

Loomis Sayles Fixed Income Fund

Investments as of June 30, 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						
1,030,670	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	987,134	0.23%
630,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	530,661	0.13%
795,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	636,391	0.15%
100,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	90,752	0.02%
300,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	2.794	1/15/2067	170,739	0.04%
630,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	202,810	0.05%
612,000	Air Lease Corp.	USD	4.625	10/1/2028	565,935	0.13%
985,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		817,934	0.19%
460,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		379,651	0.09%
1,385,000	Aker BP ASA	USD	3.750	1/15/2030	1,240,775	0.29%
1,146,000	Ally Financial, Inc.	USD	8.000	11/1/2031	1,273,968	0.30%
1,585,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		1,256,929	0.30%
1,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		1,106,625	0.26%
1,157,789	Alta Wind Holdings LLC	USD	7.000	6/30/2035	1,203,430	0.29%
72,400,000	America Movil SAB de CV	MXN	6.450	12/5/2022	3,546,284	0.84%
367,387	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	318,470	0.08%
1,219,631	American Airlines Pass Through Trust, Series 2017-1B, Class B	USD	4.950	8/15/2026	1,128,908	0.27%
774,248	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	689,124	0.16%
675,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	629,665	0.15%
1,910,000	Anglo American Capital PLC	USD	2.875	3/17/2031	1,589,253	0.38%
730,000	Antares Holdings LP	USD	3.750	7/15/2027	613,745	0.15%
160,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	136,732	0.03%
2,290,000	Ares Capital Corp.	USD	3.200	11/15/2031	1,663,929	0.39%
775,000	Ashland LLC	USD	3.375	9/1/2031	630,365	0.15%
1,860,000	Athene Global Funding	USD	1.716	1/7/2025	1,735,585	0.41%
955,000	Avantor Funding, Inc.	USD	3.875	11/1/2029	835,291	0.20%
85,000	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	85,019	0.02%
120,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-1A, Class C	USD	4.730	9/20/2024	118,709	0.03%
130,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	127,074	0.03%
475,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	443,187	0.11%
210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	195,255	0.05%
685,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	629,164	0.15%
305,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class B	USD	2.960	2/20/2027	286,181	0.07%
630,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	609,063	0.14%
145,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	127,396	0.03%
1,070,000	Avnet, Inc.	USD	5.500	6/1/2032	1,049,868	0.25%
880,000	Avon Products, Inc.	USD	8.450	3/15/2043	849,200	0.20%
710,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	583,105	0.14%
3,340,000	Bank of America Corp.	USD	6.110	1/29/2037	3,592,792	0.85%
915,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	USD	2.279	11/24/2027	811,159	0.19%
1,125,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		862,721	0.20%
655,000	Barings BDC, Inc.	USD	3.300	11/23/2026	568,161	0.13%
165,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	129,119	0.03%
355,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	189,038	0.04%
35,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	18,200	0.00%
290,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	149,837	0.04%
915,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	468,274	0.11%
40,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	21,288	0.01%
65,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	37,213	0.01%
35,000	Bentley Systems, Inc.	USD	0.375	7/1/2027	27,125	0.01%
820,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	811,800	0.19%
2,205,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	2,191,329	0.52%

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735,000	Block, Inc.	USD	3.500	6/1/2031	585,692	0.14%
1,175,000	BNP Paribas S.A., (fixed rate to 1/20/2027, variable rate thereafter)	USD	2.591	1/20/2028	1,056,896	0.25%
2,530,000	Boeing Co. (The)	USD	3.825	3/1/2059	1,629,959	0.39%
335,000	Boeing Co. (The)	USD	5.805	5/1/2050	307,688	0.07%
740,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	8.204	12/15/2023	695,617	0.17%
200,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	170,576	0.04%
705,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	556,887	0.13%
480,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	470,744	0.11%
434,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	345,439	0.08%
1,745,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	1,694,300	0.40%
550,000	Broadcom, Inc.	USD	2.600	2/15/2033	422,899	0.10%
465,000	Broadcom, Inc.	USD	4.150	11/15/2030	426,039	0.10%
119,286	Business Jet Securities LLC, Series 2021-1A, Class B	USD	2.918	4/15/2036	106,575	0.03%
15,000	Cable One, Inc.	USD	6.042	3/15/2026	12,360	0.00%
795,919	CAL Funding IV Ltd., Series 2020-1A, Class A	USD	2.220	9/25/2045	717,512	0.17%
100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	92,969	0.02%
620,000	Carnival Corp.	USD	5.750	3/1/2027	447,814	0.11%
395,000	Carnival Corp.	USD	6.000	5/1/2029	277,531	0.07%
480,000	Carvana Auto Receivables Trust, Series 2021- N3, Class C	USD	1.020	6/12/2028	461,189	0.11%
420,000	Carvana Auto Receivables Trust, Series 2021- P3, Class C	USD	1.930	10/12/2027	364,334	0.09%
375,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	307,946	0.07%
3,385,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	2,614,912	0.62%
75,000	CDW LLC/CDW Finance Corp.	USD	2.670	12/1/2026	66,820	0.02%
195,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	164,418	0.04%
1,825,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	1,507,751	0.36%
45,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	40,613	0.01%
4,500,000	Cemex SAB de CV	USD	3.875	7/11/2031	3,375,000	0.80%
780,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		661,791	0.16%
2,490,000	Centene Corp.	USD	2.500	3/1/2031	1,976,462	0.47%
625,000	Centene Corp.	USD	2.625	8/1/2031	497,188	0.12%
200,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	98,200	0.02%
205,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	63,655	0.02%
200,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	61,766	0.01%
200,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	61,736	0.01%
40,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	30,265	0.01%
1,565,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	1,253,342	0.30%
230,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	205,353	0.05%
305,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	206,392	0.05%
2,655,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	1,773,630	0.42%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	119,100	0.03%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	127,336	0.03%
561,742	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	534,764	0.13%
2,250,000	Citigroup, Inc., (fixed rate to 1/25/2025, variable rate thereafter)	USD	2.014	1/25/2026	2,107,816	0.50%
1,204,170	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	1,061,981	0.25%
320,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	292,426	0.07%
240,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	238,850	0.06%
110,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	105,909	0.03%
165,196	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	164,951	0.04%
278,437	Commonbond Student Loan Trust, Series 2019- AGS, Class B	USD	3.040	1/25/2047	256,907	0.06%
1,820,000	CommScope, Inc.	USD	4.750	9/1/2029	1,468,185	0.35%
555,000	Continental Resources, Inc.	USD	2.875	4/1/2032	433,411	0.10%
2,205,000	Continental Resources, Inc.	USD	5.750	1/15/2031	2,132,103	0.51%
210,000	CoreVest American Finance Trust, Series 2021- 1, Class C	USD	2.800	4/15/2053	174,351	0.04%
300,000	CoreVest American Finance Trust, Series 2021- 2, Class C	USD	2.478	7/15/2054	239,496	0.06%
150,000	CoreVest American Finance Trust, Series 2021- 3, Class D	USD	3.469	10/15/2054	123,822	0.03%

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600,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	246,852	0.06%
525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	506,957	0.12%
900,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class C	USD	1.640	6/17/2030	814,542	0.19%
335,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	307,039	0.07%
685,000	Credit Agricole S.A.	USD	3.250	1/14/2030	586,408	0.14%
495,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	452,167	0.11%
185,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	170,234	0.04%
100,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	88,841	0.02%
200,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	167,889	0.04%
594,024	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	562,187	0.13%
1,388,939	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	1,315,181	0.31%
2,710,000	CSC Holdings LLC	USD	4.625	12/1/2030	1,812,285	0.43%
2,045,000	CSC Holdings LLC	USD	5.375	2/1/2028	1,768,925	0.42%
70,000	Darling Ingredients, Inc.	USD	6.000	6/15/2030	69,766	0.02%
530,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	415,721	0.10%
10,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	9,000	0.00%
575,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	563,500	0.13%
370,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	269,325	0.06%
1,202,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	903,650	0.21%
235,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	202,087	0.05%
1,025,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,044,424	0.25%
1,020,000	DISH DBS Corp.	USD	5.125	6/1/2029	619,793	0.15%
2,215,000	DISH DBS Corp.	USD	5.250	12/1/2026	1,736,206	0.41%
270,000	DISH DBS Corp.	USD	7.750	7/1/2026	210,465	0.05%
1,055,000	DISH Network Corp.	USD	2.375	3/15/2024	928,400	0.22%
4,100,000	DISH Network Corp.	USD	3.375	8/15/2026	2,769,550	0.66%
75,000	DISH Network Corp.	USD	6.944-9.514	12/15/2025	52,682	0.01%
57,450	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	54,895	0.01%
135,100	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	130,832	0.03%
1,559,250	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	1,359,103	0.32%
1,400,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	1,287,733	0.31%
305,000	DT Auto Owner Trust, Series 2021-2A, Class C	USD	1.500	2/16/2027	281,420	0.07%
1,380,000	DT Auto Owner Trust, Series 2021-3A, Class D	USD	1.310	5/17/2027	1,250,108	0.30%
570,000	EcoPetrol S.A.	USD	4.625	11/2/2031	431,769	0.10%
255,000	Edison International	USD	4.950	4/15/2025	255,640	0.06%
256,001	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	USD	1.800	11/25/2045	225,202	0.05%
1,265,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	1,198,305	0.28%
100,000	Enel Finance International NV	USD	6.800	9/15/2037	110,434	0.03%
740,000	Energear Israel Finance Ltd.	USD	5.375	3/30/2028	626,262	0.15%
965,000	Energear Israel Finance Ltd.	USD	5.875	3/30/2031	784,062	0.19%
1,040,000	Energy Transfer LP	USD	5.000	5/15/2044	871,062	0.21%
490,000	EnLink Midstream Partners LP	USD	4.150	6/1/2025	456,126	0.11%
1,295,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	1,205,940	0.29%
270,000	EPR Properties	USD	3.600	11/15/2031	213,428	0.05%
50,000	EQT Corp.	USD	3.125	5/15/2026	46,816	0.01%
840,000	EQT Corp.	USD	3.625	5/15/2031	725,810	0.17%
980,000	EQT Corp.	USD	3.900	10/1/2027	911,978	0.22%
160,000	EQT Corp.	USD	5.000	1/15/2029	154,893	0.04%
815,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	763,728	0.18%
1,000,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	936,117	0.22%
100,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D	USD	4.560	7/17/2028	95,014	0.02%
655,000	Expedia Group, Inc.	USD	2.950	3/15/2031	520,986	0.12%
155,000	Expedia Group, Inc.	USD	3.250	2/15/2030	129,267	0.03%
258,410	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	3.575	7/15/2038	249,325	0.06%

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323,940	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, 30-day Average SOFR + 2.000%	USD	2.926	4/25/2042	318,854	0.08%
2,680,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	2,396,081	0.57%
615,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	581,459	0.14%
675,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	586,351	0.14%
315,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	271,905	0.06%
205,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	174,633	0.04%
300,000	FirstKey Homes Trust, Series 2022- SFR2, Class D	USD	4.500	7/17/2039	280,102	0.07%
435,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	396,112	0.09%
430,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	350,940	0.08%
1,900,000	Ford Motor Co.	USD	3.250	2/12/2032	1,421,010	0.34%
805,000	Ford Motor Credit Co. LLC	USD	3.625	6/17/2031	623,875	0.15%
335,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	307,996	0.07%
135,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	130,765	0.03%
370,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	330,948	0.08%
5,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	4,550	0.00%
2,080,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	2,029,893	0.48%
145,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	126,015	0.03%
130,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	112,602	0.03%
780,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	622,101	0.15%
815,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	723,354	0.17%
365,899	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	351,589	0.08%
380,000	GE Capital Funding LLC	USD	4.550	5/15/2032	366,526	0.09%
757,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	707,034	0.17%
165,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	5.159		144,573	0.03%
1,735,000	General Motors Co.	USD	5.200	4/1/2045	1,457,306	0.35%
185,000	General Motors Co.	USD	6.250	10/2/2043	176,247	0.04%
2,270,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	1,961,309	0.47%
60,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		50,250	0.01%
100,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		87,000	0.02%
925,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	732,150	0.17%
2,905,000	Glencore Funding LLC	USD	2.850	4/27/2031	2,398,425	0.57%
385,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	308,566	0.07%
1,975,000	GLS Auto Receivables Issuer Trust, Series 2021-1A, Class D	USD	1.680	1/15/2027	1,869,060	0.44%
675,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	610,273	0.14%
725,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	662,774	0.16%
1,010,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	851,521	0.20%
2,260,000	Goldman Sachs Group, Inc. (The), (fixed rate to 1/24/2024, variable rate thereafter)	USD	1.757	1/24/2025	2,172,561	0.52%
24,000,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	710,971	0.17%
295,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.668	3/5/2033	273,697	0.06%
315,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.668	3/5/2033	279,460	0.07%
255,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	233,453	0.06%
297,000	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	254,266	0.06%
700,000	HCA, Inc.	USD	4.125	6/15/2029	638,250	0.15%
685,000	Hertz Vehicle Financing III LLC, Series 2022-1 1A, Class D	USD	4.850	6/25/2026	612,669	0.15%
599,000	Hertz Vehicle Financing III LLC, Series 2022-3 3A, Class D	USD	6.310	3/25/2025	574,824	0.14%
245,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	205,179	0.05%
285,000	Hess Midstream Operations LP	USD	5.625	2/15/2026	271,463	0.06%
855,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	679,191	0.16%
200,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	152,657	0.04%
685,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	554,850	0.13%

