

Loomis Sayles Strategic Income Fund

Investments as of August 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
7,878,355	510 Asset Backed Trust, Series 2021-NPL1, Class A1	2.240	6/25/2061	7,256,745	0.19%
4,150,000	Adani Ports & Special Economic Zone Ltd.	3.100	2/2/2031	3,265,718	0.09%
14,685,000	Adani Ports & Special Economic Zone Ltd.	4.200	8/4/2027	13,493,396	0.36%
1,650,000	Agile Group Holdings Ltd.	5.500	4/21/2025	660,809	0.02%
1,120,000	Agile Group Holdings Ltd.	5.500	5/17/2026	433,350	0.01%
1,225,000	Agile Group Holdings Ltd.	5.750	1/2/2025	500,633	0.01%
6,150,000	Agile Group Holdings Ltd.	6.050	10/13/2025	2,390,198	0.06%
14,196,233	Air Canada Pass Through Trust, Series 2020-2A	5.250	10/1/2030	13,770,488	0.36%
10,600,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	4.650		9,215,203	0.24%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	5.250		2,814,348	0.07%
12,155,000	Aker BP ASA	4.000	1/15/2031	10,972,078	0.29%
6,000,000	Ally Financial, Inc.	8.000	11/1/2031	6,676,736	0.18%
8,200,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	4.700		6,764,624	0.18%
7,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	4.700		5,826,239	0.15%
19,452,825	Alta Wind Holdings LLC	7.000	6/30/2035	19,717,240	0.52%
1,234,662	American Airlines Pass Through Trust, Series 2016-3, Class B	3.750	4/15/2027	1,080,231	0.03%
695,632	American Airlines Pass Through Trust, Series 2017-2, Class B	3.700	4/15/2027	614,938	0.02%
495,000	Antares Holdings LP	2.750	1/15/2027	410,272	0.01%
585,000	Antares Holdings LP	3.750	7/15/2027	489,447	0.01%
20,000,000	Antares Holdings LP	8.500	5/18/2025	20,908,669	0.55%
4,919,208	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	2.950	11/16/2041	4,100,029	0.11%
3,153,185	Apollo Aviation Securitization Equity Trust, Series 2021-2A, Class B	3.538	1/15/2047	2,501,583	0.07%
22,016,000	ArcelorMittal S.A.	6.750	3/1/2041	21,841,010	0.57%
11,555,000	Ares Capital Corp.	3.200	11/15/2031	9,012,743	0.24%
13,380,000	Ashland LLC	3.375	9/1/2031	10,977,294	0.29%
1,530,000	Ashtead Capital, Inc.	5.500	8/11/2032	1,501,196	0.04%
3,965,000	Athene Global Funding	1.716	1/7/2025	3,670,111	0.10%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	3.040	9/22/2025	6,827,941	0.18%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	3.340	8/20/2026	4,414,725	0.12%
10,205,000	Avnet, Inc.	5.500	6/1/2032	9,791,510	0.26%
11,880,000	Avon Products, Inc.	8.450	3/15/2043	11,761,200	0.31%
11,885,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	4.375		8,916,646	0.23%
9,000,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	7,215,842	0.19%
5,955,000	Barings BDC, Inc.	3.300	11/23/2026	5,155,531	0.14%
1,945,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,344,501	0.04%
14,285,000	Bausch Health Cos., Inc.	5.000	1/30/2028	5,356,875	0.14%
425,000	Bausch Health Cos., Inc.	5.000	2/15/2029	165,750	0.00%
3,045,000	Bausch Health Cos., Inc.	5.250	1/30/2030	1,126,650	0.03%
9,810,000	Bausch Health Cos., Inc.	5.250	2/15/2031	3,771,455	0.10%
465,000	Bausch Health Cos., Inc.	6.250	2/15/2029	175,538	0.00%
765,000	Bausch Health Cos., Inc.	7.000	1/15/2028	294,525	0.01%
335,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	3.275	6/5/2036	304,082	0.01%
315,000	Bentley Systems, Inc.	0.375	7/1/2027	258,300	0.01%
5,925,000	Bilibili, Inc.	0.500	12/1/2026	4,132,688	0.11%
8,280,000	BioMarin Pharmaceutical, Inc.	0.599	8/1/2024	8,521,683	0.22%
27,195,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	28,245,234	0.74%
5,770,000	Block, Inc.	3.500	6/1/2031	4,747,152	0.13%
1,995,000	Boeing Co. (The)	3.625	3/1/2048	1,379,739	0.04%
2,385,000	Boeing Co. (The)	3.750	2/1/2050	1,708,996	0.05%
4,190,000	Boeing Co. (The)	3.825	3/1/2059	2,897,209	0.08%
415,000	Boeing Co. (The)	3.850	11/1/2048	294,832	0.01%
6,000,000	Boeing Co. (The)	3.900	5/1/2049	4,371,906	0.12%
3,230,000	Boeing Co. (The)	5.150	5/1/2030	3,179,000	0.08%
7,375,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	9.167	12/15/2023	6,990,250	0.18%
1,320,000	Braskem Netherlands Finance BV	4.500	1/31/2030	1,171,500	0.03%
6,735,000	Braskem Netherlands Finance BV	5.875	1/31/2050	5,489,025	0.14%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	2.090	7/15/2024	956,559	0.03%
6,855,000	Broadcom, Inc.	4.150	11/15/2030	6,252,465	0.16%
125,000	Cable One, Inc.	6.042	3/15/2026	102,250	0.00%
8,555,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1	2.239	3/28/2029	7,835,962	0.21%
8,710,000	Carnival Corp.	5.750	3/1/2027	6,772,025	0.18%

