

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of March 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						
300,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	258,273	0.11%
210,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	204,575	0.09%
315,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	290,489	0.13%
400,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	360,584	0.16%
100,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	92,013	0.04%
1,302,702	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	1,344,545	0.58%
290,000	Air Lease Corp.	USD	3.125	12/1/2030	268,111	0.12%
196,000	Air Lease Corp.	USD	4.625	10/1/2028	199,583	0.09%
125,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	115,132	0.05%
1,160,000	Aker BP ASA	USD	3.750	1/15/2030	1,135,077	0.49%
200,000	Ally Financial, Inc.	USD	2.200	11/2/2028	180,673	0.08%
200,000	Alpek SAB de CV	USD	3.250	2/25/2031	182,250	0.08%
2,680,000	Amazon.com, Inc.	USD	0.450	5/12/2024	2,579,769	1.11%
45,253	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	41,610	0.02%
100,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class D	USD	2.400	6/15/2026	98,622	0.04%
335,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	318,396	0.14%
100,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	94,571	0.04%
85,000	American Homes 4 Rent	USD	2.375	7/15/2031	75,038	0.03%
39,000	American International Group, Inc.	USD	4.125	2/15/2024	39,943	0.02%
230,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	232,671	0.10%
235,000	AmeriCredit Automobile Receivables Trust, Series 2021-1, Class D	USD	1.210	12/18/2026	219,169	0.09%
735,000	Anglo American Capital PLC	USD	2.875	3/17/2031	677,377	0.29%
990,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	1,057,758	0.45%
955,000	Antares Holdings LP	USD	3.750	7/15/2027	881,026	0.38%
268,134	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	221,368	0.10%
100,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	91,907	0.04%
615,000	Ares Capital Corp.	USD	2.875	6/15/2028	544,460	0.23%
635,000	Ares Capital Corp.	USD	3.200	11/15/2031	538,135	0.23%
490,000	Athene Global Funding	USD	1.608	6/29/2026	446,455	0.19%
975,000	Athene Global Funding	USD	1.716	1/7/2025	929,154	0.40%
650,000	AutoZone, Inc.	USD	4.000	4/15/2030	667,240	0.29%
225,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	206,637	0.09%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	100,321	0.04%
620,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class A	USD	2.360	3/20/2026	602,816	0.26%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	95,950	0.04%
600,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	568,528	0.24%
1,065,000	Avnet, Inc.	USD	4.625	4/15/2026	1,093,331	0.47%
420,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	438,285	0.19%
345,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	317,519	0.14%
370,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	321,411	0.14%
635,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	636,603	0.27%
1,244,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,231,428	0.53%
335,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	309,060	0.13%
235,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	205,219	0.09%
314,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	323,192	0.14%
536,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	546,477	0.24%
950,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	USD	2.279	11/24/2027	881,961	0.38%
555,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		488,816	0.21%
1,245,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	1,146,686	0.49%
315,000	Barings BDC, Inc.	USD	3.300	11/23/2026	290,850	0.13%
20,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	19,150	0.01%
35,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	28,825	0.01%

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5,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	3,895	0.00%
5,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	3,928	0.00%
50,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	38,918	0.02%
5,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	4,100	0.00%
5,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	4,476	0.00%
280,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	258,780	0.11%
430,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	410,903	0.18%
300,000	BINOM Securitization Trust, Series 2022-RPL1, Class M1	USD	3.000	2/25/2061	285,538	0.12%
150,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	149,925	0.06%
465,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	465,598	0.20%
1,110,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	984,673	0.42%
1,145,000	BNP Paribas S.A.	USD	2.824	1/26/2041	946,617	0.41%
415,000	BNP Paribas S.A., (fixed rate to 1/20/2027, variable rate thereafter)	USD	2.591	1/20/2028	390,558	0.17%
1,040,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	1,031,838	0.44%
1,215,000	Boeing Co. (The)	USD	2.196	2/4/2026	1,148,681	0.49%
85,000	Boeing Co. (The)	USD	3.100	5/1/2026	83,513	0.04%
510,000	Boeing Co. (The)	USD	3.625	2/1/2031	496,406	0.21%
85,000	Boeing Co. (The)	USD	3.625	3/1/2048	72,131	0.03%
50,000	Boeing Co. (The)	USD	3.750	2/1/2050	44,730	0.02%
390,000	Boeing Co. (The)	USD	3.850	11/1/2048	341,942	0.15%
260,000	Boeing Co. (The)	USD	3.950	8/1/2059	225,239	0.10%
95,000	Boeing Co. (The)	USD	5.150	5/1/2030	101,313	0.04%
510,000	Boeing Co. (The)	USD	5.805	5/1/2050	588,916	0.25%
95,000	BPR Trust, Series 2021-NRD, Class B, 1-month Term SOFR + 2.124%	USD	2.428	12/15/2023	93,543	0.04%
105,000	BPR Trust, Series 2021-NRD, Class C, 1-month Term SOFR + 2.424%	USD	2.728	12/15/2023	103,355	0.04%
65,000	BPR Trust, Series 2021-NRD, Class D, 1-month Term SOFR + 3.723%	USD	4.027	12/15/2023	63,869	0.03%
200,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	193,558	0.08%
400,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	396,800	0.17%
6,412(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	1,302,850	0.56%
240,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	237,270	0.10%
159,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	154,447	0.07%
70,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	63,927	0.03%
240,000	Broadcom, Inc.	USD	3.187	11/15/2036	208,341	0.09%
85,000	Broadcom, Inc.	USD	4.300	11/15/2032	86,255	0.04%
153,183	Business Jet Securities LLC, Series 2021-1A, Class A	USD	2.162	4/15/2036	142,449	0.06%
605,000	Calpine Corp.	USD	3.750	3/1/2031	541,587	0.23%
100,000	CarMax Auto Owner Trust, Series 2021-3, Class D	USD	1.500	1/18/2028	93,822	0.04%
100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	95,774	0.04%
2,680,000	Caterpillar Financial Services Corp., MTN	USD	0.450	5/17/2024	2,563,505	1.10%
895,000	Caterpillar Financial Services Corp., MTN	USD	0.950	1/10/2024	871,876	0.37%
30,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	26,055	0.01%
565,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	516,805	0.22%
890,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	824,540	0.35%
2,210,000	Cemex SAB de CV	USD	3.875	7/11/2031	2,016,647	0.87%
310,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		304,187	0.13%
810,000	Centene Corp.	USD	2.500	3/1/2031	714,849	0.31%
155,000	Centene Corp.	USD	2.625	8/1/2031	137,950	0.06%
110,000	Centene Corp.	USD	3.000	10/15/2030	101,032	0.04%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	148,714	0.06%
2,335,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	1,924,270	0.83%
370,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	297,465	0.13%
195,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	164,445	0.07%
1,595,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	1,289,816	0.55%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	163,693	0.07%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	177,980	0.08%
10,000	Cigna Corp.	USD	7.875	5/15/2027	12,075	0.01%
436,243	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	421,981	0.18%
1,060,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	1,100,444	0.47%

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80,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	73,289	0.03%
100,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	94,733	0.04%
215,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	214,016	0.09%
112,628	Commonbond Student Loan Trust, Series 2019-AGS, Class B	USD	3.040	1/25/2047	108,461	0.05%
155,000	CommScope Technologies LLC	USD	5.000	3/15/2027	134,629	0.06%
250,000	CommScope, Inc.	USD	4.750	9/1/2029	230,253	0.10%
120,000	Continental Resources, Inc.	USD	2.875	4/1/2032	107,010	0.05%
353,000	Continental Resources, Inc.	USD	3.800	6/1/2024	354,292	0.15%
13,000	Continental Resources, Inc.	USD	4.500	4/15/2023	13,156	0.01%
625,000	Continental Resources, Inc.	USD	5.750	1/15/2031	683,625	0.29%
100,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	89,523	0.04%
160,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	138,211	0.06%
100,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	89,613	0.04%
85,000	Corporate Office Properties LP	USD	2.750	4/15/2031	76,306	0.03%
200,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	138,126	0.06%
400,000	CPS Auto Receivables Trust, Series 2020-C, Class C	USD	1.710	8/17/2026	398,650	0.17%
370,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	363,492	0.16%
250,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	241,251	0.10%
260,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class C	USD	1.640	6/17/2030	239,861	0.10%
250,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	235,755	0.10%
640,000	Credit Agricole S.A.	USD	2.811	1/11/2041	528,656	0.23%
250,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	245,464	0.11%
100,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	92,993	0.04%
242,276	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	232,811	0.10%
100,000	Credit Suisse Mortgage Trust, Series 2021-RPL3, Class M2	USD	3.750	1/25/2060	98,751	0.04%
593,892	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	574,477	0.25%
1,415,000	Crown Castle International Corp.	USD	2.250	1/15/2031	1,247,159	0.54%
55,000	Crown Castle International Corp.	USD	3.300	7/1/2030	52,598	0.02%
800,000	CSC Holdings LLC	USD	4.625	12/1/2030	669,032	0.29%
240,000	DB Master Finance LLC, Series 2017-1A, Class A2II	USD	4.030	11/20/2047	238,367	0.10%
354,113	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	319,240	0.14%
240,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	216,000	0.09%
125,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	144,031	0.06%
155,000	Dell Equipment Finance Trust, Series 2020-2, Class D	USD	1.920	3/23/2026	153,365	0.07%
265,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	234,207	0.10%
400,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	356,779	0.15%
190,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	181,460	0.08%
835,000	DISH Network Corp.	USD	3.375	8/15/2026	751,082	0.32%
163,508	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	163,452	0.07%
98,000	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	93,950	0.04%
605,425	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	561,300	0.24%
145,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	146,584	0.06%
88,536	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	89,287	0.04%
340,000	Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.450	1/16/2029	327,462	0.14%
690,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	655,623	0.28%
115,000	DT Auto Owner Trust, Series 2021-2A, Class C	USD	1.500	2/16/2027	108,933	0.05%
690,000	DT Auto Owner Trust, Series 2021-3A, Class D	USD	1.310	5/17/2027	640,210	0.28%
95,000	Edison International	USD	4.950	4/15/2025	97,193	0.04%

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376,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	382,114	0.16%
404,000	Enbridge Energy Partners LP	USD	7.375	10/15/2045	560,207	0.24%
280,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	269,220	0.12%
370,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	352,332	0.15%
588,000	Energy Transfer LP	USD	5.000	5/15/2044	574,529	0.25%
40,000	EQT Corp.	USD	3.125	5/15/2026	38,851	0.02%
385,000	EQT Corp.	USD	3.625	5/15/2031	367,675	0.16%
100,000	EQT Corp.	USD	3.900	10/1/2027	99,711	0.04%
75,000	EQT Corp.	USD	5.000	1/15/2029	77,426	0.03%
1,325,000	Equinix, Inc.	USD	1.450	5/15/2026	1,215,537	0.52%
885,000	Equinix, Inc.	USD	2.000	5/15/2028	797,424	0.34%
1,175,000	Equinix, Inc.	USD	2.150	7/15/2030	1,028,321	0.44%
562,000	ERAC USA Finance LLC	USD	6.700	6/1/2034	694,803	0.30%
315,000	Exeter Automobile Receivables Trust, Series 2019-4A, Class D	USD	2.580	9/15/2025	313,869	0.14%
150,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	144,035	0.06%
495,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	469,194	0.20%
180,000	Expedia Group, Inc.	USD	2.950	3/15/2031	166,652	0.07%
1,130,000	Expedia Group, Inc.	USD	3.250	2/15/2030	1,075,620	0.46%
535,000	Expedia Group, Inc.	USD	3.800	2/15/2028	532,163	0.23%
139,144	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	USD	2.097	7/15/2038	137,134	0.06%
99,388	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.647	7/15/2038	97,891	0.04%
157,820	Federal Home Loan Mortgage Corp., REMIC, Series 2912, Class EH	USD	5.500	1/15/2035	171,751	0.07%
235,000	First Investors Auto Owner Trust, Series 2019-1A, Class D	USD	3.550	4/15/2025	236,653	0.10%
285,000	First Investors Auto Owner Trust, Series 2021-1A, Class D	USD	1.620	3/15/2027	270,570	0.12%
200,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	209,500	0.09%
260,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	234,265	0.10%
205,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	181,016	0.08%
105,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	92,402	0.04%
165,000	Flagship Credit Auto Trust, Series 2021-1, Class D	USD	1.270	3/15/2027	155,424	0.07%
175,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	163,956	0.07%
210,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	194,444	0.08%
260,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	245,934	0.11%
1,746	FNMA, 6-month LIBOR + 1.460%	USD	1.786	2/1/2037	1,775	0.00%
7,240	FNMA, 12-month LIBOR + 1.811%	USD	2.069	9/1/2036	7,585	0.00%
1,125,000	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	USD	0.300	8/15/2025	1,098,261	0.47%
715,000	Ford Motor Co.	USD	3.250	2/12/2032	638,588	0.27%
270,000	Foursight Capital Automobile Receivables Trust, Series 2021-1, Class D	USD	1.320	3/15/2027	260,843	0.11%
170,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	159,386	0.07%
100,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	98,249	0.04%
215,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	201,807	0.09%
500,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	555,025	0.24%
100,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	89,631	0.04%
100,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	89,302	0.04%
425,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	378,876	0.16%
192,986	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	189,619	0.08%
510,000	GE Capital Funding LLC	USD	4.550	5/15/2032	547,677	0.24%
241,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	258,783	0.11%
1,614,000	General Motors Co.	USD	5.200	4/1/2045	1,633,653	0.70%
250,000	General Motors Co.	USD	6.250	10/2/2043	283,451	0.12%
315,000	General Motors Financial Co., Inc.	USD	1.050	3/8/2024	303,166	0.13%
425,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	370,506	0.16%
552,000	Georgia-Pacific LLC	USD	7.250	6/1/2028	661,251	0.28%
1,250,000	Glencore Funding LLC	USD	2.500	9/1/2030	1,117,925	0.48%
645,000	Glencore Funding LLC	USD	2.850	4/27/2031	589,001	0.25%
190,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	172,387	0.07%
250,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	252,205	0.11%