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90,714	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	76,297	0.02%
814,889	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	717,611	0.17%
422,172	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	367,365	0.09%
300,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	281,223	0.07%
2,510,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	2,028,482	0.48%
470,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	373,500	0.09%
585,000	IHS Holding Ltd.	USD	5.625	11/29/2026	479,138	0.11%
200,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	167,948	0.04%
290,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	213,930	0.05%
580,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	527,394	0.13%
1,215,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	1,032,665	0.24%
350,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	295,646	0.07%
1,670,000	Jefferies Group LLC	USD	6.250	1/15/2036	1,679,144	0.40%
360,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	280,800	0.07%
245,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	180,198	0.04%
415,000	John Deere Capital Corp., MTN	USD	0.900	1/10/2024	400,586	0.10%
645,000	John Deere Capital Corp., MTN	USD	1.250	1/10/2025	611,631	0.15%
186,824	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	180,608	0.04%
168,276	JPMorgan Chase Bank NA, Series 2021-3, Class D	USD	1.009	2/26/2029	161,338	0.04%
200,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class C	USD	4.934	10/15/2045	199,567	0.05%
1,030,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.509	12/15/2047	1,019,684	0.24%
100,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.509	12/15/2047	98,416	0.02%
1,285,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	176,688	0.04%
200,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	27,262	0.01%
200,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	27,146	0.01%
1,810,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	245,545	0.06%
625,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	520,669	0.12%
148,857	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	146,546	0.03%
1,215,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	USD	3.250	9/25/2059	1,115,535	0.26%
645,941	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	605,540	0.14%
807,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	817,531	0.19%
722,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	818,098	0.19%
485,000	Livongo Health, Inc.	USD	0.875	6/1/2025	411,086	0.10%
400,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	85,036	0.02%
400,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	85,724	0.02%
300,000	Magallanes, Inc.	USD	4.054	3/15/2029	275,031	0.07%
465,000	Magallanes, Inc.	USD	4.279	3/15/2032	415,426	0.10%
1,813,892	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	1,579,112	0.37%
110,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	102,450	0.02%
530,000	Marrriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	440,789	0.10%
213,000	Masco Corp.	USD	6.500	8/15/2032	229,180	0.05%
380,000	Masco Corp.	USD	7.750	8/1/2029	429,037	0.10%
1,630,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	199,675	0.05%
400,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	3.125	11/15/2038	381,419	0.09%
700,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	666,016	0.16%
205,788	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	165,238	0.04%
2,270,000	MetLife, Inc.	USD	9.250	4/8/2068	2,667,040	0.63%
1,115,000	MetLife, Inc.	USD	10.750	8/1/2069	1,478,969	0.35%
148,957(+)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	702,315	0.17%
115,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	106,392	0.03%
100,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	96,505	0.02%
430,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	360,592	0.09%
1,495,000	Morgan Stanley, (fixed rate to 1/21/2027, variable rate thereafter)	USD	2.475	1/21/2028	1,359,018	0.32%

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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>
105,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	104,010	0.02%
535,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.295	8/15/2046	532,413	0.13%
290,000	MSCI, Inc.	USD	3.250	8/15/2033	231,156	0.05%
840,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	673,797	0.16%
730,000	Natura Cosmetics S.A.	USD	4.125	5/3/2028	601,082	0.14%
530,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.516	9/30/2028	533,775	0.13%
1,925,000	Navient Corp., MTN	USD	5.625	8/1/2033	1,335,963	0.32%
111,023	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	103,478	0.02%
271,938	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	248,912	0.06%
100,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	83,080	0.02%
170,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	139,098	0.03%
385,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	294,075	0.07%
1,280,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	821,120	0.19%
770,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	604,365	0.14%
485,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	414,680	0.10%
280,000	NCL Finance Ltd.	USD	6.125	3/15/2028	203,700	0.05%
185,000	Netflix, Inc.	USD	4.875	4/15/2028	174,094	0.04%
1,510,000	Netflix, Inc.	USD	4.875	6/15/2030	1,382,020	0.33%
200,000	Netflix, Inc.	USD	5.375	11/15/2029	189,000	0.04%
915,000	Netflix, Inc.	USD	5.875	11/15/2028	894,605	0.21%
1,185,000	Netflix, Inc.	USD	6.375	5/15/2029	1,196,791	0.28%
95,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	103,382	0.02%
145,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	4.400	6/1/2027	142,742	0.03%
45,000	Occidental Petroleum Corp.	USD	6.125	1/1/2031	45,604	0.01%
65,000	Occidental Petroleum Corp.	USD	7.875	9/15/2031	71,338	0.02%
975,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	1,119,376	0.27%
350,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	344,074	0.08%
345,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	291,203	0.07%
380,000	OneMain Financial Issuance Trust, Series 2022-S1, Class D	USD	5.200	5/14/2035	372,051	0.09%
1,270,000	Oracle Corp.	USD	3.950	3/25/2051	932,811	0.22%
1,040,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,085,483	0.26%
65,000	Ovintiv, Inc.	USD	6.500	2/1/2038	67,077	0.02%
310,000	Ovintiv, Inc.	USD	6.625	8/15/2037	325,234	0.08%
40,000	Ovintiv, Inc.	USD	7.200	11/1/2031	43,735	0.01%
125,000	Ovintiv, Inc.	USD	7.375	11/1/2031	137,416	0.03%
1,188,000	Owens Corning	USD	7.000	12/1/2036	1,327,422	0.31%
1,490,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	1,370,579	0.33%
265,000	Pacific Gas & Electric Co.	USD	5.450	6/15/2027	256,448	0.06%
90,000	Peloton Interactive, Inc.	USD	0.519-0.799	2/15/2026	57,731	0.01%
1,165,000	Penn Mutual Life Insurance Co. (The)	USD	6.650	6/15/2034	1,233,327	0.29%
215,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	318,480	0.08%
410,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	311,108	0.07%
870,000	Pertamina Persero PT	USD	6.450	5/30/2044	878,624	0.21%
1,180,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	925,085	0.22%
70,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	58,414	0.01%
705,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	625,010	0.15%
240,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	208,922	0.05%
200,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	173,443	0.04%
125,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	111,342	0.03%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	88,473	0.02%
295,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	255,069	0.06%
100,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	86,026	0.02%
380,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	328,029	0.08%
200,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	171,302	0.04%
340,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	279,590	0.07%

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100,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	80,095	0.02%
1,028,208	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	976,667	0.23%
405,475	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	387,725	0.09%
784,029	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	739,165	0.18%
194,222	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	182,465	0.04%
925,031	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	865,666	0.21%
1,745,000	PulteGroup, Inc.	USD	6.375	5/15/2033	1,795,848	0.43%
800,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.961	1/15/2032	787,220	0.19%
10,150,000	Republic of Brazil	BRL	8.500	1/5/2024	1,792,631	0.43%
14,635,000	Republic of Brazil	BRL	10.250	1/10/2028	2,564,498	0.61%
95,000	RingCentral, Inc.	USD	7.146-7.470	3/15/2026	71,345	0.02%
2,075,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	1,714,801	0.41%
1,345,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	1,057,600	0.25%
3,335,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	2,498,882	0.59%
1,080,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	766,800	0.18%
140,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	99,450	0.02%
1,195,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	830,525	0.20%
1,423,547	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	1,250,310	0.30%
212,254	Santander Bank NA, Series 2021-1A, Class B	USD	1.833	12/15/2031	206,275	0.05%
935,000	SBA Communications Corp.	USD	3.125	2/1/2029	765,297	0.18%
100,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	90,316	0.02%
1,460,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	1,370,108	0.33%
30,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	28,134	0.01%
615,000	Sensata Technologies BV	USD	4.000	4/15/2029	521,569	0.12%
405,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	41,792	0.01%
425,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	47,536	0.01%
200,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	22,064	0.01%
178,246	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class C	USD	3.120	5/20/2036	170,989	0.04%
120,335	Sierra Timeshare Receivables Funding LLC, Series 2019-3A, Class C	USD	3.000	8/20/2036	114,785	0.03%
106,305	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	98,756	0.02%
200,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	86,810	0.02%
400,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	172,428	0.04%
1,326,563	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	1,138,509	0.27%
304,229	SMB Private Education Loan Trust, Series 2016-C, Class A2A	USD	2.340	9/15/2034	295,188	0.07%
77,882	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	74,338	0.02%
1,002,754	SMB Private Education Loan Trust, Series 2021-A, Class A2A2, 1-month LIBOR + 0.730%	USD	2.054	1/15/2053	974,608	0.23%
475,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	404,096	0.10%
575,000	Snap, Inc.	USD	6.709-7.114	5/1/2027	398,188	0.09%
100,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	92,174	0.02%
600,000	SoftBank Group Corp.	USD	4.625	7/6/2028	465,000	0.11%
210,000	SoftBank Group Corp.	USD	5.250	7/6/2031	154,829	0.04%
1,160,000	Southwest Airlines Co.	USD	1.250	5/1/2025	1,365,900	0.32%
130,000	Southwestern Energy Co.	USD	4.750	2/1/2032	111,088	0.03%
230,000	SPCM S.A.	USD	3.125	3/15/2027	193,738	0.05%
210,000	SPCM S.A.	USD	3.375	3/15/2030	164,325	0.04%
465,000	Splunk, Inc.	USD	1.125	6/15/2027	383,625	0.09%
540,000	Spotify USA, Inc.	USD	5.189-5.873	3/15/2026	426,060	0.10%
1,135,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	941,437	0.22%
410,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	61,258	0.01%
230,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	33,909	0.01%
445,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	66,274	0.02%
150,000	T-Mobile USA, Inc.	USD	2.400	3/15/2029	129,536	0.03%
265,000	T-Mobile USA, Inc.	USD	2.700	3/15/2032	222,331	0.05%
3,275,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	2,865,625	0.68%
1,620,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	1,398,757	0.33%
2,965,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	2,767,104	0.66%
395,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	338,740	0.08%
100,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	91,160	0.02%
105,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	5.500	3/1/2030	100,189	0.02%

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2,405,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	1,761,662	0.42%
185,000	Tenet Healthcare Corp.	USD	6.125	10/1/2028	158,319	0.04%
620,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	518,326	0.12%
290,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	237,800	0.06%
1,710,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	1,064,902	0.25%
960,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	819,953	0.19%
695,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	572,506	0.14%
676,558	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	581,886	0.14%
375,000	Time Warner Cable LLC	USD	4.500	9/15/2042	292,733	0.07%
1,500,000	Time Warner Cable LLC	USD	6.550	5/1/2037	1,501,912	0.36%
200,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	26,218	0.01%
400,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	57,940	0.01%
3,865,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	3,590,044	0.85%
1,030,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	965,055	0.23%
395,000	TopBuild Corp.	USD	4.125	2/15/2032	304,087	0.07%
965,000	Toro Co. (The)	USD	6.625	5/1/2037	1,031,305	0.24%
230,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	223,063	0.05%
240,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	236,069	0.06%
495,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	425,014	0.10%
744,170	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	720,557	0.17%
100,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	89,056	0.02%
620,000	Travel & Leisure Co.	USD	4.500	12/1/2029	479,626	0.11%
870,000	Travel & Leisure Co.	USD	4.625	3/1/2030	674,250	0.16%
110,000	Travel & Leisure Co.	USD	6.000	4/1/2027	99,630	0.02%
125,000	Travel & Leisure Co.	USD	6.625	7/31/2026	118,516	0.03%
1,300,406	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	1,135,003	0.27%
205,000	Twitter, Inc.	USD	0.000	3/15/2026	181,438	0.04%
429,514	U.S. Airways Pass Through Trust, Series 2012-1A, Class A	USD	5.900	4/1/2026	428,116	0.10%
1,118,192	U.S. Airways Pass Through Trust, Series 2012-2A, Class A	USD	4.625	12/3/2026	1,027,953	0.24%
3,185,000	U.S. Treasury Note	USD	0.125	12/31/2022	3,146,929	0.75%
20,545,000	U.S. Treasury Note	USD	0.125	4/30/2023	20,082,737	4.76%
10,310,000	U.S. Treasury Note	USD	0.125	5/31/2023	10,054,666	2.38%
15,495,000	U.S. Treasury Note	USD	0.125	7/31/2023	15,030,150	3.56%
9,340,000	U.S. Treasury Note	USD	0.500	11/30/2023	9,022,586	2.14%
12,585,000	U.S. Treasury Note	USD	0.875	1/31/2024	12,177,954	2.89%
6,710,000	U.S. Treasury Note	USD	1.500	2/29/2024	6,551,948	1.55%
1,270,000	Uber Technologies, Inc.	USD	0.000-5.582	12/15/2025	1,014,882	0.24%
2,965,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	2,438,712	0.58%
1,420,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	1,313,273	0.31%
390,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	377,824	0.09%
120,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	119,460	0.03%
175,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.889	5/10/2063	165,730	0.04%
165,355	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	161,384	0.04%
200,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	USD	1.982	6/3/2027	172,774	0.04%
200,000	UniCredit SpA, (fixed rate to 6/19/2027, variable rate thereafter)	USD	5.861	6/19/2032	176,740	0.04%
1,040,265	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	979,000	0.23%
533,510	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	524,334	0.12%
20,000	Unity Software, Inc.	USD	7.592	11/15/2026	14,700	0.00%
305,562	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	294,189	0.07%
680,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.250	12/1/2026	621,051	0.15%
575,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	529,000	0.13%
505,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.625	6/15/2025	480,381	0.11%
415,000	VICI Properties LP/VICI Note Co., Inc.	USD	5.625	5/1/2024	409,813	0.10%
215,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	187,158	0.04%
312,754	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	296,845	0.07%
815,269	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	772,318	0.18%
688,713	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	654,149	0.16%
489,191	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	466,893	0.11%