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6,065,000	Carnival Corp.	6.000	5/1/2029	4,598,180	0.12%
1,370,638	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A				
		2.741	8/15/2041	1,218,049	0.03%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	26,095,614	0.69%
16,130,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	2/1/2032	13,342,736	0.35%
1,480,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	1,331,816	0.04%
1,735,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	1,505,477	0.04%
18,245,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	15,324,650	0.40%
400,000	CDW LLC/CDW Finance Corp.	4.250	4/1/2028	370,276	0.01%
2,825,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	2,815,929	0.07%
2,080,000	Celanese U.S. Holdings LLC	6.379	7/15/2032	2,064,834	0.05%
39,615,000	Cemex SAB de CV	3.875	7/11/2031	33,358,405	0.88%
2,395,000	Cemex SAB de CV	5.200	9/17/2030	2,174,109	0.06%
6,090,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	5.125		5,051,655	0.13%
21,450,000	Centene Corp.	2.500	3/1/2031	17,115,384	0.45%
6,390,000	Centene Corp.	2.625	8/1/2031	5,102,159	0.13%
4,510,000	Centene Corp.	3.000	10/15/2030	3,769,458	0.10%
6,525,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	6,051,937	0.16%
2,060,000	Central China Real Estate Ltd.	7.250	4/24/2023	1,037,269	0.03%
4,720,000	Central China Real Estate Ltd.	7.250	7/16/2024	1,704,203	0.04%
1,260,000	Central China Real Estate Ltd.	7.250	8/13/2024	449,203	0.01%
3,260,000	Central China Real Estate Ltd.	7.500	7/14/2025	1,098,002	0.03%
4,415,000	Central China Real Estate Ltd.	7.650	8/27/2023	1,813,814	0.05%
1,305,000	Central China Real Estate Ltd.	7.750	5/24/2024	471,731	0.01%
2,370,000	CFLD Cayman Investment Ltd.	6.900	1/13/2023	248,850	0.01%
4,045,000	CFLD Cayman Investment Ltd.	6.920	6/16/2022	419,992	0.01%
800,000	CFLD Cayman Investment Ltd.	7.125	4/8/2022	83,340	0.00%
2,835,000	CFLD Cayman Investment Ltd.	8.050	1/13/2025	297,675	0.01%
2,520,000	CFLD Cayman Investment Ltd.	8.600	4/8/2024	263,945	0.01%
2,955,000	CFLD Cayman Investment Ltd.	8.750	9/28/2022	300,653	0.01%
1,980,000	Charles River Laboratories International, Inc.	3.750	3/15/2029	1,706,503	0.05%
2,110,000	Charles River Laboratories International, Inc.	4.000	3/15/2031	1,790,897	0.05%
7,180,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	5,461,864	0.14%
17,890,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	14,493,284	0.38%
4,025,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	3,558,151	0.09%
16,530,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.700	4/1/2051	11,029,581	0.29%
920,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.850	4/1/2061	588,421	0.02%
31,240,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.950	6/30/2062	20,600,156	0.54%
1,035,000	China Aoyuan Group Ltd.	6.200	3/24/2026	69,749	0.00%
2,400,000	China Aoyuan Group Ltd.	6.350	2/8/2024	159,360	0.00%
1,240,000	China Aoyuan Group Ltd.	7.950	2/19/2023	82,175	0.00%
1,800,000	China Evergrande Group	8.250	3/23/2022	126,198	0.00%
4,045,000	China Evergrande Group	8.750	6/28/2025	283,919	0.01%
1,405,000	China Evergrande Group	9.500	4/11/2022	97,718	0.00%
335,000	China Evergrande Group	9.500	3/29/2024	22,862	0.00%
4,060,000	CIFI Holdings Group Co. Ltd.	4.450	8/17/2026	1,929,312	0.05%
350,000	Cincinnati Bell Telephone Co. LLC	6.300	12/1/2028	320,996	0.01%
10,565,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	4.939	9/10/2045	10,353,700	0.27%
125,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	119,063	0.00%
533,504	Commercial Mortgage Trust, Series 2012-LC4, Class B	4.934	12/10/2044	532,587	0.01%
15,295,000	CommScope Technologies LLC	5.000	3/15/2027	12,071,043	0.32%
14,915,000	CommScope, Inc.	4.750	9/1/2029	12,691,919	0.33%
5,140,000	Continental Resources, Inc.	2.875	4/1/2032	4,008,606	0.11%
29,786,000	Continental Resources, Inc.	5.750	1/15/2031	28,510,069	0.75%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	3.247	4/15/2053	4,416,831	0.12%
1,510,000	CoreVest American Finance Trust, Series 2021-3, Class D	3.469	10/15/2054	1,233,152	0.03%
7,220,000	Credit Suisse Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	6.373	7/15/2026	7,203,899	0.19%
7,050,000	Credit Suisse Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	6.442	8/11/2028	6,897,861	0.18%
2,925,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	2,697,825	0.07%
1,690,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	4.373	9/15/2037	1,422,108	0.04%
11,374,615	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	1.796	12/27/2060	10,712,214	0.28%
2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	3.125	10/25/2060	2,113,629	0.06%
47,615,000	CSC Holdings LLC	4.625	12/1/2030	34,044,725	0.90%
6,030,000	CSC Holdings LLC	5.000	11/15/2031	4,300,882	0.11%
16,340,000	CSC Holdings LLC	5.375	2/1/2028	14,842,602	0.39%