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285,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	266,738	0.11%
646,398	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	USD	1.840	9/16/2024	646,607	0.28%
425,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	USD	0.350	10/16/2025	416,741	0.18%
840,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	USD	0.510	4/16/2026	814,207	0.35%
115,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.550	3/5/2033	111,690	0.05%
125,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	117,137	0.05%
125,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	USD	4.383	1/10/2047	122,402	0.05%
185,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	172,179	0.07%
99,250	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	90,013	0.04%
360,000	Hasbro, Inc.	USD	6.600	7/15/2028	408,976	0.18%
195,000	HCA, Inc.	USD	3.500	9/1/2030	188,382	0.08%
1,192,000	HCA, Inc.	USD	4.500	2/15/2027	1,231,152	0.53%
240,000	HCA, Inc.	USD	5.250	6/15/2049	262,839	0.11%
505,000	Hess Corp.	USD	5.600	2/15/2041	567,442	0.24%
93,415	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	84,105	0.04%
412,190	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	385,668	0.17%
213,544	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	193,585	0.08%
1,300,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A4	USD	1.630	10/21/2026	1,286,936	0.55%
670,000	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	USD	0.270	4/21/2025	656,000	0.28%
330,000	Honda Auto Receivables Owner Trust, Series 2021-2, Class A3	USD	0.330	8/15/2025	320,584	0.14%
120,337	HPEFS Equipment Trust, Series 2019-1A, Class C	USD	2.490	9/20/2029	120,565	0.05%
115,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	109,529	0.05%
180,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	165,150	0.07%
55,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	52,525	0.02%
25,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	24,719	0.01%
485,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	433,692	0.19%
99,984	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.477	6/17/2037	99,161	0.04%
25,019	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.591	7/17/2037	24,787	0.01%
130,000	Jabil, Inc.	USD	1.700	4/15/2026	120,344	0.05%
375,000	Jabil, Inc.	USD	3.600	1/15/2030	363,290	0.16%
330,000	Jabil, Inc.	USD	3.950	1/12/2028	330,051	0.14%
225,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	208,853	0.09%
185,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	171,125	0.07%
733,000	Jefferies Group LLC	USD	6.250	1/15/2036	857,116	0.37%
220,000	John Deere Capital Corp., MTN	USD	0.900	1/10/2024	214,070	0.09%
340,000	John Deere Capital Corp., MTN	USD	1.250	1/10/2025	327,269	0.14%
220,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	207,883	0.09%
740,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	638,010	0.27%
157,544	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	154,742	0.07%
420,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.364	12/15/2047	416,605	0.18%
39,000	Koninklijke Ahold Delhaize NV	USD	5.700	10/1/2040	46,894	0.02%
815,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	808,154	0.35%
98,162	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	97,717	0.04%
518,474	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	513,946	0.22%
485,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	USD	3.250	9/25/2059	465,793	0.20%
259,313	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	247,226	0.11%
40,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	40,686	0.02%

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450,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	462,505	0.20%
130,000	Livongo Health, Inc.	USD	0.875	6/1/2025	131,690	0.06%
200,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	39,960	0.02%
336,192	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	301,611	0.13%
155,000	Magallanes, Inc.	USD	4.054	3/15/2029	155,756	0.07%
240,000	Magallanes, Inc.	USD	4.279	3/15/2032	241,351	0.10%
100,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	94,676	0.04%
105,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	97,136	0.04%
165,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	150,594	0.06%
40,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	37,700	0.02%
295,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	271,246	0.12%
250,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	231,086	0.10%
211,000	Masco Corp.	USD	6.500	8/15/2032	248,651	0.11%
104,000	Masco Corp.	USD	7.750	8/1/2029	126,051	0.05%
195,000	MDC Holdings, Inc.	USD	3.966	8/6/2061	150,659	0.07%
510,000	MDC Holdings, Inc.	USD	6.000	1/15/2043	523,497	0.23%
200,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	2.197	11/15/2038	196,042	0.08%
265,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	257,150	0.11%
260,000	Meritage Homes Corp.	USD	3.875	4/15/2029	247,650	0.11%
122,541	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	99,405	0.04%
129,744(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	643,169	0.28%
245,720(††)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	1,253,913	0.54%
1,020,000	Mexico Government International Bond	USD	3.771	5/24/2061	826,363	0.36%
475,000	Mexico Government International Bond	USD	4.280	8/14/2041	442,781	0.19%
295,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	279,297	0.12%
120,000	Micron Technology, Inc.	USD	4.663	2/15/2030	125,416	0.05%
155,000	Micron Technology, Inc.	USD	5.327	2/6/2029	167,553	0.07%
455,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	474,337	0.20%
482,000	Morgan Stanley	USD	3.950	4/23/2027	489,785	0.21%
1,205,000	Morgan Stanley, (fixed rate to 2/13/2031, variable rate thereafter), MTN	USD	1.794	2/13/2032	1,036,211	0.45%
953,000	Morgan Stanley, GMTN	USD	4.350	9/8/2026	981,567	0.42%
1,727,000	Morgan Stanley, MTN	USD	6.250	8/9/2026	1,920,040	0.83%
100,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	98,966	0.04%
55,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	USD	4.763	10/15/2046	52,755	0.02%
495,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30, Class C	USD	4.104	9/15/2049	463,015	0.20%
9,411	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	USD	2.611	7/25/2035	8,687	0.00%
78,050	MVW LLC, Series 2021-1WA, Class C	USD	1.940	1/22/2041	74,187	0.03%
1,488,000	National Life Insurance Co.	USD	10.500	9/15/2039	2,225,468	0.96%
300,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	288,825	0.12%
655,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	598,813	0.26%
15,000	Navient Corp.	USD	5.000	3/15/2027	14,288	0.01%
95,000	Navient Corp.	USD	5.875	10/25/2024	96,913	0.04%
110,000	Navient Corp.	USD	6.750	6/15/2026	112,200	0.05%
84,000	Navient Corp., MTN	USD	5.625	8/1/2033	70,728	0.03%
6,000	Navient Corp., MTN	USD	6.125	3/25/2024	6,105	0.00%
48,885	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	47,336	0.02%
233,029	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	222,484	0.10%
135,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	123,864	0.05%
100,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	87,470	0.04%
195,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	175,560	0.08%
80,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	76,013	0.03%
250,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	246,883	0.11%
70,000	Netflix, Inc.	USD	4.875	4/15/2028	73,413	0.03%
935,000	Netflix, Inc.	USD	4.875	6/15/2030	997,364	0.43%
60,000	Netflix, Inc.	USD	5.375	11/15/2029	64,950	0.03%
220,000	Netflix, Inc.	USD	5.875	11/15/2028	242,506	0.10%
355,000	Netflix, Inc.	USD	6.375	5/15/2029	401,427	0.17%
1,560,000	NLV Financial Corp.	USD	7.500	8/15/2033	1,941,732	0.83%
165,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	151,180	0.07%
240,000	Occidental Petroleum Corp.	USD	4.100	2/15/2047	222,000	0.10%

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275,000	Occidental Petroleum Corp.	USD	4.200	3/15/2048	257,125	0.11%
20,000	Occidental Petroleum Corp.	USD	4.400	8/15/2049	18,800	0.01%
40,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	38,249	0.02%
45,000	Occidental Petroleum Corp.	USD	4.625	6/15/2045	43,641	0.02%
1,286,000	Old Republic International Corp.	USD	4.875	10/1/2024	1,327,775	0.57%
145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class B	USD	3.890	3/14/2033	144,308	0.06%
240,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	212,199	0.09%
43,000	ONEOK Partners LP	USD	6.200	9/15/2043	47,196	0.02%
110,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	104,301	0.05%
600,000	Oracle Corp.	USD	3.950	3/25/2051	524,529	0.23%
525,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	465,822	0.20%
440,000	Ovintiv, Inc.	USD	6.500	8/15/2034	522,248	0.22%
40,000	Ovintiv, Inc.	USD	7.375	11/1/2031	49,037	0.02%
778,000	Owens Corning	USD	7.000	12/1/2036	979,680	0.42%
510,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	444,811	0.19%
1,920,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	1,871,099	0.80%
110,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	99,344	0.04%
140,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	126,634	0.05%
175,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	140,885	0.06%
225,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	194,534	0.08%
290,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	247,011	0.11%
310,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	280,389	0.12%
185,000	Peloton Interactive, Inc.	USD	0.519-1.734	2/15/2026	154,564	0.07%
780,000	Pertamina Persero PT	USD	6.450	5/30/2044	912,517	0.39%
300,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	262,278	0.11%
5,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	4,625	0.00%
27,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	2.850	1/31/2023	26,970	0.01%
55,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	53,948	0.02%
10,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	8,854	0.00%
455,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	426,929	0.18%
45,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	43,143	0.02%
193,000	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.666	9/5/2048	192,822	0.08%
170,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	168,067	0.07%
235,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	213,029	0.09%
100,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	89,370	0.04%
100,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	89,135	0.04%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	90,029	0.04%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	89,891	0.04%
120,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	107,171	0.05%
150,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	132,912	0.06%
100,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	88,285	0.04%
165,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	144,726	0.06%
100,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	87,230	0.04%
100,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	87,040	0.04%
414,589	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	398,391	0.17%
164,239	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	158,673	0.07%
329,434	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	314,734	0.14%
118,018	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	112,165	0.05%
396,740	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	376,013	0.16%
1,226,000	PulteGroup, Inc.	USD	6.000	2/15/2035	1,379,979	0.59%
350,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.834	1/15/2032	351,097	0.15%
375,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	344,304	0.15%
330,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	301,570	0.13%

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995,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	900,475	0.39%
865,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	757,653	0.33%
110,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	104,864	0.05%
491,362	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	416,302	0.18%
450,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	451,806	0.19%
200,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class C	USD	4.110	12/15/2025	202,059	0.09%
225,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	223,267	0.10%
315,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.130	11/16/2026	305,931	0.13%
485,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class D	USD	1.330	9/15/2027	464,400	0.20%
100,000	SCF Equipment Leasing LLC, Series 2022-1A, Class D	USD	3.790	11/20/2031	97,197	0.04%
200,000	Shimao Group Holdings Ltd.	USD	4.750	7/3/2022	74,000	0.03%
200,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	53,968	0.02%
200,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	55,600	0.02%
200,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	57,980	0.03%
76,545	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class C	USD	3.120	5/20/2036	75,164	0.03%
53,052	Sierra Timeshare Receivables Funding LLC, Series 2019-3A, Class C	USD	3.000	8/20/2036	51,780	0.02%
56,463	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	54,267	0.02%
200,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	129,946	0.06%
519,440	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	473,417	0.20%
163,084	SMB Private Education Loan Trust, Series 2018-C, Class A2A	USD	3.630	11/15/2035	163,892	0.07%
562,405	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	542,693	0.23%
195,000	SMB Private Education Loan Trust, Series 2021-A, Class A2A2, 1-month LIBOR + 0.730%	USD	1.127	1/15/2053	191,766	0.08%
210,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	191,842	0.08%
1,685,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	1,553,611	0.67%
825,663	SoFi Consumer Loan Program Trust, Series 2019-3, Class C	USD	3.350	5/25/2028	827,821	0.36%
110,000	SoFi Consumer Loan Program Trust, Series 2019-4, Class C	USD	2.840	8/25/2028	109,857	0.05%
100,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	101,177	0.04%
210,000	Southwest Airlines Co.	USD	1.250	5/1/2025	284,970	0.12%
65,000	Southwestern Energy Co.	USD	4.750	2/1/2032	64,919	0.03%
555,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	505,114	0.22%
100,000	T-Mobile USA, Inc.	USD	2.400	3/15/2029	91,572	0.04%
180,000	T-Mobile USA, Inc.	USD	2.700	3/15/2032	163,745	0.07%
620,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	589,701	0.25%
305,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	286,999	0.12%
1,120,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	1,124,300	0.48%
458,850	Taco Bell Funding LLC, Series 2021-1A, Class A2II	USD	2.294	8/25/2051	409,129	0.18%
125,000	Tapestry, Inc.	USD	3.050	3/15/2032	113,597	0.05%
545,000	TD SYNEX Corp.	USD	1.750	8/9/2026	499,151	0.21%
600,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	506,100	0.22%
150,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	151,500	0.07%
425,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	333,625	0.14%
240,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	230,388	0.10%
200,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	192,244	0.08%
242,033	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	219,002	0.09%
389,200	Textainer Marine Containers VII Ltd., Series 2021-2A, Class A	USD	2.230	4/20/2046	360,589	0.16%
1,125,000	Textron, Inc.	USD	3.000	6/1/2030	1,073,596	0.46%
263,779	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	236,792	0.10%
145,000	Time Warner Cable LLC	USD	5.500	9/1/2041	150,522	0.06%
200,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	73,912	0.03%
200,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	75,834	0.03%
850,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	862,048	0.37%

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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>
390,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	369,094	0.16%
115,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	113,752	0.05%
120,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	120,610	0.05%
240,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	231,197	0.10%
305,512	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	299,979	0.13%
535,192	Toyota Auto Receivables Owner Trust, Series 2019-B, Class A3	USD	2.570	8/15/2023	536,640	0.23%
481,182	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	USD	1.660	5/15/2024	480,386	0.21%
285,000	Travel & Leisure Co.	USD	4.500	12/1/2029	264,286	0.11%
65,000	Travel & Leisure Co.	USD	4.625	3/1/2030	60,450	0.03%
10,000	Travel & Leisure Co.	USD	6.000	4/1/2027	10,300	0.00%
10,000	Travel & Leisure Co.	USD	6.625	7/31/2026	10,425	0.00%
507,825	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	459,467	0.20%
630,000	TSMC Arizona Corp.	USD	2.500	10/25/2031	583,420	0.25%
185,000	Twitter, Inc.	USD	0.000	3/15/2026	155,308	0.07%
192,091	U.S. Airways Pass Through Trust, Series 2011-1, Class A	USD	7.125	4/22/2025	196,319	0.08%
420,255	U.S. Airways Pass Through Trust, Series 2012-2A, Class A	USD	4.625	12/3/2026	404,915	0.17%
1,760,000	U.S. Department of Housing and Urban Development, Series A	USD	2.450	8/1/2022	1,766,530	0.76%
2,810,000	U.S. Treasury Bond	USD	2.000	11/15/2041	2,542,611	1.09%
5,045,000	U.S. Treasury Note	USD	0.125	12/31/2022	4,996,127	2.15%
3,205,000	U.S. Treasury Note	USD	0.125	4/30/2023	3,148,412	1.35%
2,500,000	U.S. Treasury Note	USD	0.125	8/31/2023	2,432,227	1.05%
4,890,000	U.S. Treasury Note	USD	0.500	11/30/2023	4,753,042	2.04%
4,225,000	U.S. Treasury Note	USD	0.875	1/31/2024	4,117,395	1.77%
15,220,000	U.S. Treasury Note	USD	1.500	2/29/2024	14,998,240	6.44%
245,000	Uber Technologies, Inc.	USD	0.000-1.922	12/15/2025	219,611	0.09%
210,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	196,875	0.08%
375,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	399,847	0.17%
65,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.875	5/10/2063	63,691	0.03%
41,796	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	41,710	0.02%
540,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	515,995	0.22%
230,093	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	214,996	0.09%
437,535	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	447,909	0.19%
160,643	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	156,328	0.07%
382,526	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	367,264	0.16%
85,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	81,388	0.04%
119,152	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	115,447	0.05%
300,093	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	290,807	0.13%
272,078	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	261,388	0.11%
191,730	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	186,691	0.08%
376,500	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	364,084	0.16%
180,905	Wave Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	170,455	0.07%
110,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.305	7/15/2046	105,600	0.05%
155,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	USD	4.020	8/15/2050	152,568	0.07%
263,013	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	233,926	0.10%
99,250	Wendy's Funding LLC, Series 2021-1A, Class A2II	USD	2.775	6/15/2051	87,708	0.04%
55,000	Western Digital Corp.	USD	2.850	2/1/2029	50,247	0.02%
35,000	Western Digital Corp.	USD	3.100	2/1/2032	31,338	0.01%
85,000	Western Midstream Operating LP	USD	4.550	2/1/2030	84,575	0.04%
195,000	Western Midstream Operating LP	USD	5.300	3/1/2048	193,050	0.08%
35,000	Western Midstream Operating LP	USD	5.450	4/1/2044	35,482	0.02%
25,000	Western Midstream Operating LP	USD	5.500	8/15/2048	24,688	0.01%
120,000	Western Midstream Operating LP	USD	5.750	2/1/2050	117,000	0.05%
125,000	Westlake Automobile Receivables Trust, Series 2020-3A, Class D	USD	1.650	2/17/2026	121,113	0.05%
275,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.230	12/15/2026	258,632	0.11%
137,000	WestRock MWV LLC	USD	7.550	3/1/2047	192,124	0.08%