Loomis Sayles Fixed Income Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,085,635	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	1,032,212	0.24%
698,353	Wave Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	626,924	0.15%
285,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.434	7/15/2046	267,262	0.06%
275,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	240,870	0.06%
262,625	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	247,371	0.06%
678,150	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	574,801	0.14%
825,000	Western Digital Corp.	USD	2.850	2/1/2029	671,711	0.16%
75,000	Western Digital Corp.	USD	3.100	2/1/2032	57,510	0.01%
625,000	Western Digital Corp.	USD	4.750	2/15/2026	596,319	0.14%
170,000	Western Midstream Operating LP	USD	4.550	2/1/2030	147,050	0.03%
405,000	Western Midstream Operating LP	USD	5.300	3/1/2048	326,491	0.08%
80,000	Western Midstream Operating LP	USD	5.450	4/1/2044	66,491	0.02%
55,000	Western Midstream Operating LP	USD	5.500	8/15/2048	44,825	0.01%
230,000	Western Midstream Operating LP	USD	5.750	2/1/2050	184,703	0.04%
350,000	WestRock MWV LLC	USD	7.950	2/15/2031	417,857	0.10%
1,035,000	WestRock MWV LLC	USD	8.200	1/15/2030	1,232,952	0.29%
380,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.670	8/15/2046	361,680	0.09%
390,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	369,511	0.09%
1,173,917	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	928,713	0.22%
400,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	26,000	0.01%
370,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	27,350	0.01%
225,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	16,315	0.00%
	Total				347,260,921	82.36%
Common Stocks						
3,303	Abbott Laboratories				358,871	0.08%
4,648	AbbVie, Inc.				711,888	0.17%
1,523	Accenture PLC, Class A				422,861	0.10%
138,910	Alice USA, Inc., Class A				1,284,918	0.30%
2,185	American Tower Corp.				558,464	0.13%
3,413	Apple, Inc.				466,625	0.11%
939	Battalion Oil Corp.				8,010	0.00%
911	BlackRock, Inc.				554,835	0.13%
6,223	Bristol-Myers Squibb Co.				479,171	0.11%
585	Broadcom, Inc.				284,199	0.07%
10,229	Cisco Systems, Inc.				436,165	0.10%
456	Clarivate PLC				6,320	0.00%
8,951	Coca-Cola Co. (The)				563,107	0.13%
15,535	Comcast Corp., Class A				609,593	0.14%
1,772	Cummins, Inc.				342,935	0.08%
1,170	Deere & Co.				350,380	0.08%
4,273	Duke Energy Corp.				458,108	0.11%
754	Elevance Health, Inc.				363,865	0.09%
1,224	Home Depot, Inc. (The)				335,707	0.08%
34,625	iHeartMedia, Inc., Class A				273,191	0.06%
4,241	Johnson & Johnson				752,820	0.18%
351	L3Harris Technologies, Inc.				84,837	0.02%
1,441	Lockheed Martin Corp.				619,572	0.15%
9,200	Merck & Co., Inc.				838,764	0.20%
5,632	Microchip Technology, Inc.				327,107	0.08%
2,134	Microsoft Corp.				548,075	0.13%
5,339	Morgan Stanley				406,084	0.10%
7,178	Newmont Corp.				428,311	0.10%
7,574	NextEra Energy, Inc.				586,682	0.14%
2,044	Pioneer Natural Resources Co.				455,976	0.11%
4,227	Procter & Gamble Co. (The)				607,800	0.14%
2,478	QUALCOMM, Inc.				316,540	0.08%
6,930	Starbucks Corp.				529,383	0.13%
27,439	T-Mobile US, Inc.				3,691,643	0.88%
431	Thermo Fisher Scientific, Inc.				234,154	0.06%
2,282	Union Pacific Corp.				486,705	0.12%
2,580	United Parcel Service, Inc., Class B				470,953	0.11%
549	UnitedHealth Group, Inc.				281,983	0.07%
4,365	Walmart, Inc.				530,697	0.13%
12,128	Williams Cos., Inc. (The)				378,515	0.09%
	Total				21,445,814	5.09%
Collateralized Loan Obligations						
555,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	4.084	4/23/2034	494,042	0.12%

Loomis Sayles Fixed Income Fund

Investments as of June 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,090,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	4.086	4/22/2034	993,097	0.24%
1,005,000	AIMCO CLO Ltd., Series 2017-AA, Class DR, 3-month LIBOR + 3.150%	USD	4.213	4/20/2034	918,617	0.22%
1,940,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	USD	3.963	4/20/2034	1,693,013	0.40%
2,100,000	Ares XLII CLO Ltd., Series 2017-42A, Class BR, 3-month LIBOR + 1.500%	USD	2.636	1/22/2028	2,034,490	0.48%
255,000	Atrium XV, Series 15A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	240,681	0.06%
370,000	Carlye U.S. CLO Ltd., Series 2018-4A, Class C, 3-month LIBOR + 2.900%	USD	3.963	1/20/2031	331,992	0.08%
305,000	CarVal CLO I Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.890%	USD	3.934	7/16/2031	276,706	0.07%
503,000	CIFC Funding Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.650%	USD	3.694	4/18/2031	463,956	0.11%
340,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.913	1/20/2034	314,749	0.07%
365,000	Invesco CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 3.050%	USD	4.094	4/15/2034	328,504	0.08%
500,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	472,761	0.11%
1,930,000	Oaktree CLO Ltd., Series 2019-2A, Class BR, 3-month LIBOR + 2.700%	USD	3.744	4/15/2031	1,856,384	0.44%
255,000	OCP CLO Ltd., Series 2018-15A, Class C, 3-month LIBOR + 2.950%	USD	4.013	7/20/2031	225,589	0.05%
1,835,000	OZLM XXIII Ltd., Series 2019-23A, Class DR, 3-month LIBOR + 3.750%	USD	4.794	4/15/2034	1,740,499	0.41%
285,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	3.613	7/20/2027	271,177	0.06%
250,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	USD	4.313	4/20/2034	217,245	0.05%
575,000	Sixth Street CLO XVIII Ltd., Series 2021-18A, Class D, 3-month LIBOR + 2.900%	USD	3.963	4/20/2034	530,729	0.13%
	Total				13,404,231	3.18%
Preferred Stocks						
1,413	2020 Cash Mandatory Exchangeable Trust		5.250		1,620,146	0.38%
1,109	Bank of America Corp., Series L		7.250		1,335,790	0.32%
8,046	Clarivate PLC, Series A		5.250		460,345	0.11%
5,333	El Paso Energy Capital Trust I		4.750		247,718	0.06%
4,670	Union Electric Co.		4.500		396,997	0.09%
834	Wells Fargo & Co., Class A, Series L		7.500		1,013,735	0.24%
	Total				5,074,731	1.20%
Senior Loans						
1,282,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.021	11/1/2025	1,343,959	0.32%
284,569	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	6.666	8/2/2027	261,211	0.06%
	Total				1,605,170	0.38%
Short-Term Investments						
3,804,247	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.350	7/1/2022	3,804,247	0.90%
4,400,000	U.S. Treasury Bills		0.769(††)	7/14/2022	4,398,308	1.05%
17,510,000	U.S. Treasury Bills		0.800-0.809(††)	7/21/2022	17,500,126	4.15%
6,515,000	U.S. Treasury Bills		0.884(††)	8/11/2022	6,505,447	1.54%
	Total				32,208,128	7.64%
	Total Investments				420,998,995	99.85%
	Other assets less liabilities				611,708	0.15%
	Net Assets				421,610,703	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	9/21/2022	36	\$ 5,705,527	\$ 5,556,375	\$ (149,152)

Loomis Sayles Fixed Income Fund
Investments as of June 30, 2022 (Unaudited)

Short Position Contracts:							
Ultra 10 Year U.S. Treasury Note	9/21/2022	(49)	\$	(6,353,228)	\$	(6,241,375)	\$ 111,853
Total Futures Contracts							\$ (37,299)

Centrally Cleared Credit Default Swap Agreements

<u>Reference Obligation</u>	<u>(Pay)/Receive Fixed Rate</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Up Front Premium Paid/(Received)</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Sell Protection						
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	2,316,600	(50,998)	(66,554)	(15,556)
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	970,200	(22,710)	(27,873)	(5,163)
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	970,200	(25,222)	(27,873)	(2,651)
Total						\$ (23,370)

(†) 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.

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Loomis Sayles Fixed Income 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						
1,053,125	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	1,007,311	0.23%
630,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	552,780	0.13%
795,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	670,822	0.15%
100,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	91,254	0.02%
300,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	2.794	1/15/2067	175,413	0.04%
630,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	233,100	0.05%
612,000	Air Lease Corp.	USD	4.625	10/1/2028	592,617	0.14%
985,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		846,883	0.19%
460,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		393,143	0.09%
1,385,000	Aker BP ASA	USD	3.750	1/15/2030	1,290,699	0.29%
1,146,000	Ally Financial, Inc.	USD	8.000	11/1/2031	1,345,915	0.31%
1,585,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		1,336,751	0.30%
1,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		1,198,008	0.27%
1,252,230	Alta Wind Holdings LLC	USD	7.000	6/30/2035	1,291,932	0.29%
72,400,000	America Movil SAB de CV	MXN	6.450	12/5/2022	3,621,012	0.82%
367,387	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	326,056	0.07%
1,219,631	American Airlines Pass Through Trust, Series 2017-1B, Class B	USD	4.950	8/15/2026	1,158,764	0.26%
774,248	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	720,326	0.16%
675,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	634,202	0.14%
1,910,000	Anglo American Capital PLC	USD	2.875	3/17/2031	1,650,305	0.38%
730,000	Antares Holdings LP	USD	3.750	7/15/2027	652,727	0.15%
160,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	138,870	0.03%
2,290,000	Ares Capital Corp.	USD	3.200	11/15/2031	1,782,367	0.41%
775,000	Ashland LLC	USD	3.375	9/1/2031	664,562	0.15%
1,860,000	Athene Global Funding	USD	1.716	1/7/2025	1,750,618	0.40%
955,000	Avantor Funding, Inc.	USD	3.875	11/1/2029	886,469	0.20%
113,333	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	113,333	0.03%
120,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-1A, Class C	USD	4.730	9/20/2024	119,044	0.03%
130,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	127,626	0.03%
475,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	448,021	0.10%
210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	197,675	0.05%
685,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	635,249	0.14%
305,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class B	USD	2.960	2/20/2027	288,883	0.07%
630,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	611,457	0.14%
145,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	128,556	0.03%
1,070,000	Avnet, Inc.	USD	5.500	6/1/2032	1,073,442	0.24%
880,000	Avon Products, Inc.	USD	8.450	3/15/2043	966,240	0.22%
710,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	592,741	0.14%
3,340,000	Bank of America Corp.	USD	6.110	1/29/2037	3,798,037	0.86%
915,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	USD	2.279	11/24/2027	828,647	0.19%
1,125,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		945,310	0.22%
655,000	Barings BDC, Inc.	USD	3.300	11/23/2026	588,158	0.13%
165,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	141,747	0.03%
355,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	226,559	0.05%
35,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	20,915	0.00%
290,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	169,650	0.04%
915,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	536,318	0.12%
40,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	24,860	0.01%
65,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	44,363	0.01%
35,000	Bentley Systems, Inc.	USD	0.375	7/1/2027	27,738	0.01%
820,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	808,520	0.18%
2,205,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	2,246,289	0.51%