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1,360,000	CSC Holdings LLC	5.750	1/15/2030	1,053,238	0.03%
10,875,000	CT Trust	5.125	2/3/2032	9,416,554	0.25%
635,000	Darling Ingredients, Inc.	6.000	6/15/2030	635,800	0.02%
11,365,000	DCP Midstream Operating LP	3.250	2/15/2032	9,546,600	0.25%
1,430,000	DCP Midstream Operating LP	5.125	5/15/2029	1,393,821	0.04%
2,945,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	3.742	1/7/2033	2,092,413	0.06%
16,322,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	3.729	1/14/2032	12,006,598	0.32%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	1,451,759	0.04%
3,325,000	Dillard's, Inc.	7.000	12/1/2028	3,461,691	0.09%
1,500,000	Dillard's, Inc.	7.750	7/15/2026	1,569,645	0.04%
3,705,000	DIRECTV Financing LLC/DIRECTV Financing Co-Obligor, Inc.	5.875	8/15/2027	3,390,075	0.09%
6,470,000	DISH DBS Corp.	5.125	6/1/2029	3,833,475	0.10%
22,190,000	DISH DBS Corp.	5.250	12/1/2026	18,320,619	0.48%
15,865,000	DISH DBS Corp.	7.750	7/1/2026	12,508,283	0.33%
8,300,000	DISH Network Corp.	2.375	3/15/2024	7,490,750	0.20%
143,750,000	DISH Network Corp.	3.375	8/15/2026	103,436,941	2.72%
5,740,000	EcoPetrol S.A.	4.625	11/2/2031	4,479,297	0.12%
577,671	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	2.090	8/27/2035	514,527	0.01%
3,145,000	Embraer Netherlands Finance BV	5.400	2/1/2027	3,043,448	0.08%
3,570,000	Enel Generacion Chile S.A.	7.875	2/1/2027	3,784,200	0.10%
6,210,000	Energean Israel Finance Ltd.	5.375	3/30/2028	5,573,475	0.15%
8,120,000	Energean Israel Finance Ltd.	5.875	3/30/2031	7,064,400	0.19%
13,035,000	Entegris Escrow Corp.	4.750	4/15/2029	11,987,507	0.32%
2,735,000	EPR Properties	3.600	11/15/2031	2,146,267	0.06%
1,765,000	EQT Corp.	3.125	5/15/2026	1,660,942	0.04%
7,740,000	EQT Corp.	3.625	5/15/2031	6,832,524	0.18%
6,740,000	EQT Corp.	3.900	10/1/2027	6,380,219	0.17%
1,535,000	EQT Corp.	5.000	1/15/2029	1,500,386	0.04%
1,215,000	Everi Holdings, Inc.	5.000	7/15/2029	1,091,277	0.03%
1,760,000	Expedia Group, Inc.	2.950	3/15/2031	1,472,304	0.04%
1,465,000	Expedia Group, Inc.	3.250	2/15/2030	1,266,973	0.03%
2,630,000	First Quantum Minerals Ltd.	6.875	3/1/2026	2,523,972	0.07%
35,930,000	First Quantum Minerals Ltd.	6.875	10/15/2027	34,268,237	0.90%
1,810,000	First Quantum Minerals Ltd.	7.500	4/1/2025	1,781,495	0.05%
7,660,000	FirstKey Homes Trust, Series 2020-SFR1, Class F2	4.284	8/17/2037	7,128,083	0.19%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	3.238	8/17/2038	1,679,297	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	4.375	4/1/2031	7,822,371	0.21%
2,025,000	Ford Motor Co.	3.250	2/12/2032	1,581,707	0.04%
8,880,000	Ford Motor Co.	4.750	1/15/2043	6,642,684	0.17%
1,220,000	Ford Motor Co.	6.625	2/15/2028	1,270,654	0.03%
1,345,000	Ford Motor Co.	7.500	8/1/2026	1,432,291	0.04%
22,815,000	Freeport-McMoRan, Inc.	5.400	11/14/2034	21,634,780	0.57%
2,419,000	FRTKL, Series 2021-SFR1, Class F	3.171	9/17/2038	2,049,314	0.05%
7,650,000	FS KKR Capital Corp.	3.125	10/12/2028	6,228,183	0.16%
7,005,000	FS KKR Capital Corp.	3.400	1/15/2026	6,375,389	0.17%
2,845,000	General Motors Co.	5.200	4/1/2045	2,393,431	0.06%
2,120,000	General Motors Co.	6.250	10/2/2043	2,042,660	0.05%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	5.750		475,875	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	5.700		802,754	0.02%
12,960,000	Genm Capital Labuan Ltd.	3.882	4/19/2031	10,131,946	0.27%
2,290,000	Global Payments, Inc.	5.300	8/15/2029	2,265,379	0.06%
4,135,000	Global Payments, Inc.	5.400	8/15/2032	4,051,978	0.11%
3,845,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	3,112,779	0.08%
1,240,000	GMR Hyderabad International Airport Ltd.	4.250	10/27/2027	1,075,700	0.03%
255,000	GMR Hyderabad International Airport Ltd.	4.750	2/2/2026	236,586	0.01%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	8,927,252	0.23%
1,309,000	Grifols Escrow Issuer S.A.	4.750	10/15/2028	1,091,120	0.03%
7,680,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class C	3.668	3/5/2033	6,364,248	0.17%
2,535,000	GS Mortgage Securities Trust, Series 2013-G1, Class B	3.720	4/10/2031	2,452,694	0.06%
5,785,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	4.843	6/10/2047	5,191,347	0.14%
2,301,750	Hardee's Funding LLC, Series 2021-1A, Class A2	2.865	6/20/2051	1,920,251	0.05%
6,380,000	HCA, Inc.	4.125	6/15/2029	5,873,020	0.15%
14,755,000	Hercules Capital, Inc.	3.375	1/20/2027	12,695,428	0.33%
7,303,000	Hertz Vehicle Financing III LLC, Series 2022-1 1A, Class D	4.850	6/25/2026	6,465,945	0.17%
5,578,000	Hertz Vehicle Financing III LLC, Series 2022-3 3A, Class D	6.310	3/25/2025	5,315,148	0.14%
4,105,000	Hertz Vehicle Financing LLC, Class D, Series 2022-4A	6.560	9/25/2026	3,835,737	0.10%
2,530,000	Hess Midstream Operations LP	4.250	2/15/2030	2,171,987	0.06%
2,760,000	Hess Midstream Operations LP	5.625	2/15/2026	2,691,193	0.07%
7,620,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	6,151,740	0.16%