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104,000	WestRock MWV LLC	USD	8.200	1/15/2030	133,507	0.06%
73,239	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.294	3/15/2044	31,859	0.01%
145,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.506	8/15/2046	140,295	0.06%
175,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	170,474	0.07%
655,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	USD	4.204	11/15/2047	622,930	0.27%
392,000	Williams Cos., Inc. (The)	USD	3.350	8/15/2022	392,653	0.17%
1,085,000	World Omni Auto Receivables Trust, Series 2021-B, Class A3	USD	0.420	6/15/2026	1,049,411	0.45%
	Total				206,082,351	88.54%
Collateralized Loan Obligations						
395,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	3.159	4/23/2034	380,778	0.16%
250,000	AGL CLO 5 Ltd., Series 2020-5A, Class BR, 3-month LIBOR + 1.700%	USD	1.954	7/20/2034	244,742	0.10%
430,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.209	4/22/2034	410,992	0.18%
355,000	AIMCO CLO Ltd., Series 2017-AA, Class DR, 3-month LIBOR + 3.150%	USD	3.404	4/20/2034	346,747	0.15%
675,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	USD	3.154	4/20/2034	644,673	0.28%
600,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	USD	1.904	7/20/2031	596,630	0.25%
250,000	Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, 3-month LIBOR + 1.550%	USD	1.791	7/18/2030	249,402	0.11%
250,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3-month LIBOR + 1.700%	USD	1.837	10/15/2034	247,145	0.10%
270,000	Carlyle U.S. CLO Ltd., Series 2021-9A, Class B, 3-month LIBOR + 1.650%	USD	1.904	10/20/2034	268,346	0.11%
250,000	CIFC Funding Ltd., Series 2021-6A, Class B, 3-month LIBOR + 1.650%	USD	1.855	10/15/2034	247,487	0.11%
455,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	USD	1.641	1/15/2031	450,623	0.19%
275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.104	1/20/2034	266,074	0.11%
250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3-month LIBOR + 1.650%	USD	1.908	10/25/2031	247,157	0.10%
250,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	USD	2.180	11/22/2031	247,721	0.11%
18,539	Halcyon Loan Advisors Funding Ltd., Series 2014-3A, Class B1R, 3-month LIBOR + 1.700%	USD	1.959	10/22/2025	18,541	0.01%
255,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	3.291	4/15/2034	247,872	0.11%
250,000	Magnetite XIV-R Ltd., Series 2015-14RA, Class B, 3-month LIBOR + 1.600%	USD	1.841	10/18/2031	247,520	0.11%
530,000	Morgan Stanley Eaton Vance CLO, Series 2022-16A, Class B, 3-month Term SOFR + 1.950%	USD		4/15/2035	528,700	0.23%
250,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.891	7/15/2034	249,158	0.11%
300,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	USD	1.711	4/16/2031	294,688	0.13%
250,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.748	10/17/2031	247,495	0.11%
250,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.948	10/17/2031	242,805	0.10%
250,000	Rad CLO Ltd., Series 2021-15A, Class B, 3-month LIBOR + 1.650%	USD	1.897	1/20/2034	248,106	0.11%
360,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	USD	1.654	4/20/2034	349,649	0.15%
310,000	Sixth Street CLO XVIII Ltd., Series 2021-18A, Class D, 3-month LIBOR + 2.900%	USD	3.154	4/20/2034	300,811	0.13%
255,000	Voya CLO Ltd., Series 2018-3A, Class B, 3-month LIBOR + 1.650%	USD	1.891	10/15/2031	251,076	0.11%
	Total				8,074,938	3.47%
Common Stocks						
1,022	Abbott Laboratories				120,964	0.05%
1,451	AbbVie, Inc.				235,222	0.10%
472	Accenture PLC, Class A				159,172	0.07%
737	American Tower Corp.				185,149	0.08%
236	Anthem, Inc.				115,928	0.05%
1,048	Apple, Inc.				182,991	0.08%
364	Automatic Data Processing, Inc.				82,824	0.04%

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280	BlackRock, Inc.				213,968	0.09%
1,927	Bristol-Myers Squibb Co.				140,729	0.06%
181	Broadcom, Inc.				113,972	0.05%
3,062	Cisco Systems, Inc.				170,737	0.07%
2,765	Coca-Cola Co. (The)				171,430	0.07%
4,215	Comcast Corp., Class A				197,346	0.09%
15,881	Corning, Inc.				586,168	0.25%
653	Cummins, Inc.				133,937	0.06%
333	Deere & Co.				138,348	0.06%
1,651	Duke Energy Corp.				184,351	0.08%
381	Home Depot, Inc. (The)				114,045	0.05%
1,292	Johnson & Johnson				228,981	0.10%
104	L3Harris Technologies, Inc.				25,841	0.01%
440	Lockheed Martin Corp.				194,216	0.08%
2,875	Merck & Co., Inc.				235,894	0.10%
1,535	Microchip Technology, Inc.				115,340	0.05%
559	Microsoft Corp.				172,345	0.07%
1,643	Morgan Stanley				143,598	0.06%
2,557	Newmont Corp.				203,154	0.09%
2,315	NextEra Energy, Inc.				196,104	0.08%
535	Pioneer Natural Resources Co.				133,766	0.06%
1,517	Procter & Gamble Co. (The)				231,797	0.10%
1,403	Starbucks Corp.				127,631	0.06%
8,164	T-Mobile US, Inc.				1,047,849	0.45%
311	Texas Instruments, Inc.				57,062	0.02%
98	Thermo Fisher Scientific, Inc.				57,884	0.03%
709	Union Pacific Corp.				193,706	0.08%
811	United Parcel Service, Inc., Class B				173,927	0.08%
170	UnitedHealth Group, Inc.				86,695	0.04%
1,462	Walmart, Inc.				217,721	0.09%
3,748	Williams Cos., Inc. (The)				125,221	0.05%
	Total				7,216,013	3.10%
Preferred Stocks						
250	2020 Cash Mandatory Exchangeable Trust		5.250		278,750	0.12%
1,095	Bank of America Corp., Series L		7.250		1,437,188	0.62%
213	Connecticut Light & Power Co. (The), Series 1949		2.200		10,527	0.00%
12,375	El Paso Energy Capital Trust I		4.750		616,275	0.26%
1,860	Union Electric Co.		4.500		178,876	0.08%
317	Wells Fargo & Co., Class A, Series L		7.500		420,025	0.18%
	Total				2,941,641	1.26%
Short-Term Investments						
6,968,815	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	4/1/2022	6,968,815	2.99%
	Total Investments				231,283,758	99.36%
	Other assets less liabilities				1,485,612	0.64%
	Net Assets				232,769,370	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	6/21/2022	(20)	\$ (2,796,366)	\$ (2,709,375)	\$ 86,991

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

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

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 Investment Grade Fixed Income Fund

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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 Investment Grade Fixed Income Fund

Investments as of February 28, 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						
300,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	262,053	0.11%
210,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	209,702	0.09%
315,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	303,398	0.13%
400,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	379,750	0.16%
100,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	97,349	0.04%
1,302,702	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	1,373,712	0.58%
290,000	Air Lease Corp.	USD	3.125	12/1/2030	279,524	0.12%
196,000	Air Lease Corp.	USD	4.625	10/1/2028	207,859	0.09%
125,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	119,368	0.05%
1,160,000	Aker BP ASA	USD	3.750	1/15/2030	1,175,053	0.50%
200,000	Ally Financial, Inc.	USD	2.200	11/2/2028	186,976	0.08%
200,000	Alpek SAB de CV	USD	3.250	2/25/2031	184,400	0.08%
2,680,000	Amazon.com, Inc.	USD	0.450	5/12/2024	2,612,772	1.11%
45,253	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	42,498	0.02%
100,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class D	USD	2.400	6/15/2026	99,967	0.04%
335,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	321,931	0.14%
100,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	97,612	0.04%
85,000	American Homes 4 Rent	USD	2.375	7/15/2031	78,149	0.03%
39,000	American International Group, Inc.	USD	4.125	2/15/2024	40,633	0.02%
1,250,000	American Tower Corp.	USD	1.875	10/15/2030	1,106,771	0.47%
50,000	American Tower Corp.	USD	2.100	6/15/2030	45,274	0.02%
230,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	235,734	0.10%
235,000	AmeriCredit Automobile Receivables Trust, Series 2021-1, Class D	USD	1.210	12/18/2026	228,505	0.10%
735,000	Anglo American Capital PLC	USD	2.875	3/17/2031	696,139	0.30%
990,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	1,089,377	0.46%
955,000	Antares Holdings LP	USD	3.750	7/15/2027	929,773	0.40%
270,452	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	256,437	0.11%
100,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	96,462	0.04%
615,000	Ares Capital Corp.	USD	2.875	6/15/2028	569,572	0.24%
635,000	Ares Capital Corp.	USD	3.200	11/15/2031	573,881	0.24%
490,000	Athene Global Funding	USD	1.608	6/29/2026	465,593	0.20%
975,000	Athene Global Funding	USD	1.716	1/7/2025	951,087	0.40%
650,000	AutoZone, Inc.	USD	4.000	4/15/2030	690,709	0.29%
225,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	214,249	0.09%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	102,756	0.04%
620,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class A	USD	2.360	3/20/2026	619,613	0.26%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	99,916	0.04%
600,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	592,106	0.25%
1,065,000	Avnet, Inc.	USD	4.625	4/15/2026	1,128,391	0.48%
420,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	446,674	0.19%
345,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	331,914	0.14%
370,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	334,975	0.14%
635,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	640,643	0.27%
1,244,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,271,790	0.54%
335,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	320,238	0.14%
235,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	212,414	0.09%
314,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	335,588	0.14%
536,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	563,140	0.24%
950,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	USD	2.279	11/24/2027	916,417	0.39%
555,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		509,213	0.22%
1,245,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	1,189,960	0.51%
315,000	Barings BDC, Inc.	USD	3.300	11/23/2026	299,241	0.13%

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20,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	19,211	0.01%
35,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	29,313	0.01%
5,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	4,047	0.00%
5,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	4,031	0.00%
50,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	39,750	0.02%
5,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	4,263	0.00%
5,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	4,573	0.00%
280,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	264,928	0.11%
430,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	425,962	0.18%
300,000	BINOM Securitization Trust, Series 2022-RPL1, Class M1	USD	3.000	2/25/2061	290,604	0.12%
150,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	149,925	0.06%
465,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	474,433	0.20%
1,110,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	1,027,449	0.44%
1,145,000	BNP Paribas S.A.	USD	2.824	1/26/2041	986,131	0.42%
415,000	BNP Paribas S.A., (fixed rate to 1/20/2027, variable rate thereafter)	USD	2.591	1/20/2028	403,482	0.17%
1,040,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	1,071,102	0.46%
1,215,000	Boeing Co. (The)	USD	2.196	2/4/2026	1,185,482	0.50%
85,000	Boeing Co. (The)	USD	3.100	5/1/2026	85,743	0.04%
510,000	Boeing Co. (The)	USD	3.625	2/1/2031	514,349	0.22%
85,000	Boeing Co. (The)	USD	3.625	3/1/2048	75,401	0.03%
50,000	Boeing Co. (The)	USD	3.750	2/1/2050	46,461	0.02%
390,000	Boeing Co. (The)	USD	3.850	11/1/2048	351,540	0.15%
260,000	Boeing Co. (The)	USD	3.950	8/1/2059	236,112	0.10%
95,000	Boeing Co. (The)	USD	5.150	5/1/2030	104,932	0.04%
510,000	Boeing Co. (The)	USD	5.805	5/1/2050	605,885	0.26%
95,000	BPR Trust, Series 2021-NRD, Class B, 1-month Term SOFR + 2.124%	USD	2.219	12/15/2023	93,511	0.04%
105,000	BPR Trust, Series 2021-NRD, Class C, 1-month Term SOFR + 2.424%	USD	2.519	12/15/2023	103,318	0.04%
65,000	BPR Trust, Series 2021-NRD, Class D, 1-month Term SOFR + 3.723%	USD	3.818	12/15/2023	63,845	0.03%
200,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	197,665	0.08%
400,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	398,588	0.17%
6,412(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	1,207,380	0.51%
240,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	239,297	0.10%
159,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	158,884	0.07%
70,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	66,658	0.03%
240,000	Broadcom, Inc.	USD	3.187	11/15/2036	222,884	0.10%
85,000	Broadcom, Inc.	USD	4.300	11/15/2032	89,557	0.04%
154,515	Business Jet Securities LLC, Series 2021-1A, Class A	USD	2.162	4/15/2036	148,866	0.06%
605,000	Calpine Corp.	USD	3.750	3/1/2031	550,550	0.23%
100,000	CarMax Auto Owner Trust, Series 2021-3, Class D	USD	1.500	1/18/2028	96,406	0.04%
100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	98,942	0.04%
2,680,000	Caterpillar Financial Services Corp., MTN	USD	0.450	5/17/2024	2,601,411	1.11%
895,000	Caterpillar Financial Services Corp., MTN	USD	0.950	1/10/2024	883,751	0.38%
30,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	27,582	0.01%
565,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	536,750	0.23%
890,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	864,546	0.37%
2,210,000	Cemex SAB de CV	USD	3.875	7/11/2031	1,964,160	0.83%
310,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		298,428	0.13%
810,000	Centene Corp.	USD	2.500	3/1/2031	745,803	0.32%
155,000	Centene Corp.	USD	2.625	8/1/2031	142,919	0.06%
110,000	Centene Corp.	USD	3.000	10/15/2030	104,852	0.04%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	152,819	0.07%
2,335,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	1,958,959	0.83%
370,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	307,312	0.13%
195,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	169,601	0.07%
1,595,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	1,334,405	0.57%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	167,949	0.07%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	162,950	0.07%
10,000	Cigna Corp.	USD	7.875	5/15/2027	12,468	0.01%
450,196	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	442,289	0.19%