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735,000	Block, Inc.	USD	3.500	6/1/2031	630,262	0.14%
1,175,000	BNP Paribas S.A., (fixed rate to 1/20/2027, variable rate thereafter)	USD	2.591	1/20/2028	1,078,959	0.25%
2,530,000	Boeing Co. (The)	USD	3.825	3/1/2059	1,750,377	0.40%
335,000	Boeing Co. (The)	USD	5.805	5/1/2050	329,626	0.08%
740,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	7.666	12/15/2023	704,272	0.16%
200,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	187,300	0.04%
705,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	636,198	0.14%
480,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	473,472	0.11%
434,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	364,887	0.08%
1,745,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	1,797,557	0.41%
550,000	Broadcom, Inc.	USD	2.600	2/15/2033	441,817	0.10%
465,000	Broadcom, Inc.	USD	4.150	11/15/2030	441,276	0.10%
120,176	Business Jet Securities LLC, Series 2021-1A, Class B	USD	2.918	4/15/2036	107,948	0.02%
15,000	Cable One, Inc.	USD	6.042	3/15/2026	12,653	0.00%
802,542	CAL Funding IV Ltd., Series 2020-1A, Class A	USD	2.220	9/25/2045	732,437	0.17%
100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	94,030	0.02%
950,000	Carnival Corp.	USD	5.750	3/1/2027	842,816	0.19%
395,000	Carnival Corp.	USD	6.000	5/1/2029	333,775	0.08%
480,000	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	462,726	0.11%
420,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	366,776	0.08%
375,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	330,731	0.08%
3,385,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	2,804,016	0.64%
195,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	172,087	0.04%
1,825,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	1,614,925	0.37%
30,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	28,654	0.01%
4,500,000	Cemex SAB de CV	USD	3.875	7/11/2031	3,813,750	0.87%
780,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		720,962	0.16%
2,490,000	Centene Corp.	USD	2.500	3/1/2031	2,122,725	0.48%
625,000	Centene Corp.	USD	2.625	8/1/2031	536,378	0.12%
200,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	79,134	0.02%
205,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	55,241	0.01%
200,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	53,536	0.01%
200,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	54,418	0.01%
100,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	83,589	0.02%
430,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	311,522	0.07%
1,580,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	1,178,630	0.27%
2,655,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	1,908,301	0.43%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	152,500	0.03%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	157,774	0.04%
580,651	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	557,089	0.13%
2,250,000	Citigroup, Inc., (fixed rate to 1/25/2025, variable rate thereafter)	USD	2.014	1/25/2026	2,141,300	0.49%
1,216,548	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	1,089,610	0.25%
320,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	295,357	0.07%
240,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	239,066	0.05%
110,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	104,765	0.02%
168,267	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	168,016	0.04%
283,356	Commonbond Student Loan Trust, Series 2019-AGS, Class B	USD	3.040	1/25/2047	267,851	0.06%
1,820,000	CommScope, Inc.	USD	4.750	9/1/2029	1,611,255	0.37%
180,000	Continental Resources, Inc.	USD	2.875	4/1/2032	150,898	0.03%
2,005,000	Continental Resources, Inc.	USD	5.750	1/15/2031	2,061,100	0.47%
210,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	176,195	0.04%
300,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	242,032	0.06%
150,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	125,111	0.03%
600,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	312,534	0.07%
525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	511,357	0.12%

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900,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class C	USD	1.640	6/17/2030	825,989	0.19%
335,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	312,075	0.07%
685,000	Credit Agricole S.A.	USD	3.250	1/14/2030	607,102	0.14%
495,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	464,256	0.11%
185,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	172,193	0.04%
100,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	89,774	0.02%
200,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	169,788	0.04%
608,324	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	579,851	0.13%
1,402,432	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	1,350,581	0.31%
2,710,000	CSC Holdings LLC	USD	4.625	12/1/2030	2,127,621	0.48%
2,045,000	CSC Holdings LLC	USD	5.375	2/1/2028	1,942,750	0.44%
70,000	Darling Ingredients, Inc.	USD	6.000	6/15/2030	70,000	0.02%
530,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	454,931	0.10%
10,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	10,001	0.00%
575,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	600,875	0.14%
370,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	302,468	0.07%
1,202,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	1,002,268	0.23%
235,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	214,705	0.05%
1,025,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,081,600	0.25%
1,020,000	DISH DBS Corp.	USD	5.125	6/1/2029	719,875	0.16%
2,215,000	DISH DBS Corp.	USD	5.250	12/1/2026	1,874,001	0.43%
270,000	DISH DBS Corp.	USD	7.750	7/1/2026	230,850	0.05%
1,055,000	DISH Network Corp.	USD	2.375	3/15/2024	959,995	0.22%
4,100,000	DISH Network Corp.	USD	3.375	8/15/2026	3,090,723	0.70%
75,000	DISH Network Corp.	USD	6.944-9.513	12/15/2025	59,771	0.01%
57,450	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	55,968	0.01%
135,100	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	133,534	0.03%
1,559,250	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	1,390,734	0.32%
1,400,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	1,307,612	0.30%
305,000	DT Auto Owner Trust, Series 2021-2A, Class C	USD	1.500	2/16/2027	285,856	0.07%
1,380,000	DT Auto Owner Trust, Series 2021-3A, Class D	USD	1.310	5/17/2027	1,260,534	0.29%
570,000	EcoPetrol S.A.	USD	4.625	11/2/2031	493,050	0.11%
255,000	Edison International	USD	4.950	4/15/2025	260,708	0.06%
260,251	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	USD	1.800	11/25/2045	233,697	0.05%
1,265,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	1,251,781	0.29%
100,000	Enel Finance International NV	USD	6.800	9/15/2037	118,025	0.03%
740,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	684,500	0.16%
965,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	875,737	0.20%
1,040,000	Energy Transfer LP	USD	5.000	5/15/2044	919,027	0.21%
490,000	EnLink Midstream Partners LP	USD	4.150	6/1/2025	490,098	0.11%
1,295,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	1,231,597	0.28%
270,000	EPR Properties	USD	3.600	11/15/2031	227,072	0.05%
50,000	EQT Corp.	USD	3.125	5/15/2026	47,137	0.01%
840,000	EQT Corp.	USD	3.625	5/15/2031	754,645	0.17%
870,000	EQT Corp.	USD	3.900	10/1/2027	838,584	0.19%
160,000	EQT Corp.	USD	5.000	1/15/2029	158,757	0.04%
815,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	780,745	0.18%
1,000,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	943,789	0.22%
100,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D	USD	4.560	7/17/2028	98,718	0.02%
510,000	Expedia Group, Inc.	USD	2.950	3/15/2031	430,638	0.10%
258,410	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	3.125	7/15/2038	250,001	0.06%
323,940	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, 30-day Average SOFR + 2.000%	USD	2.585	4/25/2042	322,834	0.07%
2,680,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	2,674,386	0.61%
615,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	619,808	0.14%

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675,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	595,036	0.14%
315,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	270,987	0.06%
205,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	175,797	0.04%
435,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	400,009	0.09%
430,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	383,237	0.09%
1,900,000	Ford Motor Co.	USD	3.250	2/12/2032	1,606,165	0.37%
805,000	Ford Motor Credit Co. LLC	USD	3.625	6/17/2031	696,003	0.16%
335,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	310,693	0.07%
135,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	131,251	0.03%
370,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	332,781	0.08%
5,000	Freeport-McMoRan, Inc.	USD	4.250	3/1/2030	4,722	0.00%
2,080,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	2,116,925	0.48%
145,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	126,906	0.03%
130,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	113,387	0.03%
820,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	701,511	0.16%
825,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	769,931	0.18%
374,764	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	363,594	0.08%
380,000	GE Capital Funding LLC	USD	4.550	5/15/2032	382,162	0.09%
757,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	746,392	0.17%
165,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	4.156		149,655	0.03%
1,735,000	General Motors Co.	USD	5.200	4/1/2045	1,574,376	0.36%
185,000	General Motors Co.	USD	6.250	10/2/2043	187,613	0.04%
2,270,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	2,036,253	0.46%
60,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		52,402	0.01%
100,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		93,500	0.02%
925,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	768,592	0.18%
2,905,000	Glencore Funding LLC	USD	2.850	4/27/2031	2,495,528	0.57%
385,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	322,913	0.07%
1,975,000	GLS Auto Receivables Issuer Trust, Series 2021-1A, Class D	USD	1.680	1/15/2027	1,909,685	0.44%
675,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	615,446	0.14%
725,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	680,186	0.16%
1,010,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	932,356	0.21%
2,260,000	Goldman Sachs Group, Inc. (The), (fixed rate to 1/24/2024, variable rate thereafter)	USD	1.757	1/24/2025	2,197,785	0.50%
24,000,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	733,555	0.17%
295,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.550	3/5/2033	276,363	0.06%
315,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	281,916	0.06%
255,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	235,182	0.05%
297,750	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	259,363	0.06%
245,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	224,530	0.05%
285,000	Hess Midstream Operations LP	USD	5.625	2/15/2026	290,985	0.07%
855,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	741,712	0.17%
200,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	176,274	0.04%
685,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	637,036	0.15%
91,472	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	77,737	0.02%
816,993	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	759,212	0.17%
423,261	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	372,329	0.08%
300,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	284,048	0.06%
2,510,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	2,275,968	0.52%
585,000	IHS Holding Ltd.	USD	5.625	11/29/2026	533,403	0.12%
200,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	184,974	0.04%

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290,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	238,386	0.05%
83,423	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.955	6/17/2037	81,807	0.02%
580,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	532,672	0.12%
1,215,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	1,148,977	0.26%
350,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	309,312	0.07%
1,670,000	Jefferies Group LLC	USD	6.250	1/15/2036	1,738,185	0.40%
360,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	328,050	0.07%
245,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	193,550	0.04%
415,000	John Deere Capital Corp., MTN	USD	0.900	1/10/2024	403,264	0.09%
645,000	John Deere Capital Corp., MTN	USD	1.250	1/10/2025	616,599	0.14%
197,869	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	192,362	0.04%
175,605	JPMorgan Chase Bank NA, Series 2021-3, Class D	USD	1.009	2/26/2029	169,282	0.04%
200,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class C	USD	4.765	10/15/2045	199,520	0.05%
1,030,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.363	12/15/2047	1,020,430	0.23%
100,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.363	12/15/2047	98,433	0.02%
1,285,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	211,151	0.05%
200,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	32,754	0.01%
200,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	32,474	0.01%
1,810,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	297,908	0.07%
1,435,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,270,951	0.29%
150,433	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	148,593	0.03%
1,215,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	USD	3.250	9/25/2059	1,130,847	0.26%
652,166	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	616,046	0.14%
807,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	851,837	0.19%
722,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	845,346	0.19%
470,000	Livongo Health, Inc.	USD	0.875	6/1/2025	403,086	0.09%
400,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	88,584	0.02%
400,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	87,820	0.02%
300,000	Magallanes, Inc.	USD	4.054	3/15/2029	287,454	0.07%
465,000	Magallanes, Inc.	USD	4.279	3/15/2032	434,101	0.10%
1,826,468	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	1,641,494	0.37%
110,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	103,249	0.02%
530,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	470,878	0.11%
213,000	Masco Corp.	USD	6.500	8/15/2032	237,840	0.05%
380,000	Masco Corp.	USD	7.750	8/1/2029	444,938	0.10%
1,630,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	199,675	0.05%
400,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	2.675	11/15/2038	383,983	0.09%
700,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	674,995	0.15%
205,820	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	161,138	0.04%
2,270,000	MetLife, Inc.	USD	9.250	4/8/2068	2,749,216	0.63%
1,115,000	MetLife, Inc.	USD	10.750	8/1/2069	1,499,734	0.34%
148,957(+)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	743,858	0.17%
115,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	107,806	0.02%
100,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	97,042	0.02%
430,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	391,167	0.09%
1,495,000	Morgan Stanley, (fixed rate to 1/21/2027, variable rate thereafter)	USD	2.475	1/21/2028	1,392,281	0.32%
105,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	104,094	0.02%
535,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.151	8/15/2046	531,618	0.12%
290,000	MSCI, Inc.	USD	3.250	8/15/2033	252,776	0.06%
840,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	792,767	0.18%
730,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	659,034	0.15%
1,925,000	Navient Corp., MTN	USD	5.625	8/1/2033	1,513,223	0.34%
113,783	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	109,318	0.03%
278,184	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	257,402	0.06%