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1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	4.875	7/1/2031	1,440,498	0.04%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	5.000	6/1/2029	4,764,729	0.13%
76,721	HIN Timeshare Trust, Series 2020-A, Class C	3.420	10/9/2039	71,417	0.00%
7,003,505	Home Partners of America Trust, Series 2021-1, Class F	3.325	9/17/2041	5,771,827	0.15%
8,435,006	Home Partners of America Trust, Series 2021-2, Class E1	2.852	12/17/2026	7,360,849	0.19%
4,217,503	Home Partners of America Trust, Series 2021-2, Class E2	2.952	12/17/2026	3,638,534	0.10%
20,720,000	HTA Group Ltd.	7.000	12/18/2025	19,417,126	0.51%
1,200,000	HTA Group Ltd.	7.000	12/18/2025	1,124,544	0.03%
24,490,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	20,829,480	0.55%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	3,256,905	0.09%
3,925,000	iHeartCommunications, Inc.	4.750	1/15/2028	3,368,357	0.09%
1,925,000	iHeartCommunications, Inc.	5.250	8/15/2027	1,727,003	0.05%
4,380,000	iHeartCommunications, Inc.	8.375	5/1/2027	3,857,816	0.10%
6,140,000	IHS Holding Ltd.	5.625	11/29/2026	5,276,962	0.14%
6,140,000	IHS Holding Ltd.	6.250	11/29/2028	5,196,159	0.14%
7,228,000	IHS Netherlands Holdco BV	8.000	9/18/2027	6,625,618	0.17%
905,000	INEOS Quattro Finance 2 PLC	3.375	1/15/2026	782,825	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	0.000	4/1/2026	4,971,119	0.13%
13,195,000	Iron Mountain, Inc.	4.875	9/15/2029	11,443,034	0.30%
3,893,000	Jefferies Group LLC	6.250	1/15/2036	3,917,076	0.10%
1,265,000	JELD-WEN, Inc.	4.875	12/15/2027	980,375	0.03%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	4.492	12/15/2047	272,940	0.01%
3,110,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	3.958	4/15/2046	2,917,001	0.08%
6,230,000	JSW Steel Ltd.	5.050	4/5/2032	4,877,481	0.13%
6,925,000	Kaisa Group Holdings Ltd.	9.375	6/30/2024	780,586	0.02%
1,415,000	Kaisa Group Holdings Ltd.	9.950	7/23/2025	158,579	0.00%
1,600,000	Kaisa Group Holdings Ltd.	10.500	1/15/2025	179,632	0.00%
8,085,000	Kaisa Group Holdings Ltd.	11.250	4/16/2025	909,724	0.02%
7,075,000	Kaisa Group Holdings Ltd.	11.650	6/1/2026	791,834	0.02%
4,795,000	Kaisa Group Holdings Ltd.	11.700	11/11/2025	531,861	0.01%
2,580,000	Kenbourne Invest S.A.	4.700	1/22/2028	2,081,673	0.05%
5,345,000	Kenbourne Invest S.A.	6.875	11/26/2024	5,181,069	0.14%
1,380,000	KWG Group Holdings Ltd.	6.000	8/14/2026	181,967	0.00%
3,760,000	KWG Group Holdings Ltd.	6.300	2/13/2026	507,750	0.01%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	3.500	4/25/2061	3,705,553	0.10%
9,576,000	Leonardo U.S. Holdings, Inc.	6.250	1/15/2040	9,141,058	0.24%
8,815,000	Leonardo U.S. Holdings, Inc.	7.375	7/15/2039	9,753,533	0.26%
550,000	Leviathan Bond Ltd.	6.125	6/30/2025	541,585	0.01%
10,835,000	Leviathan Bond Ltd.	6.500	6/30/2027	10,583,736	0.28%
490,000	Liquid Telecommunications Financing PLC	5.500	9/4/2026	402,123	0.01%
3,975,000	Lithia Motors, Inc.	3.875	6/1/2029	3,360,863	0.09%
9,665,000	Livongo Health, Inc.	0.875	6/1/2025	8,251,300	0.22%
3,345,000	Logan Group Co. Ltd.	4.250	7/12/2025	575,808	0.02%
1,320,000	Logan Group Co. Ltd.	4.850	12/14/2026	220,519	0.01%
2,731,958	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class B	3.432	10/15/2046	2,364,485	0.06%
3,070,000	Magallanes, Inc.	4.054	3/15/2029	2,788,542	0.07%
4,720,000	Magallanes, Inc.	4.279	3/15/2032	4,100,075	0.11%
14,227,989	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	12,069,418	0.32%
27,125,000	MARB BondCo. PLC	3.950	1/29/2031	21,394,844	0.56%
6,365,000	Marks & Spencer PLC	7.125	12/1/2037	6,049,932	0.16%
4,155,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	3,503,059	0.09%
1,859,000	Masco Corp.	6.500	8/15/2032	1,981,223	0.05%
1,226,000	Masco Corp.	7.750	8/1/2029	1,396,568	0.04%
12,510,000	MBA Insurance Corp., 3-month LIBOR + 11.260%	13.772	1/15/2033	1,532,475	0.04%
4,010,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	4.192	11/15/2038	3,854,417	0.10%
17,908,000	Mesquite Energy, Inc.	6.125	1/15/2023	358,160	0.01%
9,520,000	Mesquite Energy, Inc.	7.750	6/15/2021	190,400	0.01%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.500	6/20/2027	27,042,437	0.71%
1,903,500	Millicom International Cellular S.A.	5.125	1/15/2028	1,756,702	0.05%
4,225,500	Millicom International Cellular S.A.	6.250	3/25/2029	4,000,169	0.11%
6,275,000	Minerals Technologies, Inc.	5.000	7/1/2028	5,673,855	0.15%
4,280,000	Molina Healthcare, Inc.	3.875	5/15/2032	3,683,154	0.10%
1,135,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	4.495	8/15/2046	817,883	0.02%
2,826,676	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	5.336	3/15/2045	2,703,009	0.07%
5,050,000	MSCI, Inc.	3.250	8/15/2033	4,008,160	0.11%
1,025,000	Murphy Oil USA, Inc.	3.750	2/15/2031	865,838	0.02%
20,000,000	National Life Insurance Co.	10.500	9/15/2039	27,653,000	0.73%
11,820,000	Nationstar Mortgage Holdings, Inc.	5.500	8/15/2028	9,881,190	0.26%
6,110,000	Natura Cosmeticos S.A.	4.125	5/3/2028	5,050,099	0.13%