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1,060,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	1,148,476	0.49%
80,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	76,387	0.03%
100,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	97,601	0.04%
215,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	214,268	0.09%
115,591	Commonbond Student Loan Trust, Series 2019-AGS, Class B	USD	3.040	1/25/2047	115,760	0.05%
155,000	CommScope Technologies LLC	USD	5.000	3/15/2027	138,207	0.06%
250,000	CommScope, Inc.	USD	4.750	9/1/2029	233,125	0.10%
120,000	Continental Resources, Inc.	USD	2.875	4/1/2032	109,708	0.05%
353,000	Continental Resources, Inc.	USD	3.800	6/1/2024	360,099	0.15%
13,000	Continental Resources, Inc.	USD	4.500	4/15/2023	13,282	0.01%
625,000	Continental Resources, Inc.	USD	5.750	1/15/2031	697,106	0.30%
100,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	95,667	0.04%
160,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	143,000	0.06%
100,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	99,085	0.04%
85,000	Corporate Office Properties LP	USD	2.750	4/15/2031	79,875	0.03%
200,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	130,946	0.06%
400,000	CPS Auto Receivables Trust, Series 2020-C, Class C	USD	1.710	8/17/2026	399,769	0.17%
370,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	369,554	0.16%
250,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	248,218	0.11%
260,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class C	USD	1.640	6/17/2030	252,134	0.11%
250,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	241,786	0.10%
640,000	Credit Agricole S.A.	USD	2.811	1/11/2041	550,168	0.23%
250,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	252,230	0.11%
100,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	95,239	0.04%
246,762	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	240,533	0.10%
100,000	Credit Suisse Mortgage Trust, Series 2021-RPL3, Class M2	USD	3.750	1/25/2060	104,112	0.04%
598,667	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	589,181	0.25%
1,415,000	Crown Castle International Corp.	USD	2.250	1/15/2031	1,275,273	0.54%
55,000	Crown Castle International Corp.	USD	3.300	7/1/2030	53,683	0.02%
800,000	CSC Holdings LLC	USD	4.625	12/1/2030	666,702	0.28%
240,000	DB Master Finance LLC, Series 2017-1A, Class A2II	USD	4.030	11/20/2047	245,858	0.10%
354,113	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	339,693	0.14%
240,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	223,727	0.10%
125,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	151,168	0.06%
155,000	Dell Equipment Finance Trust, Series 2020-2, Class D	USD	1.920	3/23/2026	154,907	0.07%
265,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	248,040	0.11%
400,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	377,538	0.16%
190,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	185,481	0.08%
835,000	DISH Network Corp.	USD	3.375	8/15/2026	757,345	0.32%
163,508	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	168,418	0.07%
98,000	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	100,033	0.04%
605,425	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	580,397	0.25%
145,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	147,530	0.06%
95,007	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	96,521	0.04%
340,000	Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.450	1/16/2029	333,065	0.14%
690,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	665,118	0.28%
115,000	DT Auto Owner Trust, Series 2021-2A, Class C	USD	1.500	2/16/2027	111,870	0.05%

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690,000	DT Auto Owner Trust, Series 2021-3A, Class D	USD	1.310	5/17/2027	662,154	0.28%
95,000	Edison International	USD	4.950	4/15/2025	100,117	0.04%
376,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	379,294	0.16%
404,000	Enbridge Energy Partners LP	USD	7.375	10/15/2045	570,240	0.24%
280,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	262,920	0.11%
370,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	341,695	0.15%
588,000	Energy Transfer LP	USD	5.000	5/15/2044	585,395	0.25%
40,000	EQT Corp.	USD	3.125	5/15/2026	39,342	0.02%
385,000	EQT Corp.	USD	3.625	5/15/2031	374,412	0.16%
100,000	EQT Corp.	USD	3.900	10/1/2027	101,070	0.04%
75,000	EQT Corp.	USD	5.000	1/15/2029	79,125	0.03%
1,325,000	Equinix, Inc.	USD	1.450	5/15/2026	1,260,734	0.54%
885,000	Equinix, Inc.	USD	2.000	5/15/2028	828,404	0.35%
1,175,000	Equinix, Inc.	USD	2.150	7/15/2030	1,065,417	0.45%
562,000	ERAC USA Finance LLC	USD	6.700	6/1/2034	730,930	0.31%
315,000	Exeter Automobile Receivables Trust, Series 2019-4A, Class D	USD	2.580	9/15/2025	318,264	0.14%
150,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	146,419	0.06%
495,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	480,605	0.20%
180,000	Expedia Group, Inc.	USD	2.950	3/15/2031	172,645	0.07%
1,130,000	Expedia Group, Inc.	USD	3.250	2/15/2030	1,114,584	0.47%
535,000	Expedia Group, Inc.	USD	3.800	2/15/2028	549,977	0.23%
98,900,000	Export-Import Bank of Korea	INR	4.890	8/9/2023	1,293,959	0.55%
19,600,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	261,184	0.11%
139,144	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	USD	1.892	7/15/2038	137,485	0.06%
99,388	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.442	7/15/2038	98,084	0.04%
161,993	Federal Home Loan Mortgage Corp., REMIC, Series 2912, Class EH	USD	5.500	1/15/2035	181,609	0.08%
235,000	First Investors Auto Owner Trust, Series 2019-1A, Class D	USD	3.550	4/15/2025	238,355	0.10%
285,000	First Investors Auto Owner Trust, Series 2021-1A, Class D	USD	1.620	3/15/2027	275,848	0.12%
200,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	212,544	0.09%
260,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	241,869	0.10%
205,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	188,870	0.08%
105,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	95,504	0.04%
165,000	Flagship Credit Auto Trust, Series 2021-1, Class D	USD	1.270	3/15/2027	157,867	0.07%
175,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	168,135	0.07%
210,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	201,677	0.09%
260,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	252,278	0.11%
1,755	FNMA, 6-month LIBOR + 1.460%	USD	1.634	2/1/2037	1,789	0.00%
7,277	FNMA, 12-month LIBOR + 1.811%	USD	2.069	9/1/2036	7,643	0.00%
1,125,000	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	USD	0.300	8/15/2025	1,109,989	0.47%
715,000	Ford Motor Co.	USD	3.250	2/12/2032	674,667	0.29%
270,000	Foursight Capital Automobile Receivables Trust, Series 2021-1, Class D	USD	1.320	3/15/2027	254,263	0.11%
170,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	163,957	0.07%
100,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	99,273	0.04%
215,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	207,914	0.09%
500,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	561,875	0.24%
100,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	95,324	0.04%
100,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	95,389	0.04%
425,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	394,871	0.17%
565,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	519,581	0.22%
198,757	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	198,942	0.08%
510,000	GE Capital Funding LLC	USD	4.550	5/15/2032	567,640	0.24%
241,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	270,929	0.12%
1,614,000	General Motors Co.	USD	5.200	4/1/2045	1,748,060	0.74%
250,000	General Motors Co.	USD	6.250	10/2/2043	303,658	0.13%
315,000	General Motors Financial Co., Inc.	USD	1.050	3/8/2024	306,925	0.13%
425,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	388,186	0.17%
552,000	Georgia-Pacific LLC	USD	7.250	6/1/2028	692,371	0.29%

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of February 28, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,250,000	Glencore Funding LLC	USD	2.500	9/1/2030	1,152,225	0.49%
645,000	Glencore Funding LLC	USD	2.850	4/27/2031	605,782	0.26%
190,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	178,344	0.08%
250,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	253,518	0.11%
285,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	271,491	0.12%
705,861	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	USD	1.840	9/16/2024	708,237	0.30%
425,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	USD	0.350	10/16/2025	419,837	0.18%
840,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	USD	0.510	4/16/2026	822,768	0.35%
115,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.550	3/5/2033	114,181	0.05%
125,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	119,682	0.05%
125,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	USD	4.383	1/10/2047	127,491	0.05%
185,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	181,395	0.08%
99,500	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	94,302	0.04%
360,000	Hasbro, Inc.	USD	6.600	7/15/2028	423,815	0.18%
195,000	HCA, Inc.	USD	3.500	9/1/2030	193,050	0.08%
1,192,000	HCA, Inc.	USD	4.500	2/15/2027	1,263,331	0.54%
240,000	HCA, Inc.	USD	5.250	6/15/2049	273,006	0.12%
505,000	Hess Corp.	USD	5.600	2/15/2041	579,293	0.25%
94,180	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	86,827	0.04%
413,620	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	395,478	0.17%
214,285	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	200,912	0.09%
1,300,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A4	USD	1.630	10/21/2026	1,298,959	0.55%
670,000	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	USD	0.270	4/21/2025	661,844	0.28%
330,000	Honda Auto Receivables Owner Trust, Series 2021-2, Class A3	USD	0.330	8/15/2025	323,344	0.14%
146,003	HPEFS Equipment Trust, Series 2019-1A, Class C	USD	2.490	9/20/2029	146,524	0.06%
115,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	112,192	0.05%
180,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	166,950	0.07%
55,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	53,213	0.02%
25,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	24,901	0.01%
485,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	443,857	0.19%
22,620,000	International Finance Corp.	INR	5.850	11/25/2022	300,719	0.13%
99,984	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.271	6/17/2037	99,167	0.04%
25,019	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.270	7/17/2037	24,730	0.01%
130,000	Jabil, Inc.	USD	1.700	4/15/2026	125,655	0.05%
375,000	Jabil, Inc.	USD	3.600	1/15/2030	379,401	0.16%
330,000	Jabil, Inc.	USD	3.950	1/12/2028	344,961	0.15%
225,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	207,562	0.09%
185,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	174,649	0.07%
733,000	Jefferies Group LLC	USD	6.250	1/15/2036	893,793	0.38%
220,000	John Deere Capital Corp., MTN	USD	0.900	1/10/2024	216,960	0.09%
340,000	John Deere Capital Corp., MTN	USD	1.250	1/10/2025	333,075	0.14%
1,619,000	JPMorgan Chase & Co.	USD	4.125	12/15/2026	1,722,162	0.73%
220,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	214,933	0.09%
740,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	665,432	0.28%
470,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	449,496	0.19%
165,662	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	163,990	0.07%
420,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.363	12/15/2047	419,794	0.18%
39,000	Koninklijke Ahold Delhaize NV	USD	5.700	10/1/2040	49,514	0.02%
815,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	835,285	0.36%

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241,879	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	242,226	0.10%
99,136	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	99,014	0.04%
525,018	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	526,986	0.22%
485,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	USD	3.250	9/25/2059	484,004	0.21%
264,442	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	258,068	0.11%
40,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	40,794	0.02%
450,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	463,027	0.20%
130,000	Livongo Health, Inc.	USD	0.875	6/1/2025	136,926	0.06%
200,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	56,880	0.02%
355,200	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	336,036	0.14%
100,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	97,020	0.04%
105,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	101,380	0.04%
165,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	157,269	0.07%
40,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	37,900	0.02%
295,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	284,463	0.12%
250,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	240,784	0.10%
211,000	Masco Corp.	USD	6.500	8/15/2032	264,562	0.11%
104,000	Masco Corp.	USD	7.750	8/1/2029	134,329	0.06%
195,000	MDC Holdings, Inc.	USD	3.966	8/6/2061	159,615	0.07%
510,000	MDC Holdings, Inc.	USD	6.000	1/15/2043	551,973	0.23%
200,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	1.992	11/15/2038	196,621	0.08%
265,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	262,241	0.11%
260,000	Meritage Homes Corp.	USD	3.875	4/15/2029	254,088	0.11%
122,554	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	110,885	0.05%
247,869(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	1,202,336	0.51%
126,583(††)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	640,795	0.27%
1,435,000	Mexico Government International Bond	USD	3.771	5/24/2061	1,161,302	0.49%
930,000	Mexico Government International Bond	USD	4.280	8/14/2041	872,982	0.37%
1,050,000	Microchip Technology, Inc.	USD	0.972	2/15/2024	1,023,225	0.44%
295,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	283,859	0.12%
120,000	Micron Technology, Inc.	USD	4.663	2/15/2030	128,988	0.06%
155,000	Micron Technology, Inc.	USD	5.327	2/6/2029	172,712	0.07%
455,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	480,025	0.20%
482,000	Morgan Stanley	USD	3.950	4/23/2027	509,710	0.22%
1,205,000	Morgan Stanley, (fixed rate to 2/13/2031, variable rate thereafter), MTN	USD	1.794	2/13/2032	1,075,591	0.46%
953,000	Morgan Stanley, GMTN	USD	4.350	9/8/2026	1,012,016	0.43%
1,727,000	Morgan Stanley, MTN	USD	6.250	8/9/2026	1,983,415	0.84%
100,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	99,063	0.04%
55,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	USD	4.763	10/15/2046	53,739	0.02%
495,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30, Class C	USD	4.106	9/15/2049	471,266	0.20%
9,419	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	USD	2.609	7/25/2035	8,643	0.00%
80,270	MVW LLC, Series 2021-1WA, Class C	USD	1.940	1/22/2041	78,085	0.03%
1,488,000	National Life Insurance Co.	USD	10.500	9/15/2039	2,326,771	0.99%
300,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	285,420	0.12%
655,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	622,240	0.26%
15,000	Navient Corp.	USD	5.000	3/15/2027	14,475	0.01%
95,000	Navient Corp.	USD	5.875	10/25/2024	98,260	0.04%
110,000	Navient Corp.	USD	6.750	6/15/2026	114,125	0.05%
84,000	Navient Corp., MTN	USD	5.625	8/1/2033	73,099	0.03%
6,000	Navient Corp., MTN	USD	6.125	3/25/2024	6,180	0.00%
51,257	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	50,219	0.02%
242,714	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	235,777	0.10%
135,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	128,616	0.05%
100,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	90,742	0.04%
195,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	180,623	0.08%