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100,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	85,075	0.02%
170,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	140,033	0.03%
385,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	318,119	0.07%
1,280,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	984,256	0.22%
770,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	693,770	0.16%
485,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	452,486	0.10%
280,000	NCL Finance Ltd.	USD	6.125	3/15/2028	235,406	0.05%
185,000	Netflix, Inc.	USD	4.875	4/15/2028	183,422	0.04%
1,510,000	Netflix, Inc.	USD	4.875	6/15/2030	1,484,330	0.34%
200,000	Netflix, Inc.	USD	5.375	11/15/2029	201,500	0.05%
915,000	Netflix, Inc.	USD	5.875	11/15/2028	947,647	0.22%
1,185,000	Netflix, Inc.	USD	6.375	5/15/2029	1,259,468	0.29%
95,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	109,326	0.03%
145,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	4.400	6/1/2027	145,512	0.03%
45,000	Occidental Petroleum Corp.	USD	6.125	1/1/2031	48,825	0.01%
65,000	Occidental Petroleum Corp.	USD	7.875	9/15/2031	78,709	0.02%
975,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	1,217,775	0.28%
350,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	345,928	0.08%
345,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	296,775	0.07%
380,000	OneMain Financial Issuance Trust, Series 2022-S1, Class D	USD	5.200	5/14/2035	377,076	0.09%
1,270,000	Oracle Corp.	USD	3.950	3/25/2051	968,349	0.22%
1,040,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,136,652	0.26%
65,000	Ovintiv, Inc.	USD	6.500	2/1/2038	70,496	0.02%
310,000	Ovintiv, Inc.	USD	6.625	8/15/2037	340,391	0.08%
40,000	Ovintiv, Inc.	USD	7.200	11/1/2031	45,361	0.01%
125,000	Ovintiv, Inc.	USD	7.375	11/1/2031	143,218	0.03%
1,188,000	Owens Corning	USD	7.000	12/1/2036	1,350,957	0.31%
1,490,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	1,422,187	0.32%
90,000	Peloton Interactive, Inc.	USD	0.519-0.799	2/15/2026	61,660	0.01%
1,165,000	Penn Mutual Life Insurance Co. (The)	USD	6.650	6/15/2034	1,330,209	0.30%
215,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	337,442	0.08%
410,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	335,544	0.08%
870,000	Pertamina Persero PT	USD	6.450	5/30/2044	931,934	0.21%
1,180,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	1,033,680	0.24%
70,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	64,837	0.01%
705,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	629,294	0.14%
240,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	213,240	0.05%
200,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	177,644	0.04%
125,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	112,135	0.03%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	89,086	0.02%
295,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	263,483	0.06%
100,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	88,265	0.02%
380,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	328,718	0.07%
200,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	172,416	0.04%
340,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	281,939	0.06%
100,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	81,004	0.02%
1,052,008	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	1,002,536	0.23%
417,320	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	400,033	0.09%
796,286	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	756,567	0.17%
197,915	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	186,664	0.04%
935,182	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	877,884	0.20%
1,745,000	PulteGroup, Inc.	USD	6.375	5/15/2033	1,898,019	0.43%
800,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.834	1/15/2032	794,553	0.18%
10,150,000	Republic of Brazil	BRL	8.500	1/5/2024	2,005,418	0.46%
14,635,000	Republic of Brazil	BRL	10.250	1/10/2028	2,863,410	0.65%
20,000	RingCentral, Inc.	USD	7.146	3/15/2026	15,460	0.00%
1,940,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	1,735,349	0.40%

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1,345,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	1,164,282	0.27%
3,275,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	2,756,928	0.63%
1,020,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	836,400	0.19%
140,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	119,505	0.03%
1,195,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	1,008,472	0.23%
1,435,225	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	1,280,953	0.29%
223,987	Santander Bank NA, Series 2021-1A, Class B	USD	1.833	12/15/2031	218,471	0.05%
935,000	SBA Communications Corp.	USD	3.125	2/1/2029	831,589	0.19%
100,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	91,759	0.02%
1,460,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	1,445,809	0.33%
30,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	29,805	0.01%
615,000	Sensata Technologies BV	USD	4.000	4/15/2029	585,787	0.13%
405,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	51,164	0.01%
425,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	60,261	0.01%
200,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	29,020	0.01%
184,922	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class C	USD	3.120	5/20/2036	179,039	0.04%
125,727	Sierra Timeshare Receivables Funding LLC, Series 2019-3A, Class C	USD	3.000	8/20/2036	120,983	0.03%
111,042	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	104,851	0.02%
200,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	137,732	0.03%
400,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	275,448	0.06%
1,333,921	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	1,194,235	0.27%
318,947	SMB Private Education Loan Trust, Series 2016-C, Class A2A	USD	2.340	9/15/2034	312,082	0.07%
79,551	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	76,197	0.02%
1,005,000	SMB Private Education Loan Trust, Series 2021-A, Class A2A2, 1-month LIBOR + 0.730%	USD	1.605	1/15/2053	986,300	0.22%
475,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	412,958	0.09%
520,000	Snap, Inc.	USD	6.697-7.015	5/1/2027	381,098	0.09%
100,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	95,222	0.02%
600,000	SoftBank Group Corp.	USD	4.625	7/6/2028	525,000	0.12%
210,000	SoftBank Group Corp.	USD	5.250	7/6/2031	177,975	0.04%
1,160,000	Southwest Airlines Co.	USD	1.250	5/1/2025	1,584,560	0.36%
130,000	Southwestern Energy Co.	USD	4.750	2/1/2032	127,048	0.03%
230,000	SPCM S.A.	USD	3.125	3/15/2027	200,100	0.05%
210,000	SPCM S.A.	USD	3.375	3/15/2030	172,200	0.04%
465,000	Splunk, Inc.	USD	1.125	6/15/2027	396,645	0.09%
225,000	Spotify USA, Inc.	USD	5.777-5.873	3/15/2026	182,250	0.04%
1,135,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	969,332	0.22%
410,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	68,515	0.02%
230,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	38,272	0.01%
445,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	74,426	0.02%
150,000	T-Mobile USA, Inc.	USD	2.400	3/15/2029	132,576	0.03%
265,000	T-Mobile USA, Inc.	USD	2.700	3/15/2032	229,052	0.05%
3,275,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	3,033,878	0.69%
1,620,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	1,478,712	0.34%
2,965,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	2,851,293	0.65%
395,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	360,351	0.08%
2,405,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	1,851,850	0.42%
645,000	Tenet Healthcare Corp.	USD	6.125	10/1/2028	629,646	0.14%
620,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	572,365	0.13%
30,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	26,615	0.01%
1,710,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	1,217,060	0.28%
960,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	889,862	0.20%
695,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	637,009	0.15%
681,467	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	590,722	0.13%
375,000	Time Warner Cable LLC	USD	4.500	9/15/2042	312,741	0.07%
1,500,000	Time Warner Cable LLC	USD	6.550	5/1/2037	1,585,112	0.36%
200,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	55,832	0.01%
400,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	120,300	0.03%
3,890,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	3,909,402	0.89%
1,030,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	970,442	0.22%

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395,000	TopBuild Corp.	USD	4.125	2/15/2032	348,499	0.08%
965,000	Toro Co. (The)	USD	6.625	5/1/2037	1,049,823	0.24%
230,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	225,393	0.05%
240,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	238,321	0.05%
495,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	433,154	0.10%
761,533	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	736,456	0.17%
100,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	92,458	0.02%
620,000	Travel & Leisure Co.	USD	4.500	12/1/2029	547,150	0.12%
870,000	Travel & Leisure Co.	USD	4.625	3/1/2030	754,725	0.17%
110,000	Travel & Leisure Co.	USD	6.000	4/1/2027	108,922	0.02%
125,000	Travel & Leisure Co.	USD	6.625	7/31/2026	128,330	0.03%
1,310,713	Triton Container Finance VIII LLC, Series 2021- 1A, Class A	USD	1.860	3/20/2046	1,150,582	0.26%
205,000	Twitter, Inc.	USD	0.000	3/15/2026	185,012	0.04%
429,514	U.S. Airways Pass Through Trust, Series 2012- 1A, Class A	USD	5.900	4/1/2026	432,164	0.10%
1,175,008	U.S. Airways Pass Through Trust, Series 2012- 2A, Class A	USD	4.625	12/3/2026	1,119,892	0.26%
3,185,000	U.S. Treasury Note	USD	0.125	12/31/2022	3,156,260	0.72%
20,545,000	U.S. Treasury Note	USD	0.125	4/30/2023	20,179,042	4.59%
10,310,000	U.S. Treasury Note	USD	0.125	5/31/2023	10,104,203	2.30%
15,495,000	U.S. Treasury Note	USD	0.125	7/31/2023	15,124,573	3.44%
9,340,000	U.S. Treasury Note	USD	0.500	11/30/2023	9,086,798	2.07%
12,585,000	U.S. Treasury Note	USD	0.875	1/31/2024	12,268,409	2.79%
6,710,000	U.S. Treasury Note	USD	1.500	2/29/2024	6,602,535	1.50%
1,270,000	Uber Technologies, Inc.	USD	0.000-5.565	12/15/2025	1,077,824	0.25%
2,945,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	2,663,532	0.61%
1,420,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	1,414,434	0.32%
390,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	403,137	0.09%
55,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	56,843	0.01%
175,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.756	5/10/2063	165,730	0.04%
173,453	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	170,151	0.04%
1,040,265	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	1,000,728	0.23%
533,510	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	539,043	0.12%
20,000	Unity Software, Inc.	USD	7.592	11/15/2026	15,110	0.00%
322,713	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	312,499	0.07%
330,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.250	12/1/2026	313,375	0.07%
565,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	539,230	0.12%
385,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.625	6/15/2025	375,841	0.09%
415,000	VICI Properties LP/VICI Note Co., Inc.	USD	5.625	5/1/2024	419,565	0.10%
215,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	196,516	0.04%
312,929	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	300,482	0.07%
815,575	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	783,437	0.18%
692,602	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	660,053	0.15%
490,786	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	473,656	0.11%
1,085,746	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	1,035,857	0.24%
698,353	Wave Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	634,091	0.14%
285,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.304	7/15/2046	268,944	0.06%
275,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	244,936	0.06%
263,313	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	251,718	0.06%
679,863	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	591,271	0.13%
435,000	Western Digital Corp.	USD	2.850	2/1/2029	372,471	0.08%
75,000	Western Digital Corp.	USD	3.100	2/1/2032	60,715	0.01%
550,000	Western Digital Corp.	USD	4.750	2/15/2026	549,928	0.13%
170,000	Western Midstream Operating LP	USD	4.550	2/1/2030	162,498	0.04%
405,000	Western Midstream Operating LP	USD	5.300	3/1/2048	370,539	0.08%
80,000	Western Midstream Operating LP	USD	5.450	4/1/2044	73,800	0.02%
55,000	Western Midstream Operating LP	USD	5.500	8/15/2048	50,600	0.01%
230,000	Western Midstream Operating LP	USD	5.750	2/1/2050	204,386	0.05%
350,000	WestRock MWV LLC	USD	7.950	2/15/2031	429,748	0.10%
1,035,000	WestRock MWV LLC	USD	8.200	1/15/2030	1,264,046	0.29%
449,837	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class AS	USD	4.090	6/15/2045	448,856	0.10%