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14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	11,720,887	0.31%
1,830,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	1,830,959	0.05%
135,000	Navient Corp.	5.000	3/15/2027	115,576	0.00%
3,030,000	Navient Corp.	5.875	10/25/2024	2,909,390	0.08%
950,000	Navient Corp.	6.750	6/15/2026	900,923	0.02%
5,355,000	Navient Corp., MTN	5.625	8/1/2033	4,000,171	0.11%
4,774,000	Navient Corp., MTN	6.125	3/25/2024	4,657,777	0.12%
13,985,082	Navigator Aircraft ABS Ltd., Series 2021-1, Class B	3.571	11/15/2046	10,893,522	0.29%
11,050,000	NCL Corp. Ltd.	1.125	2/15/2027	7,593,670	0.20%
6,575,000	NCL Corp. Ltd.	5.875	3/15/2026	5,316,841	0.14%
5,085,000	NCL Corp. Ltd.	5.875	2/15/2027	4,609,858	0.12%
2,415,000	NCL Finance Ltd.	6.125	3/15/2028	1,875,223	0.05%
1,325,000	Netflix, Inc.	4.875	4/15/2028	1,288,563	0.03%
14,565,000	Netflix, Inc.	4.875	6/15/2030	13,911,468	0.37%
1,805,000	Netflix, Inc.	5.375	11/15/2029	1,777,925	0.05%
8,735,000	Netflix, Inc.	5.875	11/15/2028	8,832,919	0.23%
11,900,000	Netflix, Inc.	6.375	5/15/2029	12,320,087	0.32%
505,000	NGPL PipeCo LLC	7.768	12/15/2037	544,196	0.01%
8,920,000	NLV Financial Corp.	7.500	8/15/2033	10,329,628	0.27%
9,050,000	NRG Energy, Inc.	3.625	2/15/2031	7,188,415	0.19%
3,825,000	NRG Energy, Inc.	3.875	2/15/2032	3,031,313	0.08%
5,380,000	Nutanix, Inc.	0.250	10/1/2027	3,973,130	0.10%
1,360,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	4.400	6/1/2027	1,325,308	0.03%
370,000	Occidental Petroleum Corp.	6.125	1/1/2031	384,526	0.01%
32,720,000	Occidental Petroleum Corp.	6.625	9/1/2030	34,954,776	0.92%
590,000	Occidental Petroleum Corp.	7.875	9/15/2031	680,005	0.02%
590,000	Occidental Petroleum Corp.	8.875	7/15/2030	689,238	0.02%
1,796,000	OneMain Finance Corp.	3.500	1/15/2027	1,481,276	0.04%
8,855,000	OneMain Finance Corp.	4.000	9/15/2030	6,597,838	0.17%
4,075,000	OneMain Finance Corp.	7.125	3/15/2026	3,795,822	0.10%
12,565,000	Oracle Corp.	3.950	3/25/2051	9,024,882	0.24%
10,085,000	Ovintiv, Inc.	6.500	8/15/2034	10,405,259	0.27%
540,000	Ovintiv, Inc.	6.500	2/1/2038	553,244	0.01%
2,715,000	Ovintiv, Inc.	6.625	8/15/2037	2,787,355	0.07%
360,000	Ovintiv, Inc.	7.200	11/1/2031	386,850	0.01%
1,200,000	Ovintiv, Inc.	7.375	11/1/2031	1,308,081	0.03%
1,495,000	Ovintiv, Inc.	8.125	9/15/2030	1,661,624	0.04%
10,800,000	Owens Corning	7.000	12/1/2036	11,761,505	0.31%
7,175,000	Owl Rock Capital Corp.	2.875	6/11/2028	5,807,754	0.15%
14,750,000	Owl Rock Capital Corp.	4.250	1/15/2026	13,923,786	0.37%
7,155,000	Owl Rock Technology Finance Corp.	4.750	12/15/2025	6,659,403	0.18%
2,475,000	Pacific Gas & Electric Co.	5.450	6/15/2027	2,433,042	0.06%
455,000	Peloton Interactive, Inc.	0.519-0.571	2/15/2026	320,174	0.01%
2,195,000	Penn Entertainment, Inc.	2.750	5/15/2026	3,373,715	0.09%
6,535,000	Pertamina Persero PT	6.450	5/30/2044	6,818,948	0.18%
6,586,000	Petroleos Mexicanos	6.625	6/15/2035	4,725,455	0.12%
12,239,000	Petroleos Mexicanos	6.950	1/28/2060	7,681,502	0.20%
11,860,000	Pilgrim's Pride Corp.	3.500	3/1/2032	9,637,910	0.25%
10,455,000	Post Holdings, Inc.	4.500	9/15/2031	8,889,573	0.23%
11,507,000	Progress Residential Trust, Series 2021-SFR4, Class F	3.407	5/11/2038	10,114,509	0.27%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	3.158	7/17/2038	3,100,759	0.08%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	3.422	7/17/2038	4,825,326	0.13%
15,160,000	Progress Residential Trust, Series 2021-SFR7, Class F	3.834	8/17/2040	12,844,004	0.34%
8,314,695	PRPM LLC, Series 2021-3, Class A1	1.867	4/25/2026	7,822,557	0.21%
2,513,000	PRPM LLC, Series 2021-4, Class A2	3.474	4/25/2026	2,322,640	0.06%
7,251,983	PRPM LLC, Series 2021-5, Class A1	1.793	6/25/2026	6,767,030	0.18%
5,619,190	PRPM LLC, Series 2021-9, Class A1	2.363	10/25/2026	5,235,102	0.14%
23,546,000	PulteGroup, Inc.	6.000	2/15/2035	22,908,149	0.60%
4,545,000	RingCentral, Inc.	7.146-8.016	3/15/2026	3,554,190	0.09%
25,975,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	21,819,000	0.57%
13,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	10,899,700	0.29%
37,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	29,290,309	0.77%
9,630,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	7,175,385	0.19%
230,000	Royal Caribbean Cruises Ltd.	4.250	7/1/2026	176,778	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	9,286,500	0.24%
2,290,000	Safeway, Inc.	7.250	2/1/2031	2,251,070	0.06%
17,545,000	SBA Communications Corp.	3.125	2/1/2029	14,455,764	0.38%
12,590,000	Scientific Games International, Inc.	7.000	5/15/2028	12,318,245	0.32%
740,000	Scientific Games International, Inc.	7.250	11/15/2029	727,738	0.02%
5,200,000	Sensata Technologies BV	4.000	4/15/2029	4,489,420	0.12%
2,880,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	361,786	0.01%
400,000	Shimao Group Holdings Ltd.	4.600	7/13/2030	50,200	0.00%
1,830,000	Shimao Group Holdings Ltd.	5.200	1/16/2027	237,900	0.01%
280,000	Shimao Group Holdings Ltd.	5.600	7/15/2026	37,229	0.00%
1,970,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	279,248	0.01%

