasury Note	9/21/2022	4,114	\$ 493,967,840	\$ 491,430,156	\$ (2,537,684)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(5,029)	\$ (652,048,684)	\$ (646,147,922)	\$ 5,900,762
					<u>\$ 3,363,078</u>

- (†) Amount shown represents units. One unit represents a principal amount of 1,000.
(††) Amount shown represents units. One unit represents a principal amount of 100.
(†††) Interest rate represents discount rate at time of purchase; not a coupon rate.

Key to abbreviations:

BRL Brazilian Real
MXN Mexican Peso
USD U.S. Dollar

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

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

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

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

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

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