Loomis Sayles Fixed Income 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>
380,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.504	8/15/2046	364,392	0.08%
390,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	375,343	0.09%
1,177,156	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	1,052,162	0.24%
400,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	47,388	0.01%
370,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	44,378	0.01%
225,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	26,939	0.01%
	Total				359,103,003	81.76%
Common Stocks						
3,303	Abbott Laboratories				387,970	0.09%
4,648	AbbVie, Inc.				684,976	0.16%
1,523	Accenture PLC, Class A				454,555	0.10%
102,630	Altice USA, Inc., Class A				1,167,929	0.27%
2,185	American Tower Corp.				559,644	0.13%
754	Anthem, Inc.				384,246	0.09%
3,413	Apple, Inc.				507,991	0.12%
939	Battalion Oil Corp.				15,052	0.00%
911	BlackRock, Inc.				609,532	0.14%
6,223	Bristol-Myers Squibb Co.				469,525	0.11%
585	Broadcom, Inc.				339,376	0.08%
10,229	Cisco Systems, Inc.				460,816	0.11%
456	Clarivate PLC				6,735	0.00%
8,951	Coca-Cola Co. (The)				567,314	0.13%
15,535	Comcast Corp., Class A				687,890	0.16%
1,772	Cummins, Inc.				370,561	0.08%
1,170	Deere & Co.				418,603	0.10%
4,273	Duke Energy Corp.				480,798	0.11%
1,224	Home Depot, Inc. (The)				370,566	0.08%
34,625	iHeartMedia, Inc., Class A				408,575	0.09%
4,241	Johnson & Johnson				761,387	0.17%
351	L3Harris Technologies, Inc.				84,556	0.02%
1,441	Lockheed Martin Corp.				634,199	0.14%
9,200	Merck & Co., Inc.				846,676	0.19%
5,632	Microchip Technology, Inc.				409,165	0.09%
2,134	Microsoft Corp.				580,171	0.13%
5,339	Morgan Stanley				459,901	0.11%
7,178	Newmont Corp.				487,027	0.11%
7,574	NextEra Energy, Inc.				573,276	0.13%
2,044	Pioneer Natural Resources Co.				568,109	0.13%
4,227	Procter & Gamble Co. (The)				625,089	0.14%
2,478	QUALCOMM, Inc.				354,899	0.08%
6,930	Starbucks Corp.				544,005	0.12%
27,439	T-Mobile US, Inc.				3,657,344	0.83%
431	Thermo Fisher Scientific, Inc.				244,623	0.06%
2,282	Union Pacific Corp.				501,538	0.11%
2,580	United Parcel Service, Inc., Class B				470,205	0.11%
549	UnitedHealth Group, Inc.				272,732	0.06%
4,365	Walmart, Inc.				561,470	0.13%
12,128	Williams Cos., Inc. (The)				449,464	0.10%
	Total				22,438,490	5.11%
Collateralized Loan Obligations						
555,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	4.084	4/23/2034	500,542	0.11%
1,090,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	4.086	4/22/2034	974,087	0.22%
1,005,000	AIMCO CLO Ltd., Series 2017-AA, Class DR, 3-month LIBOR + 3.150%	USD	4.213	4/20/2034	929,717	0.21%
1,940,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	USD	3.963	4/20/2034	1,765,344	0.40%
2,100,000	Ares XLII CLO Ltd., Series 2017-42A, Class BR, 3-month LIBOR + 1.500%	USD	2.636	1/22/2028	2,034,467	0.46%
255,000	Atrium XV, Series 15A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	241,035	0.06%
370,000	Carlye U.S. CLO Ltd., Series 2018-4A, Class C, 3-month LIBOR + 2.900%	USD	3.963	1/20/2031	335,662	0.08%
305,000	CarVal CLO I Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.890%	USD	3.934	7/16/2031	284,655	0.07%
503,000	CIFC Funding Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.650%	USD	3.694	4/18/2031	463,662	0.11%
340,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.913	1/20/2034	314,538	0.07%
365,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	4.094	4/15/2034	336,226	0.08%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
500,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	473,215	0.11%
1,930,000	Oaktree CLO Ltd., Series 2019-2A, Class BR, 3-month LIBOR + 2.700%	USD	3.744	4/15/2031	1,828,461	0.42%
255,000	OCP CLO Ltd., Series 2018-15A, Class C, 3-month LIBOR + 2.950%	USD	4.013	7/20/2031	233,683	0.05%
1,835,000	OZLM XXIII Ltd., Series 2019-23A, Class DR, 3-month LIBOR + 3.750%	USD	4.794	4/15/2034	1,765,031	0.40%
285,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	3.613	7/20/2027	282,063	0.06%
250,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	USD	4.313	4/20/2034	233,751	0.05%
575,000	Sixth Street CLO XVIII Ltd., Series 2021-18A, Class D, 3-month LIBOR + 2.900%	USD	3.963	4/20/2034	531,393	0.12%
	Total				13,527,532	3.08%
Preferred Stocks						
1,413	2020 Cash Mandatory Exchangeable Trust		5.250		1,612,879	0.37%
1,109	Bank of America Corp., Series L		7.250		1,397,096	0.32%
8,046	Clarivate PLC, Series A		5.250		484,691	0.11%
5,333	El Paso Energy Capital Trust I		4.750		262,437	0.06%
4,670	Union Electric Co.		4.500		439,027	0.10%
834	Wells Fargo & Co., Class A, Series L		7.500		1,056,678	0.24%
	Total				5,252,808	1.20%
Senior Loans						
1,282,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.021	11/1/2025	1,360,522	0.31%
291,435	DirectTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	6.060	8/2/2027	281,477	0.06%
359,048	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.560	5/5/2028	350,521	0.08%
	Total				1,992,520	0.45%
Short-Term Investments						
5,613,236	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.100	6/1/2022	5,613,236	1.28%
4,400,000	U.S. Treasury Bills		0.769(++)	7/14/2022	4,395,624	1.00%
17,510,000	U.S. Treasury Bills	0.800-0.809(++)		7/21/2022	17,489,450	3.98%
6,515,000	U.S. Treasury Bills	0.884(++)		8/11/2022	6,501,701	1.48%
	Total				34,000,011	7.74%
	Total Investments				436,314,364	99.34%
	Other assets less liabilities				2,912,419	0.66%
	Net Assets				439,226,783	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	9/21/2022	36	\$ 5,705,528	\$ 5,607,000	\$ (98,528)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(49)	\$ (6,353,228)	\$ (6,295,734)	\$ 57,494
Total Futures Contracts					\$ (41,034)

(†) 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.

Loomis Sayles Fixed Income Fund

Investments as of May 31, 2022 (Unaudited)

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 Fixed Income Fund

Investments as of April 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Bonds and Notes						
1,078,925	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	1,024,658	0.24%
630,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	547,559	0.13%
795,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	661,464	0.15%
100,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	91,736	0.02%
300,000	AGFC Capital Trust I, 3-month LIBOR + 1.750%	USD	2.794	1/15/2067	180,156	0.04%
630,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	214,099	0.05%
612,000	Air Lease Corp.	USD	4.625	10/1/2028	595,802	0.14%
985,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		886,500	0.20%
460,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		409,465	0.09%
1,385,000	Aker BP ASA	USD	3.750	1/15/2030	1,291,990	0.30%
1,146,000	Ally Financial, Inc.	USD	8.000	11/1/2031	1,363,298	0.31%
1,585,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		1,368,647	0.32%
1,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		1,291,215	0.30%
1,252,230	Alta Wind Holdings LLC	USD	7.000	6/30/2035	1,321,697	0.30%
72,400,000	America Movil SAB de CV	MXN	6.450	12/5/2022	3,487,575	0.80%
367,387	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	336,218	0.08%
1,219,631	American Airlines Pass Through Trust, Series 2017-1B, Class B	USD	4.950	8/15/2026	1,160,358	0.27%
774,248	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	726,717	0.17%
675,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	634,545	0.15%
1,910,000	Anglo American Capital PLC	USD	2.875	3/17/2031	1,643,047	0.38%
730,000	Antares Holdings LP	USD	3.750	7/15/2027	655,350	0.15%
160,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	141,275	0.03%
2,590,000	Ares Capital Corp.	USD	3.200	11/15/2031	2,069,316	0.48%
775,000	Ashland LLC	USD	3.375	9/1/2031	670,375	0.15%
1,860,000	Athene Global Funding	USD	1.716	1/7/2025	1,740,848	0.40%
955,000	Avantor Funding, Inc.	USD	3.875	11/1/2029	856,855	0.20%
141,667	Avis Budget Rental Car Funding AESOP LLC, Series 2017-1A, Class C	USD	4.150	9/20/2023	142,077	0.03%
120,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-1A, Class C	USD	4.730	9/20/2024	120,274	0.03%
130,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class C	USD	4.240	9/22/2025	127,971	0.03%
475,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class C	USD	3.150	3/20/2026	453,153	0.10%
210,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	197,403	0.05%
685,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	640,654	0.15%
305,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class B	USD	2.960	2/20/2027	291,331	0.07%
630,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	613,346	0.14%
145,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	129,225	0.03%
880,000	Avon Products, Inc.	USD	8.450	3/15/2043	1,014,013	0.23%
710,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	611,176	0.14%
3,340,000	Bank of America Corp.	USD	6.110	1/29/2037	3,681,438	0.85%
915,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	USD	2.279	11/24/2027	823,233	0.19%
1,125,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		937,969	0.22%
665,000	Barings BDC, Inc.	USD	3.300	11/23/2026	594,516	0.14%
165,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	146,396	0.03%
355,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	261,873	0.06%
35,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	24,614	0.01%
290,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	201,289	0.05%
915,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	635,925	0.15%
40,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	29,110	0.01%
65,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	53,625	0.01%
820,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	833,530	0.19%
2,205,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	2,265,637	0.52%
735,000	Block, Inc.	USD	3.500	6/1/2031	615,562	0.14%

Loomis Sayles Fixed Income Fund

Investments as of April 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,175,000	BNP Paribas S.A., (fixed rate to 1/20/2027, variable rate thereafter)	USD	2.591	1/20/2028	1,069,479	0.25%
2,530,000	Boeing Co. (The)	USD	3.825	3/1/2059	1,815,944	0.42%
335,000	Boeing Co. (The)	USD	5.805	5/1/2050	335,019	0.08%
740,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	7.392	12/15/2023	722,311	0.17%
200,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	180,268	0.04%
705,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	630,270	0.15%
480,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	472,796	0.11%
434,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	373,212	0.09%
1,745,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	1,820,666	0.42%
550,000	Broadcom, Inc.	USD	2.600	2/15/2033	441,852	0.10%
121,067	Business Jet Securities LLC, Series 2021-1A, Class B	USD	2.918	4/15/2036	111,590	0.03%
809,165	CAL Funding IV Ltd., Series 2020-1A, Class A	USD	2.220	9/25/2045	743,154	0.17%
100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	94,473	0.02%
950,000	Carnival Corp.	USD	5.750	3/1/2027	860,239	0.20%
395,000	Carnival Corp.	USD	6.000	5/1/2029	354,513	0.08%
480,000	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	462,546	0.11%
420,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	382,620	0.09%
585,000	Carvana Co.	USD	5.500	4/15/2027	468,146	0.11%
160,000	Carvana Co.	USD	5.875	10/1/2028	127,291	0.03%
375,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	316,523	0.07%
3,385,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	2,691,075	0.62%
1,825,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	1,597,851	0.37%
4,500,000	Cemex SAB de CV	USD	3.875	7/11/2031	3,816,945	0.88%
780,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		712,460	0.16%
2,490,000	Centene Corp.	USD	2.500	3/1/2031	2,069,812	0.48%
625,000	Centene Corp.	USD	2.625	8/1/2031	519,194	0.12%
200,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	93,142	0.02%
205,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	68,339	0.02%
200,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	67,666	0.02%
200,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	66,270	0.02%
460,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	324,441	0.07%
1,580,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	1,139,968	0.26%
2,655,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	1,824,160	0.42%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	157,200	0.04%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	164,644	0.04%
596,666	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	573,429	0.13%
2,250,000	Citigroup, Inc., (fixed rate to 1/25/2025, variable rate thereafter)	USD	2.014	1/25/2026	2,127,134	0.49%
1,228,131	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	1,105,495	0.25%
320,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	299,003	0.07%
240,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	238,904	0.05%
110,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	107,685	0.02%
170,902	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	170,682	0.04%
290,120	Commonbond Student Loan Trust, Series 2019-AGS, Class B	USD	3.040	1/25/2047	273,622	0.06%
1,820,000	CommScope, Inc.	USD	4.750	9/1/2029	1,521,684	0.35%
180,000	Continental Resources, Inc.	USD	2.875	4/1/2032	148,737	0.03%
2,005,000	Continental Resources, Inc.	USD	5.750	1/15/2031	2,049,792	0.47%
210,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	176,550	0.04%
300,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	242,586	0.06%
150,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	125,963	0.03%
600,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	360,336	0.08%
525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	511,494	0.12%
900,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class C	USD	1.640	6/17/2030	824,370	0.19%
335,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	311,949	0.07%
685,000	Credit Agricole S.A.	USD	3.250	1/14/2030	606,225	0.14%