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10,290,810	SLAM Ltd., Series 2021-1A, Class A	2.434	6/15/2046	8,761,750	0.23%
5,645,000	Snap, Inc.	6.697-7.641	5/1/2027	4,078,513	0.11%
8,849,000	SoftBank Group Corp.	4.625	7/6/2028	7,300,425	0.19%
4,091,000	SoftBank Group Corp.	5.250	7/6/2031	3,180,753	0.08%
16,795,000	Southwest Airlines Co.	1.250	5/1/2025	20,985,352	0.55%
1,295,000	Southwestern Energy Co.	4.750	2/1/2032	1,154,314	0.03%
151,000	Southwestern Energy Co.	5.700	1/23/2025	151,002	0.00%
790,000	SPCM S.A.	3.125	3/15/2027	701,125	0.02%
11,790,000	Splunk, Inc.	1.125	6/15/2027	9,888,862	0.26%
5,100,000	Spotify USA, Inc.	5.189-5.873	3/15/2026	4,156,500	0.11%
10,900,000	Stewart Information Services Corp.	3.600	11/15/2031	8,983,188	0.24%
425,000	Sunac China Holdings Ltd.	5.950	4/26/2024	61,464	0.00%
3,610,000	Sunac China Holdings Ltd.	6.500	1/10/2025	521,392	0.01%
8,570,000	Sunac China Holdings Ltd.	6.500	1/26/2026	1,225,424	0.03%
290,000	Sunac China Holdings Ltd.	6.650	8/3/2024	41,966	0.00%
4,000,000	Sunac China Holdings Ltd.	7.000	7/9/2025	575,800	0.02%
2,890,000	Synchrony Bank	5.400	8/22/2025	2,885,376	0.08%
5,875,000	Synchrony Bank	5.625	8/23/2027	5,829,704	0.15%
27,610,000	T-Mobile USA, Inc.	3.375	4/15/2029	24,871,088	0.65%
320,000	Targa Resources Corp.	5.200	7/1/2027	319,194	0.01%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	3,093,516	0.08%
880,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	815,741	0.02%
885,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	5.500	3/1/2030	864,437	0.02%
32,010,000	Teladoc Health, Inc.	1.250	6/1/2027	24,369,212	0.64%
3,409,000	Telecom Italia Capital S.A.	6.000	9/30/2034	2,691,610	0.07%
7,960,000	Telecom Italia Capital S.A.	6.375	11/15/2033	6,726,200	0.18%
5,500,000	Terminix Co. LLC (The)	7.450	8/15/2027	6,352,500	0.17%
7,750,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	6,974,083	0.18%
3,295,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	2,777,685	0.07%
21,480,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	14,056,082	0.37%
12,705,000	Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	11,112,854	0.29%
8,725,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	7,625,508	0.20%
720,000	Times China Holdings Ltd.	5.750	1/14/2027	93,060	0.00%
4,030,000	Times China Holdings Ltd.	6.200	3/22/2026	590,032	0.02%
64,380,000	Tobacco Settlement Financing Corp., Series A-1	6.706	6/1/2046	60,680,236	1.60%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	2.240	6/25/2024	7,679,873	0.20%
3,985,000	TopBuild Corp.	4.125	2/15/2032	3,282,041	0.09%
1,120,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	3.250	6/25/2057	1,008,366	0.03%
795,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	3.500	10/25/2059	698,005	0.02%
13,945,000	Travel & Leisure Co.	4.500	12/1/2029	11,336,974	0.30%
7,670,000	Travel & Leisure Co.	4.625	3/1/2030	6,136,918	0.16%
970,000	Travel & Leisure Co.	6.000	4/1/2027	921,039	0.02%
1,120,000	Travel & Leisure Co.	6.625	7/31/2026	1,085,358	0.03%
9,620,000	TriNet Group, Inc.	3.500	3/1/2029	8,249,775	0.22%
1,655,000	Twitter, Inc.	0.000	3/15/2026	1,481,225	0.04%
55,170,000	U.S. Treasury Bond	2.250	2/15/2052	44,067,037	1.16%
23,325,000	U.S. Treasury Bond	3.250	5/15/2042	22,311,820	0.59%
38,840,000	U.S. Treasury Note	0.125	12/31/2022	38,468,453	1.01%
90,085,000	U.S. Treasury Note	0.125	1/31/2023	88,951,900	2.34%
157,590,000	U.S. Treasury Note	0.125	2/28/2023	155,170,748	4.08%
53,450,000	U.S. Treasury Note	0.125	4/30/2023	52,328,803	1.38%
12,675,000	U.S. Treasury Note	0.250	9/30/2023	12,244,248	0.32%
137,335,000	U.S. Treasury Note	0.500	11/30/2023	132,388,795	3.48%
71,835,000	U.S. Treasury Note	0.875	1/31/2024	69,239,400	1.82%
45,765,000	U.S. Treasury Note	1.500	2/29/2024	44,452,831	1.17%
13,205,000	Uber Technologies, Inc.	0.000-1.922	12/15/2025	11,314,704	0.30%
8,665,000	Uber Technologies, Inc.	4.500	8/15/2029	7,522,303	0.20%
18,350,000	Uber Technologies, Inc.	6.250	1/15/2028	17,524,250	0.46%
38,025,000	Uber Technologies, Inc.	7.500	9/15/2027	38,073,482	1.00%
1,125,000	Uber Technologies, Inc.	8.000	11/1/2026	1,136,557	0.03%
14,800,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	11,685,812	0.31%
20,534,895	United Airlines Pass Through Trust, Series 2020-1, Class A	5.875	4/15/2029	20,386,222	0.54%
2,527,300	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	2,387,363	0.06%
4,020,000	Unity Software, Inc.	7.085-7.592	11/15/2026	3,035,100	0.08%
7,865,000	VCAT Asset Securitization LLC, Series 2021-NPL6, Class A2	3.967	9/25/2051	7,220,397	0.19%
3,970,000	VCAT LLC, Series 2021-NPL5, Class A2	3.844	8/25/2051	3,583,520	0.09%
6,885,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	6,448,973	0.17%
5,680,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	5,352,179	0.14%
4,920,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	4,762,358	0.13%
4,050,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	4,056,075	0.11%
1,900,000	Volcan Cia Minera SAA	4.375	2/11/2026	1,653,107	0.04%

Loomis Sayles Strategic Income Fund

Investments as of August 31, 2022 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,285,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	4.433	7/15/2046	4,974,909	0.13%
4,340,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class B	4.322	8/15/2050	3,794,308	0.10%
8,610,000	Western Digital Corp.	2.850	2/1/2029	7,022,316	0.18%
750,000	Western Digital Corp.	3.100	2/1/2032	564,450	0.01%
6,225,000	Western Digital Corp.	4.750	2/15/2026	5,995,920	0.16%
1,750,000	Western Midstream Operating LP	4.300	2/1/2030	1,579,375	0.04%
4,055,000	Western Midstream Operating LP	5.300	3/1/2048	3,565,480	0.09%
745,000	Western Midstream Operating LP	5.450	4/1/2044	652,554	0.02%
560,000	Western Midstream Operating LP	5.500	8/15/2048	488,269	0.01%
2,310,000	Western Midstream Operating LP	5.500	2/1/2050	1,999,305	0.05%
3,725,000	WestRock MWV LLC	7.950	2/15/2031	4,362,637	0.11%
8,750,000	WestRock MWV LLC	8.200	1/15/2030	10,219,765	0.27%
1,315,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	3.744	12/15/2045	1,305,374	0.03%
4,000,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	4.671	8/15/2046	3,810,466	0.10%
2,612,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class C	4.671	8/15/2046	2,362,212	0.06%
940,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	4.378	5/15/2047	879,186	0.02%
8,904,209	Willis Engine Structured Trust, Series 2021-A, Class A	3.104	5/15/2046	6,859,963	0.18%
19,175,000	Yum! Brands, Inc.	4.625	1/31/2032	16,940,537	0.45%
23,285,000	Yuzhou Group Holdings Co. Ltd.	6.350	1/13/2027	1,586,727	0.04%
1,245,000	Yuzhou Group Holdings Co. Ltd.	7.375	1/13/2026	86,976	0.00%
9,395,000	Yuzhou Group Holdings Co. Ltd.	7.700	2/20/2025	659,717	0.02%
5,345,000	Yuzhou Group Holdings Co. Ltd.	7.850	8/12/2026	376,716	0.01%
3,155,000	Yuzhou Group Holdings Co. Ltd.	8.300	5/27/2025	222,364	0.01%
4,535,000	Zhenro Properties Group Ltd.	6.630	1/7/2026	184,892	0.00%
365,000	Zhenro Properties Group Ltd.	6.700	8/4/2026	15,202	0.00%
715,000	Zhenro Properties Group Ltd.	7.350	2/5/2025	30,652	0.00%
1,200,000	Zillow Group, Inc.	1.375	9/1/2026	1,253,400	0.03%
	Total			3,154,755,726	82.98%
Collateralized Loan Obligations					
6,730,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	5.810	10/20/2031	6,208,264	0.16%
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	4.310	7/20/2034	4,297,611	0.11%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	5.560	7/20/2034	4,401,893	0.12%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	5.612	7/15/2034	1,124,524	0.03%
4,390,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	5.709	4/22/2034	3,937,646	0.10%
3,780,000	AIG CLO LLC, Series 2021-2A, Class D, 3-month LIBOR + 3.050%	5.760	7/20/2034	3,404,351	0.09%
2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	5.512	10/15/2034	2,497,490	0.07%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	5.883	7/25/2034	2,809,877	0.07%
890,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3-month LIBOR + 1.400%	4.384	11/20/2030	850,423	0.02%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	5.740	1/17/2032	1,383,399	0.04%
3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	5.660	7/20/2032	3,220,073	0.08%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	5.762	7/15/2034	2,922,234	0.08%
4,775,000	Crown City CLO I, Series 2020-1A, Class CR, 3-month LIBOR + 3.420%	6.130	7/20/2034	4,325,677	0.11%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	5.810	10/20/2034	4,906,864	0.13%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	5.560	1/20/2034	2,646,989	0.07%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	4.710	4/20/2031	913,007	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class DR, 3-month LIBOR + 3.000%	5.710	4/20/2031	2,700,608	0.07%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	5.969	7/27/2031	10,073,157	0.27%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	5.783	1/23/2031	925,807	0.02%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	4.162	7/15/2034	5,779,120	0.15%