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80,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	77,000	0.03%
250,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	250,295	0.11%
70,000	Netflix, Inc.	USD	4.875	4/15/2028	74,991	0.03%
935,000	Netflix, Inc.	USD	4.875	6/15/2030	1,019,547	0.43%
60,000	Netflix, Inc.	USD	5.375	11/15/2029	67,013	0.03%
220,000	Netflix, Inc.	USD	5.875	11/15/2028	248,743	0.11%
355,000	Netflix, Inc.	USD	6.375	5/15/2029	412,773	0.18%
1,560,000	NLV Financial Corp.	USD	7.500	8/15/2033	2,020,730	0.86%
165,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	156,392	0.07%
240,000	Occidental Petroleum Corp.	USD	4.100	2/15/2047	222,000	0.09%
275,000	Occidental Petroleum Corp.	USD	4.200	3/15/2048	257,125	0.11%
20,000	Occidental Petroleum Corp.	USD	4.400	8/15/2049	18,996	0.01%
40,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	38,000	0.02%
45,000	Occidental Petroleum Corp.	USD	4.625	6/15/2045	43,349	0.02%
1,286,000	Old Republic International Corp.	USD	4.875	10/1/2024	1,363,136	0.58%
145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class B	USD	3.890	3/14/2033	148,045	0.06%
240,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	226,678	0.10%
43,000	ONEOK Partners LP	USD	6.200	9/15/2043	49,032	0.02%
110,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	105,325	0.05%
600,000	Oracle Corp.	USD	3.950	3/25/2051	549,625	0.23%
525,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	474,416	0.20%
440,000	Ovintiv, Inc.	USD	6.500	8/15/2034	535,895	0.23%
40,000	Ovintiv, Inc.	USD	7.375	11/1/2031	50,882	0.02%
778,000	Owens Corning	USD	7.000	12/1/2036	1,022,674	0.43%
510,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	463,616	0.20%
1,920,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	1,935,572	0.82%
110,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	103,360	0.04%
140,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	132,028	0.06%
175,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	144,861	0.06%
225,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	202,875	0.09%
290,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	260,804	0.11%
310,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	296,518	0.13%
260,000	Peloton Interactive, Inc.	USD	0.000-1.734	2/15/2026	222,300	0.09%
780,000	Pertamina Persero PT	USD	6.450	5/30/2044	916,565	0.39%
300,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	276,105	0.12%
5,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	4,830	0.00%
27,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	2.850	1/31/2023	27,200	0.01%
55,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	55,184	0.02%
10,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	8,977	0.00%
455,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	433,489	0.18%
45,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	43,364	0.02%
193,500	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.666	9/5/2048	195,274	0.08%
170,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	170,417	0.07%
235,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	219,648	0.09%
100,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	92,908	0.04%
100,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	93,079	0.04%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	92,817	0.04%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	92,661	0.04%
120,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	110,111	0.05%
150,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	138,018	0.06%
100,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	91,697	0.04%
165,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	150,039	0.06%
100,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	89,948	0.04%
100,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	90,960	0.04%
424,354	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	416,773	0.18%
168,181	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	165,324	0.07%
335,146	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	325,319	0.14%

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119,731	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	115,742	0.05%
399,507	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	397,003	0.17%
1,226,000	PulteGroup, Inc.	USD	6.000	2/15/2035	1,478,981	0.63%
350,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.834	1/15/2032	355,785	0.15%
375,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	352,320	0.15%
330,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	309,005	0.13%
995,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	931,569	0.40%
865,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	805,099	0.34%
110,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	107,810	0.05%
494,648	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	481,407	0.20%
450,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	454,454	0.19%
200,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class C	USD	4.110	12/15/2025	203,918	0.09%
225,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	224,937	0.10%
315,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.130	11/16/2026	309,902	0.13%
400,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.350	7/15/2027	393,922	0.17%
485,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class D	USD	1.330	9/15/2027	471,687	0.20%
100,000	SCF Equipment Leasing LLC, Series 2022-1A, Class D	USD	3.790	11/20/2031	99,926	0.04%
200,000	Shimao Group Holdings Ltd.	USD	4.750	7/3/2022	84,000	0.04%
200,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	55,640	0.02%
200,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	56,522	0.02%
200,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	62,038	0.03%
79,317	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class C	USD	3.120	5/20/2036	78,979	0.03%
54,903	Sierra Timeshare Receivables Funding LLC, Series 2019-3A, Class C	USD	3.000	8/20/2036	54,617	0.02%
58,516	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	57,443	0.02%
200,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	148,594	0.06%
522,274	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	495,149	0.21%
167,388	SMB Private Education Loan Trust, Series 2018-C, Class A2A	USD	3.630	11/15/2035	170,911	0.07%
583,483	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	577,773	0.25%
195,000	SMB Private Education Loan Trust, Series 2021-A, Class A2A2, 1-month LIBOR + 0.730%	USD	0.921	1/15/2053	194,698	0.08%
210,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	199,724	0.09%
1,685,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	1,620,166	0.69%
943,497	SoFi Consumer Loan Program Trust, Series 2019-3, Class C	USD	3.350	5/25/2028	949,385	0.40%
110,000	SoFi Consumer Loan Program Trust, Series 2019-4, Class C	USD	2.840	8/25/2028	110,967	0.05%
100,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	102,090	0.04%
210,000	Southwest Airlines Co.	USD	1.250	5/1/2025	280,665	0.12%
65,000	Southwestern Energy Co.	USD	4.750	2/1/2032	64,637	0.03%
555,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	535,731	0.23%
100,000	T-Mobile USA, Inc.	USD	2.400	3/15/2029	95,190	0.04%
180,000	T-Mobile USA, Inc.	USD	2.700	3/15/2032	169,247	0.07%
620,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	606,732	0.26%
305,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	300,231	0.13%
1,120,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	1,158,182	0.49%
458,850	Taco Bell Funding LLC, Series 2021-1A, Class A2II	USD	2.294	8/25/2051	436,963	0.19%
125,000	Tapestry, Inc.	USD	3.050	3/15/2032	118,923	0.05%
545,000	TD SYNEX Corp.	USD	1.750	8/9/2026	517,512	0.22%
600,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	526,800	0.22%
150,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	151,500	0.06%
425,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	335,750	0.14%
240,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	231,300	0.10%
200,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	191,660	0.08%

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of February 28, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
243,790	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	230,762	0.10%
392,000	Textainer Marine Containers VII Ltd., Series 2021-2A, Class A	USD	2.230	4/20/2046	381,130	0.16%
1,125,000	Textron, Inc.	USD	3.000	6/1/2030	1,107,840	0.47%
265,652	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	251,330	0.11%
145,000	Time Warner Cable LLC	USD	5.500	9/1/2041	154,565	0.07%
200,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	67,882	0.03%
200,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	68,540	0.03%
850,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	876,422	0.37%
390,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	384,029	0.16%
115,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	117,079	0.05%
120,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	123,422	0.05%
240,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	240,406	0.10%
311,326	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	313,783	0.13%
629,238	Toyota Auto Receivables Owner Trust, Series 2019-B, Class A3	USD	2.570	8/15/2023	632,255	0.27%
523,872	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	USD	1.660	5/15/2024	525,283	0.22%
285,000	Travel & Leisure Co.	USD	4.500	12/1/2029	272,175	0.12%
65,000	Travel & Leisure Co.	USD	4.625	3/1/2030	61,588	0.03%
10,000	Travel & Leisure Co.	USD	6.000	4/1/2027	10,429	0.00%
10,000	Travel & Leisure Co.	USD	6.625	7/31/2026	10,675	0.00%
511,756	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	487,400	0.21%
630,000	TSMC Arizona Corp.	USD	2.500	10/25/2031	599,422	0.26%
185,000	Twitter, Inc.	USD	0.000	3/15/2026	159,378	0.07%
192,091	U.S. Airways Pass Through Trust, Series 2011-1, Class A	USD	7.125	4/22/2025	198,526	0.08%
420,255	U.S. Airways Pass Through Trust, Series 2012-2A, Class A	USD	4.625	12/3/2026	411,167	0.18%
1,760,000	U.S. Department of Housing and Urban Development, Series A	USD	2.450	8/1/2022	1,772,971	0.75%
2,810,000	U.S. Treasury Bond	USD	2.000	11/15/2041	2,690,136	1.14%
5,045,000	U.S. Treasury Note	USD	0.125	12/31/2022	5,008,345	2.13%
3,205,000	U.S. Treasury Note	USD	0.125	4/30/2023	3,165,188	1.35%
2,500,000	U.S. Treasury Note	USD	0.125	8/31/2023	2,455,762	1.04%
4,890,000	U.S. Treasury Note	USD	0.500	11/30/2023	4,811,875	2.04%
4,225,000	U.S. Treasury Note	USD	0.875	1/31/2024	4,179,284	1.78%
245,000	Uber Technologies, Inc.	USD	0.000-1.922	12/15/2025	222,639	0.10%
210,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	201,043	0.09%
375,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	400,781	0.17%
65,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.809	5/10/2063	63,221	0.03%
41,796	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	41,741	0.02%
540,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	538,033	0.23%
230,093	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	223,728	0.10%
437,535	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	461,140	0.20%
40,000	United Airlines, Inc.	USD	4.375	4/15/2026	39,898	0.02%
60,000	United Airlines, Inc.	USD	4.625	4/15/2029	58,530	0.03%
169,789	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	167,503	0.07%
387,278	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	376,070	0.16%
85,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	81,218	0.03%
121,307	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	118,782	0.05%
307,634	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	301,154	0.13%
277,296	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	272,358	0.12%
199,104	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	195,658	0.08%
392,980	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	385,844	0.16%
196,493	Wave Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	191,240	0.08%
110,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.305	7/15/2046	107,472	0.05%
155,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	USD	4.020	8/15/2050	155,208	0.07%
263,675	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	251,164	0.11%
99,500	Wendy's Funding LLC, Series 2021-1A, Class A2II	USD	2.775	6/15/2051	95,662	0.04%
55,000	Western Digital Corp.	USD	2.850	2/1/2029	51,581	0.02%

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of February 28, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
35,000	Western Digital Corp.	USD	3.100	2/1/2032	32,515	0.01%
85,000	Western Midstream Operating LP	USD	4.550	2/1/2030	87,428	0.04%
195,000	Western Midstream Operating LP	USD	5.300	3/1/2048	200,850	0.09%
35,000	Western Midstream Operating LP	USD	5.450	4/1/2044	35,875	0.02%
25,000	Western Midstream Operating LP	USD	5.500	8/15/2048	25,636	0.01%
120,000	Western Midstream Operating LP	USD	5.750	2/1/2050	122,100	0.05%
125,000	Westlake Automobile Receivables Trust, Series 2020-3A, Class D	USD	1.650	2/17/2026	122,543	0.05%
275,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.230	12/15/2026	266,732	0.11%
137,000	WestRock MWV LLC	USD	7.550	3/1/2047	197,125	0.08%
104,000	WestRock MWV LLC	USD	8.200	1/15/2030	136,885	0.06%
77,129	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.513	3/15/2044	33,551	0.01%
145,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.503	8/15/2046	141,545	0.06%
175,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	173,305	0.07%
655,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	USD	4.204	11/15/2047	635,337	0.27%
392,000	Williams Cos., Inc. (The)	USD	3.350	8/15/2022	393,843	0.17%
1,085,000	World Omni Auto Receivables Trust, Series 2021-B, Class A3	USD	0.420	6/15/2026	1,064,199	0.45%
	Total				204,435,904	86.86%
Common Stocks						
2,413	Abbott Laboratories				291,056	0.12%
2,952	AbbVie, Inc.				436,217	0.19%
1,116	Accenture PLC, Class A				352,678	0.15%
1,744	American Tower Corp.				395,661	0.17%
555	Anthem, Inc.				250,777	0.11%
2,480	Apple, Inc.				409,498	0.17%
864	Automatic Data Processing, Inc.				176,636	0.08%
668	BlackRock, Inc.				496,918	0.21%
4,543	Bristol-Myers Squibb Co.				311,968	0.13%
428	Broadcom, Inc.				251,424	0.11%
3,365	Chevron Corp.				484,560	0.21%
7,245	Cisco Systems, Inc.				404,054	0.17%
6,497	Coca-Cola Co. (The)				404,373	0.17%
9,978	Comcast Corp., Class A				466,571	0.20%
15,881	Corning, Inc.				641,592	0.27%
1,543	Cummins, Inc.				314,957	0.13%
1,028	Deere & Co.				370,101	0.16%
3,964	Duke Energy Corp.				398,025	0.17%
902	Home Depot, Inc. (The)				284,879	0.12%
3,079	Johnson & Johnson				506,711	0.22%
1,052	Lockheed Martin Corp.				456,358	0.19%
6,905	Merck & Co., Inc.				528,785	0.22%
2,990	Microchip Technology, Inc.				210,287	0.09%
1,325	Microsoft Corp.				395,897	0.17%
3,885	Morgan Stanley				352,525	0.15%
6,041	Newmont Corp.				399,914	0.17%
5,500	NextEra Energy, Inc.				430,485	0.18%
2,741	Procter & Gamble Co. (The)				427,294	0.18%
3,311	Starbucks Corp.				303,917	0.13%
8,164	T-Mobile US, Inc.				1,005,886	0.43%
737	Texas Instruments, Inc.				125,283	0.05%
231	Thermo Fisher Scientific, Inc.				125,664	0.05%
1,692	Union Pacific Corp.				416,147	0.18%
1,921	United Parcel Service, Inc., Class B				404,217	0.17%
398	UnitedHealth Group, Inc.				189,396	0.08%
3,166	Walmart, Inc.				427,917	0.18%
8,838	Williams Cos., Inc. (The)				276,453	0.12%
	Total				14,125,081	6.00%
Collateralized Loan Obligations						
395,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	3.159	4/23/2034	384,878	0.16%
250,000	AGL CLO 5 Ltd., Series 2020-5A, Class BR, 3-month LIBOR + 1.700%	USD	1.954	7/20/2034	246,599	0.10%
430,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.209	4/22/2034	414,609	0.18%
355,000	AIMCO CLO Ltd., Series 2017-AA, Class DR, 3-month LIBOR + 3.150%	USD	3.404	4/20/2034	344,992	0.15%
675,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	USD	3.154	4/20/2034	650,921	0.28%