Loomis Sayles Fixed Income Fund

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
495,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	462,014	0.11%
185,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	171,885	0.04%
100,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	89,673	0.02%
200,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	169,368	0.04%
618,632	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	591,176	0.14%
1,425,019	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	1,358,321	0.31%
2,710,000	CSC Holdings LLC	USD	4.625	12/1/2030	2,073,150	0.48%
2,045,000	CSC Holdings LLC	USD	5.375	2/1/2028	1,877,586	0.43%
530,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	449,445	0.10%
10,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	9,835	0.00%
575,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	642,905	0.15%
370,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	302,255	0.07%
1,202,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	992,475	0.23%
235,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	215,396	0.05%
1,025,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,107,174	0.26%
1,020,000	DISH DBS Corp.	USD	5.125	6/1/2029	796,732	0.18%
2,215,000	DISH DBS Corp.	USD	5.250	12/1/2026	2,033,702	0.47%
270,000	DISH DBS Corp.	USD	7.750	7/1/2026	253,980	0.06%
1,055,000	DISH Network Corp.	USD	2.375	3/15/2024	980,622	0.23%
4,045,000	DISH Network Corp.	USD	3.375	8/15/2026	3,468,587	0.80%
57,450	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	56,460	0.01%
135,100	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	133,870	0.03%
1,559,250	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	1,398,959	0.32%
1,400,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	1,318,411	0.30%
305,000	DT Auto Owner Trust, Series 2021-2A, Class C	USD	1.500	2/16/2027	288,130	0.07%
1,380,000	DT Auto Owner Trust, Series 2021-3A, Class D	USD	1.310	5/17/2027	1,262,127	0.29%
570,000	EcoPetrol S.A.	USD	4.625	11/2/2031	476,235	0.11%
255,000	Edison International	USD	4.950	4/15/2025	259,429	0.06%
265,556	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	USD	1.800	11/25/2045	235,856	0.05%
1,265,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	1,219,156	0.28%
100,000	Enel Finance International NV	USD	6.800	9/15/2037	120,269	0.03%
740,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	679,690	0.16%
965,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	866,087	0.20%
1,040,000	Energy Transfer LP	USD	5.000	5/15/2044	913,723	0.21%
490,000	EnLink Midstream Partners LP	USD	4.150	6/1/2025	476,525	0.11%
1,295,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	1,248,069	0.29%
270,000	EPR Properties	USD	3.600	11/15/2031	228,714	0.05%
840,000	EQT Corp.	USD	3.625	5/15/2031	760,276	0.18%
780,000	EQT Corp.	USD	3.900	10/1/2027	746,827	0.17%
160,000	EQT Corp.	USD	5.000	1/15/2029	159,502	0.04%
815,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	774,818	0.18%
1,000,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	932,668	0.22%
100,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D	USD	4.560	7/17/2028	99,250	0.02%
510,000	Expedia Group, Inc.	USD	2.950	3/15/2031	437,664	0.10%
258,410	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.805	7/15/2038	253,745	0.06%
340,000	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, 30-day Average SOFR + 2.000%	USD	2.251	4/25/2042	340,001	0.08%
2,680,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	2,693,400	0.62%
200,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	202,457	0.05%
675,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	591,605	0.14%
315,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	270,403	0.06%
205,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	175,409	0.04%
435,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	401,426	0.09%
430,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	380,516	0.09%

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1,900,000	Ford Motor Co.	USD	3.250	2/12/2032	1,544,130	0.36%
805,000	Ford Motor Credit Co. LLC	USD	3.625	6/17/2031	669,156	0.15%
335,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	311,241	0.07%
135,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	131,722	0.03%
370,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	345,308	0.08%
2,080,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	2,129,338	0.49%
145,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	126,675	0.03%
130,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	113,175	0.03%
850,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	739,882	0.17%
840,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	790,082	0.18%
383,945	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	374,225	0.09%
380,000	GE Capital Funding LLC	USD	4.550	5/15/2032	380,783	0.09%
757,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	739,869	0.17%
165,000	General Electric Co., Series D, 3-month LIBOR + 3.330%	USD	4.156		155,904	0.04%
1,735,000	General Motors Co.	USD	5.200	4/1/2045	1,579,550	0.36%
185,000	General Motors Co.	USD	6.250	10/2/2043	191,203	0.04%
2,270,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	2,041,751	0.47%
60,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		55,201	0.01%
100,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		97,625	0.02%
925,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	764,145	0.18%
2,905,000	Glencore Funding LLC	USD	2.850	4/27/2031	2,481,625	0.57%
385,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	323,912	0.07%
1,975,000	GLS Auto Receivables Issuer Trust, Series 2021-1A, Class D	USD	1.680	1/15/2027	1,895,108	0.44%
675,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	616,544	0.14%
725,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	683,546	0.16%
1,010,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	896,264	0.21%
2,260,000	Goldman Sachs Group, Inc. (The), (fixed rate to 1/24/2024, variable rate thereafter)	USD	1.757	1/24/2025	2,182,194	0.50%
24,000,000	Grupo Televisa SAB, EMTN	MXN	7.250	5/14/2043	732,802	0.17%
295,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.668	3/5/2033	283,199	0.07%
315,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.668	3/5/2033	291,081	0.07%
255,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	236,829	0.05%
297,750	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	262,327	0.06%
245,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	224,736	0.05%
855,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	724,074	0.17%
200,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	174,660	0.04%
685,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	618,212	0.14%
92,172	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	78,136	0.02%
820,714	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	759,684	0.18%
425,189	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	373,398	0.09%
300,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	284,127	0.07%
2,510,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	2,165,452	0.50%
585,000	IHS Holding Ltd.	USD	5.625	11/29/2026	555,750	0.13%
200,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	182,600	0.04%
290,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	240,477	0.06%
83,423	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.634	6/17/2037	83,114	0.02%
580,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	541,662	0.12%
1,215,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	1,112,995	0.26%
350,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	311,500	0.07%
1,670,000	Jefferies Group LLC	USD	6.250	1/15/2036	1,789,393	0.41%
360,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	326,455	0.08%
245,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	199,210	0.05%

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415,000	John Deere Capital Corp., MTN	USD	0.900	1/10/2024	401,635	0.09%
645,000	John Deere Capital Corp., MTN	USD	1.250	1/10/2025	612,864	0.14%
210,500	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	206,008	0.05%
184,212	JPMorgan Chase Bank NA, Series 2021-3, Class D	USD	1.009	2/26/2029	178,037	0.04%
200,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class C	USD	4.925	10/15/2045	199,710	0.05%
1,030,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.509	12/15/2047	1,021,041	0.24%
100,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.509	12/15/2047	98,481	0.02%
1,285,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	274,103	0.06%
200,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	42,986	0.01%
200,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	43,010	0.01%
1,810,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	383,286	0.09%
1,435,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	1,257,591	0.29%
152,560	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	150,922	0.03%
1,215,000	Legacy Mortgage Asset Trust, Series 2020- RPL1, Class A2	USD	3.250	9/25/2059	1,143,019	0.26%
659,618	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	624,681	0.14%
807,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	863,353	0.20%
722,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	850,725	0.20%
470,000	Livongo Health, Inc.	USD	0.875	6/1/2025	400,224	0.09%
400,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	106,304	0.02%
400,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	102,116	0.02%
300,000	Magallanes, Inc.	USD	4.054	3/15/2029	286,527	0.07%
465,000	Magallanes, Inc.	USD	4.279	3/15/2032	432,882	0.10%
1,839,044	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	1,646,100	0.38%
110,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	103,323	0.02%
530,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	466,400	0.11%
213,000	Masco Corp.	USD	6.500	8/15/2032	235,804	0.05%
380,000	Masco Corp.	USD	7.750	8/1/2029	445,565	0.10%
1,630,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	199,675	0.05%
400,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	2.355	11/15/2038	391,987	0.09%
700,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	677,644	0.16%
205,848	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	167,507	0.04%
2,270,000	MetLife, Inc.	USD	9.250	4/8/2068	2,804,863	0.65%
1,115,000	MetLife, Inc.	USD	10.750	8/1/2069	1,558,212	0.36%
148,957(†)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	689,188	0.16%
115,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	108,983	0.03%
100,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	97,398	0.02%
430,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	377,531	0.09%
1,495,000	Morgan Stanley, (fixed rate to 1/21/2027, variable rate thereafter)	USD	2.475	1/21/2028	1,375,968	0.32%
105,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	103,991	0.02%
535,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.296	8/15/2046	532,809	0.12%
290,000	MSCI, Inc.	USD	3.250	8/15/2033	245,050	0.06%
840,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	764,400	0.18%
730,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	654,518	0.15%
1,925,000	Navient Corp., MTN	USD	5.625	8/1/2033	1,520,750	0.35%
117,198	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	112,786	0.03%
286,240	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	266,045	0.06%
100,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	84,963	0.02%
170,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	144,068	0.03%
385,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	338,266	0.08%
1,280,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	1,125,197	0.26%
770,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	711,334	0.16%
485,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	463,180	0.11%
280,000	NCL Finance Ltd.	USD	6.125	3/15/2028	252,000	0.06%
185,000	Netflix, Inc.	USD	4.875	4/15/2028	181,104	0.04%

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1,510,000	Netflix, Inc.	USD	4.875	6/15/2030	1,472,265	0.34%
200,000	Netflix, Inc.	USD	5.375	11/15/2029	200,200	0.05%
915,000	Netflix, Inc.	USD	5.875	11/15/2028	942,450	0.22%
1,185,000	Netflix, Inc.	USD	6.375	5/15/2029	1,256,100	0.29%
95,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	110,410	0.03%
15,000	Occidental Petroleum Corp.	USD	4.100	2/15/2047	12,488	0.00%
315,000	Occidental Petroleum Corp.	USD	4.200	3/15/2048	261,056	0.06%
90,000	Occidental Petroleum Corp.	USD	4.400	8/15/2049	76,347	0.02%
145,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	124,584	0.03%
910,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	1,092,992	0.25%
350,000	OneMain Financial Issuance Trust, Series 2018-2A, Class A	USD	3.570	3/14/2033	348,021	0.08%
345,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	296,218	0.07%
380,000	OneMain Financial Issuance Trust, Series 2022-S1, Class D	USD	5.200	5/14/2035	381,455	0.09%
1,270,000	Oracle Corp.	USD	3.950	3/25/2051	964,668	0.22%
1,040,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,145,235	0.26%
65,000	Ovintiv, Inc.	USD	6.500	2/1/2038	71,286	0.02%
310,000	Ovintiv, Inc.	USD	6.625	8/15/2037	343,261	0.08%
40,000	Ovintiv, Inc.	USD	7.200	11/1/2031	45,675	0.01%
125,000	Ovintiv, Inc.	USD	7.375	11/1/2031	144,474	0.03%
1,188,000	Owens Corning	USD	7.000	12/1/2036	1,365,025	0.31%
1,490,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	1,438,361	0.33%
185,000	Peloton Interactive, Inc.	USD	0.519-1.113	2/15/2026	150,433	0.03%
1,165,000	Penn Mutual Life Insurance Co. (The)	USD	6.650	6/15/2034	1,319,223	0.30%
215,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	373,670	0.09%
410,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	345,938	0.08%
870,000	Pertamina Persero PT	USD	6.450	5/30/2044	928,143	0.21%
1,180,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	1,000,156	0.23%
70,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	63,875	0.01%
705,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	627,994	0.14%
240,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	212,806	0.05%
200,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	177,283	0.04%
125,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	111,927	0.03%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	88,910	0.02%
295,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	263,085	0.06%
100,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	88,095	0.02%
380,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	327,958	0.08%
200,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	172,007	0.04%
340,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	283,025	0.07%
100,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	80,839	0.02%
1,071,578	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	1,023,580	0.24%
429,471	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	408,628	0.09%
809,254	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	768,269	0.18%
203,595	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	190,628	0.04%
948,503	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	892,681	0.21%
1,745,000	PulteGroup, Inc.	USD	6.375	5/15/2033	1,885,892	0.44%
800,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.961	1/15/2032	796,879	0.18%
10,150,000	Republic of Brazil	BRL	8.500	1/5/2024	1,933,118	0.45%
14,635,000	Republic of Brazil	BRL	10.250	1/10/2028	2,785,059	0.64%
1,535,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	1,358,475	0.31%
1,240,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	1,060,200	0.24%
3,275,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	2,763,543	0.64%
1,020,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	817,173	0.19%
140,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	126,727	0.03%
1,195,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	1,090,437	0.25%
1,479,316	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	1,310,513	0.30%
236,005	Santander Bank NA, Series 2021-1A, Class B	USD	1.833	12/15/2031	230,799	0.05%
935,000	SBA Communications Corp.	USD	3.125	2/1/2029	801,996	0.18%