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8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	5.810	7/20/2032	7,361,311	0.19%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	5.662	7/15/2034	6,722,759	0.18%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.300%	5.812	7/15/2036	2,942,150	0.08%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	4.360	7/2/2035	7,949,387	0.21%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	5.610	7/2/2035	5,966,669	0.16%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	4.238	10/17/2031	9,337,274	0.25%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	4.684	5/21/2034	935,773	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	5.834	5/21/2034	7,007,559	0.18%
12,510,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3-month LIBOR + 6.050%	8.562	10/15/2034	11,302,009	0.30%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	5.660	1/20/2031	365,582	0.01%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	6.460	10/20/2034	1,423,596	0.04%
	Total			130,643,083	3.43%
Common Stocks					
11,374	Abbott Laboratories			1,167,541	0.03%
17,746	AbbVie, Inc.			2,386,127	0.06%
4,232	Accenture PLC, Class A			1,220,763	0.03%
1,317,588	Altice USA, Inc., Class A			13,175,880	0.35%
4,186	American Tower Corp.			1,063,453	0.03%
11,545	Apple, Inc.			1,815,105	0.05%
9,229	Battalion Oil Corp.			122,192	0.00%
2,898	BlackRock, Inc.			1,931,198	0.05%
15,535	Bristol-Myers Squibb Co.			1,047,214	0.03%
2,898	Broadcom, Inc.			1,446,421	0.04%
18,695	Cisco Systems, Inc.			836,040	0.02%
5,336	Clarivate PLC			62,271	0.00%
25,703	Coca-Cola Co. (The)			1,586,132	0.04%
22,301	Comcast Corp., Class A			807,073	0.02%
1,157	Costco Wholesale Corp.			604,070	0.02%
5,632	Cummins, Inc.			1,212,964	0.03%
3,912	Deere & Co.			1,428,858	0.04%
4,515	Devon Energy Corp.			318,849	0.01%
11,815	Duke Energy Corp.			1,263,142	0.03%
3,080	Elevance Health, Inc.			1,494,139	0.04%
9,913	Emerson Electric Co.			810,289	0.02%
4,134	Home Depot, Inc. (The)			1,192,328	0.03%
461,939	iHeartMedia, Inc., Class A			4,088,160	0.11%
23,768	iQor Holdings, Inc.			95,072	0.00%
14,377	Johnson & Johnson			2,319,585	0.06%
5,537	Lockheed Martin Corp.			2,326,149	0.06%
14,737	Merck & Co., Inc.			1,257,950	0.03%
21,455	Microchip Technology, Inc.			1,399,939	0.04%
7,043	Microsoft Corp.			1,841,533	0.05%
16,710	Morgan Stanley			1,424,026	0.04%
23,389	Newmont Corp.			967,369	0.03%
20,099	NextEra Energy, Inc.			1,709,621	0.05%
6,017	Packaging Corp. of America			823,848	0.02%
7,967	Pioneer Natural Resources Co.			2,017,404	0.05%
17,076	Procter & Gamble Co. (The)			2,355,463	0.06%
13,927	QUALCOMM, Inc.			1,842,124	0.05%
19,843	Starbucks Corp.			1,668,201	0.04%
127,881	T-Mobile US, Inc.			18,409,749	0.48%
1,413	Thermo Fisher Scientific, Inc.			770,537	0.02%
7,674	Union Pacific Corp.			1,722,890	0.05%
10,370	United Parcel Service, Inc., Class B			2,017,069	0.05%
2,923	UnitedHealth Group, Inc.			1,518,002	0.04%
13,834	Walmart, Inc.			1,833,697	0.05%
41,359	Williams Cos., Inc. (The)			1,407,447	0.04%
	Total			90,807,884	2.39%
Preferred Stocks					
17,902	2020 Cash Mandatory Exchangeable Trust	5.250		21,331,665	0.56%
11,789	Bank of America Corp., Series L	7.250		14,469,819	0.38%
121,037	Clarivate PLC, Series A	5.250		5,993,752	0.16%
238,087	El Paso Energy Capital Trust I	4.750		10,928,193	0.29%
1,596	Highwoods Properties, Inc., Series A	8.625		1,875,300	0.05%

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208,246	Hovnanian Enterprises, Inc.	7.625		4,248,218	0.11%
10,425	iStar, Inc., Series G	7.650		261,772	0.01%
116,192	Prologis, Inc., Series Q	8.540		6,773,994	0.18%
7,500	Wells Fargo & Co., Class A, Series L	7.500		9,300,000	0.24%
	Total			75,182,713	1.98%
Senior Loans					
12,660,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	11.455	11/1/2025	13,348,451	0.35%
Closed-End Investment Companies					
170,849	NexPoint Diversified Real Estate Trust			2,663,536	0.07%
Short-Term Investments					
105,116,396	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	9/1/2022	105,116,396	2.76%
58,420,000	U.S. Treasury Bills	2.395-2.415(+)	10/20/2022	58,224,589	1.53%
39,580,000	U.S. Treasury Bills	2.545(+)	11/10/2022	39,379,580	1.04%
19,865,000	U.S. Treasury Bills	2.580(+)	11/17/2022	19,751,130	0.52%
39,280,000	U.S. Treasury Bills	3.125(+)	2/23/2023	38,665,636	1.02%
	Total			261,137,331	6.87%
	Total Investments			3,728,538,724	98.07%
	Other assets less liabilities			73,288,911	1.93%
	Net Assets			3,801,827,635	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	12/20/2022	696	\$ 103,978,810	\$ 104,052,000	\$ 73,190
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	12/20/2022	(58)	\$ (7,277,075)	\$ (7,260,875)	\$ 16,200
Total Futures Contracts					\$ 89,390