Loomis Sayles Investment Grade Fixed Income Fund
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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
600,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	USD	1.904	7/20/2031	599,128	0.25%
405,000	Basswood Park CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.650%	USD	2.904	4/20/2034	392,709	0.17%
250,000	Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, 3-month LIBOR + 1.550%	USD	1.791	7/18/2030	249,795	0.11%
250,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3 Month Libor + 1.700%	USD	1.837	10/15/2034	248,607	0.11%
270,000	Carlyle U.S. CLO Ltd., Series 2021-9A, Class B, 3 Month Libor + 1.650%	USD	1.904	10/20/2034	269,806	0.11%
250,000	CIFC Funding Ltd., Series 2021-6A, Class B, 3 Month Libor + 1.650%	USD	1.855	10/15/2034	247,582	0.10%
455,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	USD	1.641	1/15/2031	452,841	0.19%
535,000	Elmwood CLO II Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 3.000%	USD	3.254	4/20/2034	517,393	0.22%
275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.104	1/20/2034	271,433	0.11%
250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3-month LIBOR + 1.650%	USD	1.908	10/25/2031	247,881	0.10%
250,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	USD	2.180	11/22/2031	248,757	0.11%
18,539	Halcyon Loan Advisors Funding Ltd., Series 2014-3A, Class B1R, 3-month LIBOR + 1.700%	USD	1.959	10/22/2025	18,544	0.01%
255,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	3.291	4/15/2034	250,563	0.11%
250,000	Magnetite XIV-R Ltd., Series 2015-14RA, Class B, 3 Month Libor + 1.600%	USD	1.841	10/18/2031	247,682	0.10%
530,000	Morgan Stanley Waton, Series 2022-16A, Class B, 3-month SOFR + 1.950%	USD	1.783	4/15/2035	530,000	0.22%
325,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.141	4/15/2034	318,795	0.14%
250,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.891	7/15/2034	248,956	0.11%
300,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	USD	1.711	4/16/2031	295,711	0.13%
250,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.748	10/17/2031	249,378	0.11%
250,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.948	10/17/2031	244,248	0.10%
250,000	Rad CLO Ltd., Series 2021-15A, Class B, 3 Month Libor + 1.650%	USD	1.897	1/20/2034	248,647	0.11%
360,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	USD	1.654	4/20/2034	350,236	0.15%
275,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3-month LIBOR + 3.250%	USD	3.504	4/20/2034	271,453	0.11%
310,000	Sixth Street CLO XVIII Ltd., Series 2021-18A, Class D, 3-month LIBOR + 2.900%	USD	3.154	4/20/2034	301,870	0.13%
255,000	Voya CLO Ltd., Series 2018-3A, Class B, 3-month LIBOR + 1.650%	USD	1.891	10/15/2031	252,087	0.11%
	Total				9,616,101	4.09%
Preferred Stocks						
250	2020 Cash Mandatory Exchangeable Trust		5.250		270,375	0.12%
1,095	Bank of America Corp., Series L		7.250		1,442,728	0.61%
213	Connecticut Light & Power Co. (The), Series 1949		2.200		10,437	0.00%
12,375	El Paso Energy Capital Trust I		4.750		610,706	0.26%
1,860	Union Electric Co.		4.500		180,439	0.08%
317	Wells Fargo & Co., Class A, Series L		7.500		428,622	0.18%
	Total				2,943,307	1.25%
Short-Term Investments						
3,053,063	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	3/1/2022	3,053,063	1.30%

Loomis Sayles Investment Grade Fixed Income Fund
Investments as of February 28, 2022 (Unaudited)

Total Investments	234,173,456	99.50%
Other assets less liabilities	1,187,299	0.50%
Net Assets	235,360,755	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America N.A.	03/03/2022	BRL B	3,431,000	\$ 612,996	\$ 665,994	\$ 52,998
Bank of America N.A.	03/03/2022	BRL S	3,431,000	596,167	665,994	(69,827)
Total						<u>\$ (16,829)</u>

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	6/21/2022	(41)	\$ (5,732,551)	\$ (5,794,453)	<u>\$ (61,902)</u>

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

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

Key to abbreviations:

BRL	Brazilian Real
INR	Indian Rupee
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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This report is not presented in accordance with Regulation S-X of the U.S. Securities and Exchange Commission.

Loomis Sayles Investment Grade Fixed Income Fund
Investments as of January 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						
300,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	274,098	0.11%
210,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	214,899	0.09%
315,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	308,592	0.13%
400,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	390,497	0.16%
100,000	Affirm Asset Securitization Trust, Series 2021-B, Class C	USD	1.400	8/17/2026	98,044	0.04%
1,302,702	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	1,408,729	0.59%
290,000	Air Lease Corp.	USD	3.125	12/1/2030	281,934	0.12%
196,000	Air Lease Corp.	USD	4.625	10/1/2028	209,721	0.09%
125,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	121,124	0.05%
1,160,000	Aker BP ASA	USD	3.750	1/15/2030	1,192,258	0.50%
200,000	Ally Financial, Inc.	USD	2.200	11/2/2028	190,582	0.08%
2,255,000	Ally Financial, Inc.	USD	4.125	2/13/2022	2,257,450	0.94%
200,000	Alpek SAB de CV	USD	3.250	2/25/2031	192,600	0.08%
2,680,000	Amazon.com, Inc.	USD	0.450	5/12/2024	2,622,103	1.10%
45,253	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	42,804	0.02%
100,000	American Credit Acceptance Receivables Trust, Series 2020-3, Class D	USD	2.400	6/15/2026	101,040	0.04%
335,000	American Credit Acceptance Receivables Trust, Series 2021-3, Class D	USD	1.340	11/15/2027	327,388	0.14%
100,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	99,824	0.04%
85,000	American Homes 4 Rent	USD	2.375	7/15/2031	80,631	0.03%
39,000	American International Group, Inc.	USD	4.125	2/15/2024	40,951	0.02%
1,250,000	American Tower Corp.	USD	1.875	10/15/2030	1,140,166	0.48%
50,000	American Tower Corp.	USD	2.100	6/15/2030	46,579	0.02%
230,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	236,839	0.10%
235,000	AmeriCredit Automobile Receivables Trust, Series 2021-1, Class D	USD	1.210	12/18/2026	229,358	0.10%
735,000	Anglo American Capital PLC	USD	2.875	3/17/2031	711,751	0.30%
990,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	1,141,857	0.48%
955,000	Antares Holdings LP	USD	3.750	7/15/2027	945,825	0.40%
272,791	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	260,891	0.11%
100,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	97,465	0.04%
675,000	Ares Capital Corp.	USD	2.875	6/15/2028	648,989	0.27%
635,000	Ares Capital Corp.	USD	3.200	11/15/2031	594,826	0.25%
490,000	Athene Global Funding	USD	1.608	6/29/2026	473,120	0.20%
975,000	Athene Global Funding	USD	1.716	1/7/2025	962,976	0.40%
650,000	AutoZone, Inc.	USD	4.000	4/15/2030	705,255	0.30%
225,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	216,237	0.09%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	103,877	0.04%
620,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class A	USD	2.360	3/20/2026	627,761	0.26%
100,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	USD	2.680	8/20/2026	100,941	0.04%
600,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	600,409	0.25%
1,065,000	Avnet, Inc.	USD	4.625	4/15/2026	1,140,468	0.48%
420,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	453,075	0.19%
345,000	BANK, Series 2021-BN35, Class AS	USD	2.457	6/15/2064	333,658	0.14%
370,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	342,800	0.14%
635,000	Bank of America Corp., (fixed rate to 12/20/2022, variable rate thereafter)	USD	3.004	12/20/2023	644,642	0.27%
1,244,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,291,953	0.54%
335,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	328,177	0.14%
235,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	217,801	0.09%
314,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	339,421	0.14%
536,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	575,280	0.24%
950,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	USD	2.279	11/24/2027	930,373	0.39%
555,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		523,975	0.22%
1,245,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	1,229,349	0.51%

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315,000	Barings BDC, Inc.	USD	3.300	11/23/2026	306,142	0.13%
20,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	18,957	0.01%
10,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	8,425	0.00%
5,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	4,019	0.00%
20,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	15,920	0.01%
5,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	4,481	0.00%
280,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	275,971	0.12%
430,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	430,289	0.18%
150,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	156,450	0.07%
465,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	496,519	0.21%
1,110,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	1,055,084	0.44%
415,000	BNP Paribas S.A.	USD	2.591	1/20/2028	412,037	0.17%
1,145,000	BNP Paribas S.A.	USD	2.824	1/26/2041	1,021,649	0.43%
1,040,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	1,094,118	0.46%
1,215,000	Boeing Co. (The)	USD	2.196	2/4/2026	1,194,265	0.50%
85,000	Boeing Co. (The)	USD	3.100	5/1/2026	86,345	0.04%
510,000	Boeing Co. (The)	USD	3.625	2/1/2031	524,126	0.22%
85,000	Boeing Co. (The)	USD	3.625	3/1/2048	78,665	0.03%
50,000	Boeing Co. (The)	USD	3.750	2/1/2050	48,538	0.02%
390,000	Boeing Co. (The)	USD	3.850	11/1/2048	375,803	0.16%
260,000	Boeing Co. (The)	USD	3.950	8/1/2059	249,021	0.10%
95,000	Boeing Co. (The)	USD	5.150	5/1/2030	106,919	0.04%
510,000	Boeing Co. (The)	USD	5.805	5/1/2050	641,231	0.27%
95,000	BPR Trust, Series 2021-NRD, Class B, 30-day Average SOFR + 2.124%	USD	2.174	12/15/2023	94,765	0.04%
105,000	BPR Trust, Series 2021-NRD, Class C, 30-day Average SOFR + 2.424%	USD	2.474	12/15/2023	104,743	0.04%
65,000	BPR Trust, Series 2021-NRD, Class D, 30-day Average SOFR + 3.723%	USD	3.773	12/15/2023	64,841	0.03%
200,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	203,174	0.09%
400,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	435,888	0.18%
6,412(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	1,174,054	0.49%
240,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	240,136	0.10%
159,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	160,097	0.07%
70,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	67,888	0.03%
240,000	Broadcom, Inc.	USD	3.187	11/15/2036	227,945	0.10%
85,000	Broadcom, Inc.	USD	4.300	11/15/2032	90,846	0.04%
155,939	Business Jet Securities LLC, Series 2021-1A, Class A	USD	2.162	4/15/2036	151,843	0.06%
605,000	Calpine Corp.	USD	3.750	3/1/2031	549,661	0.23%
100,000	CarMax Auto Owner Trust, Series 2021-3, Class D	USD	1.500	1/18/2028	97,260	0.04%
100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	99,963	0.04%
2,680,000	Caterpillar Financial Services Corp., MTN	USD	0.450	5/17/2024	2,615,427	1.09%
895,000	Caterpillar Financial Services Corp., MTN	USD	0.950	1/10/2024	887,631	0.37%
30,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	27,758	0.01%
565,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	544,519	0.23%
890,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	885,950	0.37%
2,210,000	Cemex SAB de CV	USD	3.875	7/11/2031	2,095,014	0.88%
310,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		311,059	0.13%
810,000	Centene Corp.	USD	2.500	3/1/2031	751,866	0.31%
155,000	Centene Corp.	USD	2.625	8/1/2031	145,046	0.06%
110,000	Centene Corp.	USD	3.000	10/15/2030	106,755	0.04%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	156,218	0.07%
2,335,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	2,065,568	0.86%
370,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	318,315	0.13%
195,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	178,611	0.07%
1,595,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	1,406,503	0.59%
165,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	175,558	0.07%
200,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	181,948	0.08%
10,000	Cigna Corp.	USD	7.875	5/15/2027	12,611	0.01%
459,223	CIM Trust, Series 2021-NR2, Class A1	USD	2.568	7/25/2059	455,434	0.19%
1,060,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	1,166,394	0.49%
80,000	Citigroup, Inc., (fixed rate to 6/03/2030, variable rate thereafter)	USD	2.572	6/3/2031	77,956	0.03%

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100,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	98,246	0.04%
215,000	Commercial Mortgage Pass Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	214,630	0.09%
120,063	Commonbond Student Loan Trust, Series 2019-AGS, Class B	USD	3.040	1/25/2047	121,108	0.05%
155,000	CommScope Technologies LLC	USD	5.000	3/15/2027	138,032	0.06%
250,000	CommScope, Inc.	USD	4.750	9/1/2029	239,483	0.10%
120,000	Continental Resources, Inc.	USD	2.875	4/1/2032	112,962	0.05%
353,000	Continental Resources, Inc.	USD	3.800	6/1/2024	362,051	0.15%
13,000	Continental Resources, Inc.	USD	4.500	4/15/2023	13,316	0.01%
585,000	Continental Resources, Inc.	USD	5.750	1/15/2031	666,847	0.28%
100,000	CoreVest American Finance Trust, Series 2021-1, Class C	USD	2.800	4/15/2053	96,055	0.04%
160,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	151,489	0.06%
100,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	99,376	0.04%
85,000	Corporate Office Properties LP	USD	2.750	4/15/2031	81,752	0.03%
200,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	154,104	0.06%
400,000	CPS Auto Receivables Trust, Series 2020-C, Class C	USD	1.710	8/17/2026	401,589	0.17%
370,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	374,448	0.16%
250,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	250,168	0.10%
260,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class C	USD	1.640	6/17/2030	254,196	0.11%
250,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	244,263	0.10%
640,000	Credit Agricole S.A.	USD	2.811	1/11/2041	568,949	0.24%
250,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	259,235	0.11%
100,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	97,010	0.04%
253,164	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	249,699	0.10%
100,000	Credit Suisse Mortgage Trust, Series 2021-RPL3, Class M2	USD	3.750	1/25/2060	105,010	0.04%
609,189	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	602,022	0.25%
1,415,000	Crown Castle International Corp.	USD	2.250	1/15/2031	1,325,377	0.55%
55,000	Crown Castle International Corp.	USD	3.300	7/1/2030	55,814	0.02%
400,000	CSC Holdings LLC	USD	4.625	12/1/2030	356,000	0.15%
240,625	DB Master Finance LLC, Series 2017-1A, Class A2II	USD	4.030	11/20/2047	248,259	0.10%
355,000	DB Master Finance LLC, Series 2021-1A, Class A2II	USD	2.493	11/20/2051	347,447	0.15%
240,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	226,800	0.09%
125,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	158,125	0.07%
155,000	Dell Equipment Finance Trust, Series 2020-2, Class D	USD	1.920	3/23/2026	155,450	0.07%
265,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	256,225	0.11%
400,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	388,760	0.16%
190,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	188,466	0.08%
835,000	DISH Network Corp.	USD	3.375	8/15/2026	777,209	0.33%
163,508	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	170,174	0.07%
98,000	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	101,101	0.04%
605,425	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A2I	USD	2.662	4/25/2051	598,594	0.25%
145,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	148,089	0.06%
100,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	101,799	0.04%
340,000	Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.450	1/16/2029	336,939	0.14%
690,000	Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.390	3/15/2029	670,473	0.28%
115,000	DT Auto Owner Trust, Series 2021-2A, Class C	USD	1.500	2/16/2027	112,765	0.05%
690,000	DT Auto Owner Trust, Series 2021-3A, Class D	USD	1.310	5/17/2027	669,892	0.28%
95,000	Edison International	USD	4.950	4/15/2025	102,277	0.04%
376,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	383,712	0.16%
404,000	Enbridge Energy Partners LP	USD	7.375	10/15/2045	591,028	0.25%