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Investments as of April 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
100,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	92,011	0.02%
1,460,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	1,494,730	0.34%
30,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	31,491	0.01%
615,000	Sensata Technologies BV	USD	4.000	4/15/2029	548,251	0.13%
405,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	82,211	0.02%
425,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	102,136	0.02%
200,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	51,604	0.01%
192,154	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class C	USD	3.120	5/20/2036	186,349	0.04%
130,966	Sierra Timeshare Receivables Funding LLC, Series 2019-3A, Class C	USD	3.000	8/20/2036	126,694	0.03%
115,786	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	109,704	0.03%
200,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	145,740	0.03%
400,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	291,444	0.07%
1,341,279	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	1,200,417	0.28%
333,056	SMB Private Education Loan Trust, Series 2016-C, Class A2A	USD	2.340	9/15/2034	326,858	0.08%
81,319	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	78,019	0.02%
1,005,000	SMB Private Education Loan Trust, Series 2021-A, Class A2A2, 1-month LIBOR + 0.730%	USD	1.284	1/15/2053	989,164	0.23%
475,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	416,748	0.10%
100,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	95,519	0.02%
600,000	SoftBank Group Corp.	USD	4.625	7/6/2028	515,250	0.12%
210,000	SoftBank Group Corp.	USD	5.250	7/6/2031	180,661	0.04%
1,160,000	Southwest Airlines Co.	USD	1.250	5/1/2025	1,583,980	0.37%
130,000	Southwestern Energy Co.	USD	4.750	2/1/2032	122,932	0.03%
230,000	SPCM S.A.	USD	3.125	3/15/2027	202,975	0.05%
210,000	SPCM S.A.	USD	3.375	3/15/2030	177,975	0.04%
465,000	Splunk, Inc.	USD	1.125	6/15/2027	417,105	0.10%
1,135,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	979,309	0.23%
410,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	91,405	0.02%
230,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	49,556	0.01%
445,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	98,163	0.02%
150,000	T-Mobile USA, Inc.	USD	2.400	3/15/2029	131,277	0.03%
265,000	T-Mobile USA, Inc.	USD	2.700	3/15/2032	224,833	0.05%
3,275,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	2,962,761	0.68%
1,620,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	1,435,855	0.33%
2,965,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	2,806,191	0.65%
395,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	358,905	0.08%
2,405,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	1,783,307	0.41%
645,000	Tenet Healthcare Corp.	USD	6.125	10/1/2028	619,168	0.14%
620,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	585,826	0.13%
1,710,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	1,221,675	0.28%
960,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	878,400	0.20%
695,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	630,712	0.15%
4,667	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	4,161	0.00%
686,375	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	606,980	0.14%
375,000	Time Warner Cable LLC	USD	4.500	9/15/2042	310,017	0.07%
1,500,000	Time Warner Cable LLC	USD	6.550	5/1/2037	1,570,751	0.36%
200,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	79,758	0.02%
400,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	168,496	0.04%
3,985,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	3,985,256	0.92%
1,030,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	968,342	0.22%
395,000	TopBuild Corp.	USD	4.125	2/15/2032	340,315	0.08%
965,000	Toro Co. (The)	USD	6.625	5/1/2037	1,060,967	0.24%
230,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	224,933	0.05%
240,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	239,384	0.06%
495,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	444,007	0.10%
778,135	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	760,654	0.18%
100,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	94,001	0.02%
620,000	Travel & Leisure Co.	USD	4.500	12/1/2029	548,700	0.13%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
870,000	Travel & Leisure Co.	USD	4.625	3/1/2030	774,300	0.18%
110,000	Travel & Leisure Co.	USD	6.000	4/1/2027	110,827	0.03%
125,000	Travel & Leisure Co.	USD	6.625	7/31/2026	127,973	0.03%
1,321,019	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	1,173,069	0.27%
205,000	Twitter, Inc.	USD	0.000	3/15/2026	193,623	0.04%
429,514	U.S. Airways Pass Through Trust, Series 2012-1A, Class A	USD	5.900	4/1/2026	440,248	0.10%
1,175,008	U.S. Airways Pass Through Trust, Series 2012-2A, Class A	USD	4.625	12/3/2026	1,127,142	0.26%
3,185,000	U.S. Treasury Note	USD	0.125	12/31/2022	3,150,786	0.73%
20,545,000	U.S. Treasury Note	USD	0.125	4/30/2023	20,135,705	4.65%
10,310,000	U.S. Treasury Note	USD	0.125	5/31/2023	10,080,844	2.33%
15,495,000	U.S. Treasury Note	USD	0.125	7/31/2023	15,064,651	3.48%
9,340,000	U.S. Treasury Note	USD	0.500	11/30/2023	9,039,004	2.09%
12,585,000	U.S. Treasury Note	USD	0.875	1/31/2024	12,203,517	2.82%
6,710,000	U.S. Treasury Note	USD	1.500	2/29/2024	6,570,296	1.52%
750,000	Uber Technologies, Inc.	USD	0.000-1.922	12/15/2025	647,055	0.15%
2,945,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	2,536,411	0.59%
1,420,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	1,405,800	0.32%
175,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.987	5/10/2063	165,728	0.04%
173,453	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	172,275	0.04%
1,040,265	United Airlines Pass Through Trust, Series 2014-1, Class A	USD	4.000	10/11/2027	1,030,065	0.24%
533,510	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	540,318	0.12%
343,256	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	332,622	0.08%
215,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	192,425	0.04%
312,929	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	301,455	0.07%
820,094	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	790,137	0.18%
698,691	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	667,395	0.15%
498,197	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	482,297	0.11%
1,094,101	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	1,047,072	0.24%
701,785	Wave Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	655,612	0.15%
285,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.440	7/15/2046	268,935	0.06%
275,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	245,109	0.06%
263,313	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	257,807	0.06%
679,863	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	598,488	0.14%
110,000	Western Digital Corp.	USD	2.850	2/1/2029	97,426	0.02%
75,000	Western Digital Corp.	USD	3.100	2/1/2032	62,460	0.01%
170,000	Western Midstream Operating LP	USD	4.550	2/1/2030	156,177	0.04%
405,000	Western Midstream Operating LP	USD	5.300	3/1/2048	351,338	0.08%
80,000	Western Midstream Operating LP	USD	5.450	4/1/2044	73,000	0.02%
55,000	Western Midstream Operating LP	USD	5.500	8/15/2048	48,950	0.01%
230,000	Western Midstream Operating LP	USD	5.750	2/1/2050	202,667	0.05%
350,000	WestRock MWV LLC	USD	7.950	2/15/2031	427,358	0.10%
1,035,000	WestRock MWV LLC	USD	8.200	1/15/2030	1,267,008	0.29%
495,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class AS	USD	4.090	6/15/2045	494,093	0.11%
380,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.654	8/15/2046	364,483	0.08%
390,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	375,812	0.09%
1,181,112	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	1,027,915	0.24%
400,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	52,064	0.01%
370,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	48,559	0.01%
225,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	29,727	0.01%
	Total				353,968,523	81.70%
Common Stocks						
2,974	Abbott Laboratories				337,549	0.08%
4,230	AbbVie, Inc.				621,302	0.14%
1,371	Accenture PLC, Class A				411,794	0.09%
102,216	Altice USA, Inc., Class A				948,564	0.22%
2,168	American Tower Corp.				522,531	0.12%
693	Anthem, Inc.				347,838	0.08%
3,085	Apple, Inc.				486,350	0.11%
1,069	Automatic Data Processing, Inc.				233,234	0.05%
939	Battalion Oil Corp.				17,691	0.00%
821	BlackRock, Inc.				512,862	0.12%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,615	Bristol-Myers Squibb Co.				422,641	0.10%
540	Broadcom, Inc.				299,371	0.07%
8,977	Cisco Systems, Inc.				439,693	0.10%
456	Clarivate PLC				7,150	0.00%
8,108	Coca-Cola Co. (The)				523,858	0.12%
12,295	Comcast Corp., Class A				488,849	0.11%
1,930	Cummins, Inc.				365,137	0.08%
987	Deere & Co.				372,642	0.09%
4,933	Duke Energy Corp.				543,419	0.13%
1,109	Home Depot, Inc. (The)				333,144	0.08%
34,625	iHeartMedia, Inc., Class A				553,654	0.13%
3,781	Johnson & Johnson				682,319	0.16%
314	L3Harris Technologies, Inc.				72,930	0.02%
1,305	Lockheed Martin Corp.				563,917	0.13%
8,442	Merck & Co., Inc.				748,721	0.17%
4,630	Microchip Technology, Inc.				301,876	0.07%
1,652	Microsoft Corp.				458,463	0.11%
4,897	Morgan Stanley				394,649	0.09%
7,617	Newmont Corp.				554,898	0.13%
6,829	NextEra Energy, Inc.				484,996	0.11%
1,569	Pioneer Natural Resources Co.				364,745	0.08%
4,492	Procter & Gamble Co. (The)				721,191	0.17%
4,105	Starbucks Corp.				306,397	0.07%
27,439	T-Mobile US, Inc.				3,378,838	0.78%
929	Texas Instruments, Inc.				158,162	0.04%
289	Thermo Fisher Scientific, Inc.				159,794	0.04%
2,081	Union Pacific Corp.				487,558	0.11%
2,375	United Parcel Service, Inc., Class B				427,453	0.10%
498	UnitedHealth Group, Inc.				253,258	0.06%
4,304	Walmart, Inc.				658,469	0.15%
11,015	Williams Cos., Inc. (The)				377,704	0.09%
	Total				20,345,611	4.70%
Collateralized Loan Obligations						
555,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	4.084	4/23/2034	532,209	0.12%
1,090,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	4.086	4/22/2034	1,040,236	0.24%
1,005,000	AIMCO CLO Ltd., Series 2017-AA, Class DR, 3-month LIBOR + 3.150%	USD	4.213	4/20/2034	991,130	0.23%
1,940,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	USD	3.963	4/20/2034	1,879,868	0.43%
2,100,000	Ares XLII CLO Ltd., Series 2017-42A, Class BR, 3-month LIBOR + 1.500%	USD	2.636	1/22/2028	2,083,992	0.48%
255,000	Atrium XV, Series 15A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	249,855	0.06%
370,000	Carlye U.S. CLO Ltd., Series 2018-4A, Class C, 3-month LIBOR + 2.900%	USD	3.963	1/20/2031	357,355	0.08%
305,000	CarVal CLO I Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.890%	USD	3.934	7/16/2031	299,998	0.07%
503,000	CIFC Funding Ltd., Series 2018-1A, Class D, 3-month LIBOR + 2.650%	USD	3.694	4/18/2031	486,315	0.11%
340,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.913	1/20/2034	327,694	0.08%
365,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	4.094	4/15/2034	353,594	0.08%
500,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	491,012	0.11%
1,930,000	Oaktree CLO Ltd., Series 2019-2A, Class BR, 3-month LIBOR + 2.700%	USD	3.744	4/15/2031	1,895,808	0.44%
255,000	OCP CLO Ltd., Series 2018-15A, Class C, 3-month LIBOR + 2.950%	USD	4.013	7/20/2031	245,808	0.06%
1,835,000	OZLM XXIII Ltd., Series 2019-23A, Class DR, 3-month LIBOR + 3.750%	USD	4.794	4/15/2034	1,835,312	0.42%
285,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	3.613	7/20/2027	285,049	0.07%
250,000	Recette CLO Ltd., Series 2015-1A, Class DRR, 3-month LIBOR + 3.250%	USD	4.313	4/20/2034	242,028	0.06%
575,000	Sixth Street CLO XVIII Ltd., Series 2021-18A, Class D, 3-month LIBOR + 2.900%	USD	3.963	4/20/2034	555,296	0.13%
	Total				14,152,559	3.27%
Preferred Stocks						
1,413	2020 Cash Mandatory Exchangeable Trust		5.250		1,544,522	0.36%
1,109	Bank of America Corp., Series L		7.250		1,349,454	0.31%
8,046	Clarivate PLC, Series A		5.250		519,208	0.12%
5,333	El Paso Energy Capital Trust I		4.750		262,490	0.06%

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Investments as of April 30, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,670	Union Electric Co.		4.500		439,027	0.10%
834	Wells Fargo & Co., Class A, Series L		7.500		1,010,383	0.23%
	Total				5,125,084	1.18%
Senior Loans						
1,282,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.021	11/1/2025	1,365,868	0.31%
291,435	DirecTV Financing LLC, Term Loan, 1-month LIBOR + 5.000%	USD	5.764	8/2/2027	289,949	0.07%
359,048	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.264	5/5/2028	358,330	0.08%
	Total				2,014,147	0.46%
Short-Term Investments						
12,454,938	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	5/2/2022	12,454,938	2.88%
4,400,000	U.S. Treasury Bills		0.769(††)	7/14/2022	4,392,996	1.01%
17,510,000	U.S. Treasury Bills		0.800-0.809(††)	7/21/2022	17,477,931	4.03%
	Total				34,325,865	7.92%
	Total Investments				429,931,789	99.23%
	Other assets less liabilities				3,341,709	0.77%
	Net Assets				433,273,498	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	6/21/2022	36	\$ 6,604,013	\$ 5,775,750	\$ (828,263)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	6/21/2022	(99)	\$ (13,511,101)	\$ (12,771,000)	\$ 740,101
Total Futures Contracts					\$ (88,162)

(†) 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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