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280,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	272,300	0.11%
370,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	358,456	0.15%
588,000	Energy Transfer LP	USD	5.000	5/15/2044	613,649	0.26%
40,000	EQT Corp.	USD	3.125	5/15/2026	39,100	0.02%
385,000	EQT Corp.	USD	3.625	5/15/2031	381,150	0.16%
100,000	EQT Corp.	USD	3.900	10/1/2027	100,678	0.04%
75,000	EQT Corp.	USD	5.000	1/15/2029	78,938	0.03%
1,325,000	Equinix, Inc.	USD	1.450	5/15/2026	1,277,716	0.53%
885,000	Equinix, Inc.	USD	2.000	5/15/2028	845,037	0.35%
1,175,000	Equinix, Inc.	USD	2.150	7/15/2030	1,100,261	0.46%
562,000	ERAC USA Finance LLC	USD	6.700	6/1/2034	755,333	0.32%
315,000	Exeter Automobile Receivables Trust, Series 2019-4A, Class D	USD	2.580	9/15/2025	319,377	0.13%
150,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	146,439	0.06%
495,000	Exeter Automobile Receivables Trust, Series 2021-3A, Class D	USD	1.550	6/15/2027	482,606	0.20%
180,000	Expedia Group, Inc.	USD	2.950	3/15/2031	173,126	0.07%
1,130,000	Expedia Group, Inc.	USD	3.250	2/15/2030	1,127,406	0.47%
535,000	Expedia Group, Inc.	USD	3.800	2/15/2028	555,313	0.23%
98,900,000	Export-Import Bank of Korea	INR	4.890	8/9/2023	1,305,550	0.55%
19,600,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	263,941	0.11%
139,144	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	USD	1.807	7/15/2038	139,060	0.06%
99,388	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.357	7/15/2038	99,329	0.04%
166,397	Federal Home Loan Mortgage Corp., REMIC, Series 2912, Class EH	USD	5.500	1/15/2035	187,917	0.08%
235,000	First Investors Auto Owner Trust, Series 2019-1A, Class D	USD	3.550	4/15/2025	239,485	0.10%
285,000	First Investors Auto Owner Trust, Series 2021-1A, Class D	USD	1.620	3/15/2027	281,595	0.12%
200,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	212,500	0.09%
260,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	248,831	0.10%
205,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	194,787	0.08%
105,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	100,272	0.04%
165,000	Flagship Credit Auto Trust, Series 2021-1, Class D	USD	1.270	3/15/2027	162,488	0.07%
175,000	Flagship Credit Auto Trust, Series 2021-2, Class D	USD	1.590	6/15/2027	170,506	0.07%
210,000	Flagship Credit Auto Trust, Series 2021-3, Class D	USD	1.650	9/15/2027	203,719	0.09%
260,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	261,625	0.11%
1,763	FNMA, 6-month LIBOR + 1.460%	USD	1.585	2/1/2037	1,800	0.00%
7,313	FNMA, 12-month LIBOR + 1.811%	USD	2.069	9/1/2036	7,688	0.00%
1,125,000	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	USD	0.300	8/15/2025	1,113,684	0.47%
615,000	Ford Motor Co.	USD	3.250	2/12/2032	585,074	0.24%
270,000	Foursight Capital Automobile Receivables Trust, Series 2021-1, Class D	USD	1.320	3/15/2027	261,892	0.11%
170,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	165,442	0.07%
100,000	Freedom Financial Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	99,724	0.04%
215,000	Freedom Financial Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	209,425	0.09%
500,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	577,435	0.24%
100,000	FRTKL, Series 2021-SFR1, Class E1	USD	2.372	9/17/2038	97,052	0.04%
100,000	FRTKL, Series 2021-SFR1, Class E2	USD	2.522	9/17/2038	97,036	0.04%
425,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	409,310	0.17%
565,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	537,387	0.22%
204,371	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	205,913	0.09%
510,000	GE Capital Funding LLC	USD	4.550	5/15/2032	576,983	0.24%
241,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	274,870	0.12%
1,614,000	General Motors Co.	USD	5.200	4/1/2045	1,855,876	0.78%
250,000	General Motors Co.	USD	6.250	10/2/2043	319,295	0.13%
315,000	General Motors Financial Co., Inc.	USD	1.050	3/8/2024	309,935	0.13%
425,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	395,306	0.17%
552,000	Georgia-Pacific LLC	USD	7.250	6/1/2028	698,716	0.29%
1,250,000	Glencore Funding LLC	USD	2.500	9/1/2030	1,170,162	0.49%
645,000	Glencore Funding LLC	USD	2.850	4/27/2031	616,517	0.26%
190,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	183,536	0.08%

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250,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	254,370	0.11%
285,000	GLS Auto Receivables Trust, Series 2021-2A, Class D	USD	1.420	4/15/2027	278,746	0.12%
766,837	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	USD	1.840	9/16/2024	771,445	0.32%
425,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	USD	0.350	10/16/2025	421,373	0.18%
840,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	USD	0.510	4/16/2026	831,209	0.35%
115,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.550	3/5/2033	116,050	0.05%
125,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	121,927	0.05%
125,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	USD	4.383	1/10/2047	127,856	0.05%
185,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	183,512	0.08%
99,500	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	96,883	0.04%
360,000	Hasbro, Inc.	USD	6.600	7/15/2028	434,072	0.18%
195,000	HCA, Inc.	USD	3.500	9/1/2030	194,101	0.08%
1,192,000	HCA, Inc.	USD	4.500	2/15/2027	1,283,382	0.54%
240,000	HCA, Inc.	USD	5.250	6/15/2049	282,750	0.12%
505,000	Hess Corp.	USD	5.600	2/15/2041	604,941	0.25%
94,863	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	91,065	0.04%
414,050	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	400,714	0.17%
214,508	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	205,792	0.09%
1,300,000	Honda Auto Receivables Owner Trust, Series 2020-1, Class A4	USD	1.630	10/21/2026	1,308,604	0.55%
670,000	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	USD	0.270	4/21/2025	664,009	0.28%
330,000	Honda Auto Receivables Owner Trust, Series 2021-2, Class A3	USD	0.330	8/15/2025	326,000	0.14%
150,000	HPEFS Equipment Trust, Series 2019-1A, Class C	USD	2.490	9/20/2029	150,841	0.06%
115,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	112,927	0.05%
180,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	171,098	0.07%
55,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	54,587	0.02%
25,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	25,400	0.01%
485,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	456,720	0.19%
22,620,000	International Finance Corp.	INR	5.850	11/25/2022	303,732	0.13%
99,984	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.186	6/17/2037	100,000	0.04%
25,019	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.256	7/17/2037	24,984	0.01%
130,000	Jabil, Inc.	USD	1.700	4/15/2026	126,900	0.05%
375,000	Jabil, Inc.	USD	3.600	1/15/2030	389,863	0.16%
330,000	Jabil, Inc.	USD	3.950	1/12/2028	351,299	0.15%
225,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	219,555	0.09%
185,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	181,363	0.08%
733,000	Jefferies Group LLC	USD	6.250	1/15/2036	927,328	0.39%
220,000	John Deere Capital Corp., MTN	USD	0.900	1/10/2024	218,041	0.09%
340,000	John Deere Capital Corp., MTN	USD	1.250	1/10/2025	336,046	0.14%
1,619,000	JPMorgan Chase & Co.	USD	4.125	12/15/2026	1,745,168	0.73%
220,000	JPMorgan Chase & Co., (fixed rate to 10/15/2029, variable rate thereafter)	USD	2.739	10/15/2030	218,810	0.09%
740,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	675,443	0.28%
470,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	454,694	0.19%
174,279	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	173,063	0.07%
420,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.363	12/15/2047	421,975	0.18%
39,000	Koninklijke Ahold Delhaize NV	USD	5.700	10/1/2040	51,195	0.02%
815,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	854,568	0.36%
245,628	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	245,759	0.10%

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99,904	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	100,023	0.04%
528,650	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	533,314	0.22%
485,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	USD	3.250	9/25/2059	501,503	0.21%
270,149	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	266,144	0.11%
40,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	41,948	0.02%
450,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	481,860	0.20%
130,000	Livongo Health, Inc.	USD	0.875	6/1/2025	138,059	0.06%
200,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	145,056	0.06%
357,169	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	USD	2.636	10/15/2046	353,558	0.15%
100,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	97,655	0.04%
105,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	102,303	0.04%
165,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	159,296	0.07%
40,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	39,242	0.02%
295,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	289,906	0.12%
250,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	244,860	0.10%
211,000	Masco Corp.	USD	6.500	8/15/2032	269,684	0.11%
104,000	Masco Corp.	USD	7.750	8/1/2029	136,077	0.06%
510,000	MDC Holdings, Inc.	USD	6.000	1/15/2043	596,812	0.25%
200,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	1.907	11/15/2038	199,759	0.08%
265,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	264,030	0.11%
260,000	Meritage Homes Corp.	USD	3.875	4/15/2029	261,625	0.11%
122,592	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	111,076	0.05%
247,869(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	1,196,640	0.50%
126,583(††)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	645,838	0.27%
1,435,000	Mexico Government International Bond	USD	3.771	5/24/2061	1,227,599	0.51%
930,000	Mexico Government International Bond	USD	4.280	8/14/2041	910,740	0.38%
1,050,000	Microchip Technology, Inc.	USD	0.972	2/15/2024	1,028,054	0.43%
295,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	286,847	0.12%
120,000	Micron Technology, Inc.	USD	4.663	2/15/2030	132,653	0.06%
155,000	Micron Technology, Inc.	USD	5.327	2/6/2029	176,610	0.07%
455,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	483,437	0.20%
482,000	Morgan Stanley	USD	3.950	4/23/2027	513,553	0.21%
1,205,000	Morgan Stanley, (fixed rate to 2/13/2031, variable rate thereafter), MTN	USD	1.794	2/13/2032	1,101,569	0.46%
953,000	Morgan Stanley, GMTN	USD	4.350	9/8/2026	1,029,557	0.43%
1,727,000	Morgan Stanley, MTN	USD	6.250	8/9/2026	2,007,962	0.84%
100,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	99,270	0.04%
55,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	USD	4.763	10/15/2046	54,372	0.02%
495,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30, Class C	USD	4.107	9/15/2049	482,849	0.20%
9,419	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	USD	2.565	7/25/2035	8,655	0.00%
82,707	MVW LLC, Series 2021-1WA, Class C	USD	1.940	1/22/2041	81,205	0.03%
1,488,000	National Life Insurance Co.	USD	10.500	9/15/2039	2,349,314	0.98%
300,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	292,192	0.12%
655,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	631,621	0.26%
15,000	Navient Corp.	USD	5.000	3/15/2027	14,526	0.01%
95,000	Navient Corp.	USD	5.875	10/25/2024	98,549	0.04%
110,000	Navient Corp.	USD	6.750	6/15/2026	116,279	0.05%
84,000	Navient Corp., MTN	USD	5.625	8/1/2033	75,241	0.03%
6,000	Navient Corp., MTN	USD	6.125	3/25/2024	6,249	0.00%
53,652	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	53,232	0.02%
253,574	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	249,637	0.10%
135,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	131,721	0.06%
100,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	94,698	0.04%
195,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	186,293	0.08%
80,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	76,200	0.03%
70,000	Netflix, Inc.	USD	4.875	4/15/2028	77,007	0.03%
845,000	Netflix, Inc.	USD	4.875	6/15/2030	941,161	0.39%

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30,000	Netflix, Inc.	USD	5.375	11/15/2029	34,304	0.01%
100,000	Netflix, Inc.	USD	5.875	11/15/2028	115,875	0.05%
170,000	Netflix, Inc.	USD	6.375	5/15/2029	202,938	0.08%
1,560,000	NLV Financial Corp.	USD	7.500	8/15/2033	2,037,812	0.85%
165,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	159,951	0.07%
240,000	Occidental Petroleum Corp.	USD	4.100	2/15/2047	219,432	0.09%
275,000	Occidental Petroleum Corp.	USD	4.200	3/15/2048	255,750	0.11%
20,000	Occidental Petroleum Corp.	USD	4.400	8/15/2049	19,000	0.01%
40,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	38,560	0.02%
45,000	Occidental Petroleum Corp.	USD	4.625	6/15/2045	43,597	0.02%
1,286,000	Old Republic International Corp.	USD	4.875	10/1/2024	1,375,620	0.58%
145,000	OneMain Financial Issuance Trust, Series 2018-2A, Class B	USD	3.890	3/14/2033	149,377	0.06%
240,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	235,418	0.10%
43,000	ONEOK Partners LP	USD	6.200	9/15/2043	52,199	0.02%
110,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	107,460	0.04%
600,000	Oracle Corp.	USD	3.950	3/25/2051	565,417	0.24%
525,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	499,343	0.21%
395,000	Ovintiv, Inc.	USD	6.500	8/15/2034	492,280	0.21%
40,000	Ovintiv, Inc.	USD	7.375	11/1/2031	51,208	0.02%
778,000	Owens Corning	USD	7.000	12/1/2036	1,066,980	0.45%
510,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	484,301	0.20%
1,920,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	1,982,567	0.83%
110,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	105,252	0.04%
140,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	134,410	0.06%
175,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	149,068	0.06%
225,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	212,933	0.09%
290,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	271,796	0.11%
310,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	304,811	0.13%
130,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	229,829	0.10%
260,000	Peloton Interactive, Inc.	USD	0.000-1.734	2/15/2026	222,526	0.09%
780,000	Pertamina Persero PT	USD	6.450	5/30/2044	947,110	0.40%
300,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	285,912	0.12%
5,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	4,933	0.00%
27,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	2.850	1/31/2023	27,349	0.01%
55,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	56,122	0.02%
10,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	9,661	0.00%
455,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	450,968	0.19%
45,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	45,868	0.02%
170,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	172,665	0.07%
135,000	Progress Residential Trust, Series 2019-SFR1, Class E	USD	4.466	8/17/2035	134,353	0.06%
235,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	227,188	0.10%
100,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	96,369	0.04%
100,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	96,036	0.04%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	96,362	0.04%
100,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	96,568	0.04%
120,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	114,932	0.05%
150,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	145,359	0.06%
100,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	96,351	0.04%
165,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	153,900	0.06%
100,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	93,005	0.04%
100,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	94,015	0.04%
430,697	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	425,852	0.18%
172,155	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	169,767	0.07%
342,538	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	338,765	0.14%
121,497	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	120,611	0.05%
403,621	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	402,349	0.17%
1,226,000	PulteGroup, Inc.	USD	6.000	2/15/2035	1,518,891	0.64%

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350,000	RBS Commercial Funding Trust, Series 2013-GSP, Class A	USD	3.834	1/15/2032	358,961	0.15%
375,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	356,612	0.15%
330,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	308,514	0.13%
995,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	931,609	0.39%
865,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	809,380	0.34%
110,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	106,732	0.04%
498,752	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	481,527	0.20%
450,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	457,195	0.19%
200,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class C	USD	4.110	12/15/2025	204,909	0.09%
225,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	227,219	0.10%
315,000	Santander Drive Auto Receivables Trust, Series 2021-1, Class D	USD	1.130	11/16/2026	312,030	0.13%
400,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class D	USD	1.350	7/15/2027	394,075	0.16%
485,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class D	USD	1.330	9/15/2027	477,870	0.20%
385,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	354,762	0.15%
200,000	Shimao Group Holdings Ltd.	USD	4.750	7/3/2022	125,592	0.05%
200,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	87,004	0.04%
200,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	92,384	0.04%
200,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	95,928	0.04%
82,286	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class C	USD	3.120	5/20/2036	82,397	0.03%
57,007	Sierra Timeshare Receivables Funding LLC, Series 2019-3A, Class C	USD	3.000	8/20/2036	56,776	0.02%
61,002	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	60,429	0.03%
200,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	166,030	0.07%
525,108	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	503,649	0.21%
171,597	SMB Private Education Loan Trust, Series 2018-C, Class A2A	USD	3.630	11/15/2035	176,722	0.07%
604,285	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	606,516	0.25%
195,000	SMB Private Education Loan Trust, Series 2021-A, Class A2A2, 1-month LIBOR + 0.730%	USD	0.840	1/15/2053	195,810	0.08%
210,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	204,730	0.09%
1,685,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	1,671,696	0.70%
1,000,000	SoFi Consumer Loan Program Trust, Series 2019-3, Class C	USD	3.350	5/25/2028	1,008,348	0.42%
110,000	SoFi Consumer Loan Program Trust, Series 2019-4, Class C	USD	2.840	8/25/2028	111,403	0.05%
100,000	SoFi Professional Loan Program LLC, Series 2017-A, Class C	USD	4.430	3/26/2040	102,689	0.04%
210,000	Southwest Airlines Co.	USD	1.250	5/1/2025	286,130	0.12%
65,000	Southwestern Energy Co.	USD	4.750	2/1/2032	64,890	0.03%
555,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	546,332	0.23%
100,000	T-Mobile USA, Inc.	USD	2.400	3/15/2029	96,751	0.04%
180,000	T-Mobile USA, Inc.	USD	2.700	3/15/2032	172,354	0.07%
620,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	609,212	0.25%
305,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	297,537	0.12%
1,120,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	1,173,893	0.49%
460,000	Taco Bell Funding LLC, Series 2021-1A, Class A2II	USD	2.294	8/25/2051	440,748	0.18%
125,000	Tapestry, Inc.	USD	3.050	3/15/2032	120,577	0.05%
545,000	TD SYNEX Corp.	USD	1.750	8/9/2026	526,171	0.22%
600,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	533,400	0.22%
150,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	153,000	0.06%
390,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	314,964	0.13%
240,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	232,200	0.10%
200,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	194,000	0.08%
245,567	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	235,560	0.10%
394,800	Textainer Marine Containers VII Ltd., Series 2021-2A, Class A	USD	2.230	4/20/2046	387,719	0.16%

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of January 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,125,000	Textron, Inc.	USD	3.000	6/1/2030	1,129,337	0.47%
267,525	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	255,042	0.11%
145,000	Time Warner Cable LLC	USD	5.500	9/1/2041	163,727	0.07%
200,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	90,506	0.04%
200,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	90,764	0.04%
850,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	882,937	0.37%
390,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	386,670	0.16%
115,000	Towd Point Mortgage Trust, Series 2011-1, Class M1	USD	3.750	10/25/2056	118,398	0.05%
120,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	124,188	0.05%
240,000	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	242,974	0.10%
319,207	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	323,986	0.14%
731,266	Toyota Auto Receivables Owner Trust, Series 2019-B, Class A3	USD	2.570	8/15/2023	735,587	0.31%
570,895	Toyota Auto Receivables Owner Trust, Series 2020-A, Class A3	USD	1.660	5/15/2024	573,725	0.24%
285,000	Travel & Leisure Co.	USD	4.500	12/1/2029	275,113	0.12%
65,000	Travel & Leisure Co.	USD	4.625	3/1/2030	63,619	0.03%
10,000	Travel & Leisure Co.	USD	6.000	4/1/2027	10,400	0.00%
10,000	Travel & Leisure Co.	USD	6.625	7/31/2026	10,675	0.00%
515,688	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	497,733	0.21%
630,000	TSMC Arizona Corp.	USD	2.500	10/25/2031	621,533	0.26%
185,000	Twitter, Inc.	USD	0.000	3/15/2026	163,725	0.07%
192,091	U.S. Airways Pass Through Trust, Series 2011-1, Class A	USD	7.125	4/22/2025	199,098	0.08%
420,255	U.S. Airways Pass Through Trust, Series 2012-2A, Class A	USD	4.625	12/3/2026	414,412	0.17%
1,760,000	U.S. Department of Housing and Urban Development, Series A	USD	2.450	8/1/2022	1,777,002	0.74%
5,045,000	U.S. Treasury Note	USD	0.125	12/31/2022	5,015,242	2.10%
3,205,000	U.S. Treasury Note	USD	0.125	4/30/2023	3,173,826	1.33%
2,500,000	U.S. Treasury Note	USD	0.125	8/31/2023	2,463,379	1.03%
4,890,000	U.S. Treasury Note	USD	0.500	11/30/2023	4,832,504	2.02%
245,000	Uber Technologies, Inc.	USD	0.000-1.922	12/15/2025	228,761	0.10%
210,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	203,700	0.09%
375,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	399,300	0.17%
65,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.815	5/10/2063	62,825	0.03%
41,796	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	41,820	0.02%
540,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	563,489	0.24%
230,093	United Airlines Pass Through Trust, Series 2016-2, Class B	USD	3.650	4/7/2027	226,701	0.09%
437,535	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	469,616	0.20%
40,000	United Airlines, Inc.	USD	4.375	4/15/2026	39,704	0.02%
60,000	United Airlines, Inc.	USD	4.625	4/15/2029	59,368	0.02%
174,612	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	173,695	0.07%
391,719	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	383,083	0.16%
85,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	81,768	0.03%
121,610	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	120,256	0.05%
309,422	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	305,041	0.13%
278,227	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	275,495	0.12%
199,903	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	198,091	0.08%
398,826	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	393,274	0.16%
198,375	Wave Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	195,344	0.08%
110,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.305	7/15/2046	108,702	0.05%
155,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	USD	4.020	8/15/2050	157,123	0.07%
263,675	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	253,114	0.11%
99,500	Wendy's Funding LLC, Series 2021-1A, Class A2II	USD	2.775	6/15/2051	96,978	0.04%
55,000	Western Digital Corp.	USD	2.850	2/1/2029	53,079	0.02%
35,000	Western Digital Corp.	USD	3.100	2/1/2032	33,410	0.01%
85,000	Western Midstream Operating LP	USD	4.550	2/1/2030	88,613	0.04%
195,000	Western Midstream Operating LP	USD	5.300	3/1/2048	215,475	0.09%
35,000	Western Midstream Operating LP	USD	5.450	4/1/2044	38,675	0.02%
25,000	Western Midstream Operating LP	USD	5.500	8/15/2048	27,625	0.01%
120,000	Western Midstream Operating LP	USD	5.750	2/1/2050	131,651	0.06%

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of January 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
125,000	Westlake Automobile Receivables Trust, Series 2020-3A, Class D	USD	1.650	2/17/2026	124,255	0.05%
275,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class D	USD	1.230	12/15/2026	268,702	0.11%
137,000	WestRock MWV LLC	USD	7.550	3/1/2047	207,396	0.09%
104,000	WestRock MWV LLC	USD	8.200	1/15/2030	140,537	0.06%
88,931	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.513	3/15/2044	44,537	0.02%
145,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.503	8/15/2046	142,782	0.06%
175,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	176,423	0.07%
655,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	USD	4.204	11/15/2047	646,014	0.27%
392,000	Williams Cos., Inc. (The)	USD	3.350	8/15/2022	394,851	0.17%
1,085,000	World Omni Auto Receivables Trust, Series 2021-B, Class A3	USD	0.420	6/15/2026	1,071,640	0.45%
	Total				202,901,451	84.85%

Common Stocks

2,938	Abbott Laboratories				374,478	0.16%
3,551	AbbVie, Inc.				486,096	0.20%
1,087	Accenture PLC, Class A				384,341	0.16%
1,500	American Tower Corp.				377,250	0.16%
864	Anthem, Inc.				381,015	0.16%
2,853	Apple, Inc.				498,647	0.21%
871	Automatic Data Processing, Inc.				179,574	0.07%
422	BlackRock, Inc.				347,281	0.15%
5,693	Bristol-Myers Squibb Co.				369,419	0.15%
380	Broadcom, Inc.				222,634	0.09%
3,866	Chevron Corp.				507,722	0.21%
7,297	Cisco Systems, Inc.				406,224	0.17%
7,765	Coca-Cola Co. (The)				473,743	0.20%
9,408	Comcast Corp., Class A				470,306	0.20%
15,881	Corning, Inc.				667,637	0.28%
1,731	Cummins, Inc.				382,343	0.16%
1,142	Deere & Co.				429,849	0.18%
4,100	Duke Energy Corp.				430,746	0.18%
743	Home Depot, Inc. (The)				272,666	0.11%
2,286	Johnson & Johnson				393,855	0.16%
1,300	Lockheed Martin Corp.				505,869	0.21%
4,043	Merck & Co., Inc.				329,424	0.14%
1,216	Microsoft Corp.				378,152	0.16%
4,106	Morgan Stanley				421,029	0.18%
7,721	Newmont Corp.				472,294	0.20%
4,807	NextEra Energy, Inc.				375,523	0.16%
2,794	Procter & Gamble Co. (The)				448,297	0.19%
3,659	Starbucks Corp.				359,753	0.15%
8,164	T-Mobile US, Inc.				883,100	0.37%
1,254	Texas Instruments, Inc.				225,080	0.09%
1,688	Union Pacific Corp.				412,800	0.17%
1,919	United Parcel Service, Inc., Class B				388,041	0.16%
548	UnitedHealth Group, Inc.				258,968	0.11%
2,770	Walmart, Inc.				387,274	0.16%
11,003	Williams Cos., Inc. (The)				329,430	0.14%
	Total				14,230,860	5.95%

Collateralized Loan Obligations

395,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	3.159	4/23/2034	390,838	0.16%
430,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.209	4/22/2034	422,084	0.18%
355,000	AIMCO CLO Ltd., Series 2017-AA, Class DR, 3-month LIBOR + 3.150%	USD	3.404	4/20/2034	350,264	0.15%
675,000	AIMCO CLO Ltd., Series 2021-14A, Class D, 3-month LIBOR + 2.900%	USD	3.154	4/20/2034	660,893	0.28%
600,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	USD	1.904	7/20/2031	600,077	0.25%
405,000	Basswood Park CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.650%	USD	2.904	4/20/2034	397,319	0.17%
455,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	USD	1.641	1/15/2031	455,074	0.19%
535,000	Elmwood CLO II Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 3.000%	USD	3.254	4/20/2034	534,191	0.22%
275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.104	1/20/2034	273,175	0.11%

Loomis Sayles Investment Grade Fixed Income Fund
Investments as of January 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3-month LIBOR + 1.650%	USD	1.908	10/25/2031	250,017	0.10%
250,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	USD	1.860	11/22/2031	250,016	0.10%
18,539	Halcyon Loan Advisors Funding Ltd., Series 2014-3A, Class B1R, 3-month LIBOR + 1.700%	USD	1.959	10/22/2025	18,556	0.01%
255,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	3.291	4/15/2034	254,363	0.11%
625,000	Madison Park Funding X Ltd., Series 2012-10A, Class BR3, 3-month LIBOR + 1.600%	USD	1.854	1/20/2029	625,367	0.26%
325,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.141	4/15/2034	322,799	0.14%
250,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.891	7/15/2034	250,433	0.10%
300,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	USD	1.711	4/16/2031	298,592	0.12%
250,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.748	10/17/2031	250,052	0.10%
250,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.948	10/17/2031	247,704	0.10%
360,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	USD	1.654	4/20/2034	353,498	0.15%
275,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3-month LIBOR + 3.250%	USD	3.504	4/20/2034	275,097	0.12%
310,000	Sixth Street CLO XVIII Ltd., Series 2021-18A, Class D, 3-month LIBOR + 2.900%	USD	3.154	4/20/2034	305,368	0.13%
255,000	Voya CLO Ltd., Series 2018-3A, Class B, 3-month LIBOR + 1.650%	USD	1.891	10/15/2031	254,740	0.11%
	Total				8,040,517	3.36%
Preferred Stocks						
250	2020 Cash Mandatory Exchangeable Trust		5.250		248,649	0.10%
1,095	Bank of America Corp., Series L		7.250		1,541,760	0.65%
213	Connecticut Light & Power Co. (The), Series 1949		2.200		10,627	0.00%
12,375	El Paso Energy Capital Trust I		4.750		618,007	0.26%
1,860	Union Electric Co.		4.500		187,525	0.08%
317	Wells Fargo & Co., Class A, Series L		7.500		451,443	0.19%
	Total				3,058,011	1.28%
Short-Term Investments						
10,314,895	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	2/1/2022	10,314,895	4.31%
	Total Investments				238,545,734	99.75%
	Other assets less liabilities				590,292	0.25%
	Net Assets				239,136,026	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	03/03/2022	BRL B	3,431,000	\$ 612,995	\$ 641,506	\$ 28,511
Bank of America, N.A.	03/03/2022	BRL S	3,431,000	596,166	641,506	(45,340)
Total						\$ (16,829)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Note	3/22/2022	(77)	\$ (11,223,955)	\$ (10,997,766)	\$ 226,189

(†) Amount shown represents units. One unit represents a principal amount of 1,000.
(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL Brazilian Real

Loomis Sayles Investment Grade Fixed Income Fund

Investments as of January 31, 2022 (Unaudited)

INR Indian Rupee
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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