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

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

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

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

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

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Bonds and Notes					
8,076,620	510 Asset Backed Trust, Series 2021-NPL1, Class A1	2.240	6/25/2061	7,605,664	0.19%
4,150,000	Adani Ports & Special Economic Zone Ltd.	3.100	2/2/2031	3,214,756	0.08%
14,685,000	Adani Ports & Special Economic Zone Ltd.	4.200	8/4/2027	13,557,192	0.35%
1,650,000	Agile Group Holdings Ltd.	5.500	4/21/2025	437,646	0.01%
1,120,000	Agile Group Holdings Ltd.	5.500	5/17/2026	280,930	0.01%
1,225,000	Agile Group Holdings Ltd.	5.750	1/2/2025	334,964	0.01%
6,150,000	Agile Group Holdings Ltd.	6.050	10/13/2025	1,596,417	0.04%
14,196,233	Air Canada Pass Through Trust, Series 2020-2A	5.250	10/1/2030	13,771,481	0.35%
10,600,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	4.650		9,276,602	0.24%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	5.250		2,858,091	0.07%
12,155,000	Aker BP ASA	4.000	1/15/2031	11,312,756	0.29%
6,000,000	Ally Financial, Inc.	8.000	11/1/2031	6,787,019	0.17%
8,200,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	4.700		6,910,140	0.18%
7,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	4.700		5,917,061	0.15%
19,452,825	Alta Wind Holdings LLC	7.000	6/30/2035	20,167,036	0.51%
1,234,662	American Airlines Pass Through Trust, Series 2016-3, Class B	3.750	4/15/2027	1,067,748	0.03%
695,632	American Airlines Pass Through Trust, Series 2017-2, Class B	3.700	4/15/2027	620,420	0.02%
2,655,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.500	4/20/2026	2,611,166	0.07%
3,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.750	4/20/2029	2,925,163	0.07%
495,000	Antares Holdings LP	2.750	1/15/2027	407,909	0.01%
585,000	Antares Holdings LP	3.750	7/15/2027	501,741	0.01%
20,000,000	Antares Holdings LP	8.500	5/18/2025	21,246,768	0.54%
5,055,371	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	2.950	11/16/2041	4,278,381	0.11%
3,169,293	Apollo Aviation Securitization Equity Trust, Series 2021-2A, Class B	3.538	1/15/2047	2,574,654	0.07%
22,016,000	ArcelorMittal S.A.	6.750	3/1/2041	22,045,267	0.56%
11,555,000	Ares Capital Corp.	3.200	11/15/2031	8,959,585	0.23%
13,380,000	Ashland LLC	3.375	9/1/2031	11,434,820	0.29%
3,965,000	Athene Global Funding	1.716	1/7/2025	3,715,494	0.09%
9,645,000	Avantor Funding, Inc.	3.875	11/1/2029	8,878,415	0.23%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	3.040	9/22/2025	6,986,872	0.18%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	3.340	8/20/2026	4,522,756	0.12%
10,205,000	Avnet, Inc.	5.500	6/1/2032	10,204,650	0.26%
11,880,000	Avon Products, Inc.	8.450	3/15/2043	11,761,200	0.30%
11,885,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	4.375		9,660,128	0.25%
9,000,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	7,469,336	0.19%
5,955,000	Barings BDC, Inc.	3.300	11/23/2026	5,187,030	0.13%
1,945,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,548,706	0.04%
14,285,000	Bausch Health Cos., Inc.	5.000	1/30/2028	7,606,762	0.19%
425,000	Bausch Health Cos., Inc.	5.000	2/15/2029	215,212	0.01%
3,045,000	Bausch Health Cos., Inc.	5.250	1/30/2030	1,564,643	0.04%
9,810,000	Bausch Health Cos., Inc.	5.250	2/15/2031	5,029,587	0.13%
465,000	Bausch Health Cos., Inc.	6.250	2/15/2029	248,175	0.01%
765,000	Bausch Health Cos., Inc.	7.000	1/15/2028	423,527	0.01%
335,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	3.275	6/5/2036	309,230	0.01%
315,000	Bentley Systems, Inc.	0.375	7/1/2027	258,615	0.01%
5,925,000	Bilibili, Inc.	0.500	12/1/2026	4,126,762	0.11%
8,280,000	BioMarin Pharmaceutical, Inc.	0.599	8/1/2024	8,275,860	0.21%
27,195,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	27,314,449	0.70%
5,770,000	Block, Inc.	3.500	6/1/2031	4,991,050	0.13%
1,995,000	Boeing Co. (The)	3.625	3/1/2048	1,423,818	0.04%
2,385,000	Boeing Co. (The)	3.750	2/1/2050	1,799,220	0.05%
4,190,000	Boeing Co. (The)	3.825	3/1/2059	2,911,937	0.07%
415,000	Boeing Co. (The)	3.850	11/1/2048	305,853	0.01%
6,000,000	Boeing Co. (The)	3.900	5/1/2049	4,557,142	0.12%
4,124,000	Boeing Co. (The)	3.950	8/1/2059	2,989,162	0.08%
3,230,000	Boeing Co. (The)	5.150	5/1/2030	3,260,447	0.08%
9,537,000	Boeing Co. (The)	5.805	5/1/2050	9,474,379	0.24%
7,375,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	8.971	12/15/2023	6,931,820	0.18%
1,320,000	Braskem Netherlands Finance BV	4.500	1/31/2030	1,204,500	0.03%
6,735,000	Braskem Netherlands Finance BV	5.875	1/31/2050	5,860,251	0.15%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	2.090	7/15/2024	957,366	0.02%

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6,855,000	Broadcom, Inc.	4.150	11/15/2030	6,503,889	0.17%
125,000	Cable One, Inc.	6.042	3/15/2026	107,125	0.00%
8,555,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1	2.239	3/28/2029	7,888,548	0.20%
8,710,000	Carnival Corp.	5.750	3/1/2027	6,981,544	0.18%
6,065,000	Carnival Corp.	6.000	5/1/2029	4,669,080	0.12%
1,392,818	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	2.741	8/15/2041	1,251,282	0.03%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	28,312,350	0.72%
16,130,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	2/1/2032	14,244,806	0.36%
1,480,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	1,347,066	0.03%
1,735,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	1,492,065	0.04%
18,245,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	15,522,772	0.40%
400,000	CDW LLC/CDW Finance Corp.	4.250	4/1/2028	368,968	0.01%
2,825,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	2,907,831	0.07%
2,080,000	Celanese U.S. Holdings LLC	6.379	7/15/2032	2,136,324	0.05%
39,615,000	Cemex SAB de CV	3.875	7/11/2031	31,791,037	0.81%
2,395,000	Cemex SAB de CV	5.200	9/17/2030	2,155,500	0.06%
6,090,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	5.125		5,085,150	0.13%
21,450,000	Centene Corp.	2.500	3/1/2031	18,402,169	0.47%
6,390,000	Centene Corp.	2.625	8/1/2031	5,449,002	0.14%
4,510,000	Centene Corp.	3.000	10/15/2030	4,025,355	0.10%
6,525,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	6,171,867	0.16%
2,060,000	Central China Real Estate Ltd.	7.250	4/24/2023	847,870	0.02%
4,720,000	Central China Real Estate Ltd.	7.250	7/16/2024	1,339,300	0.03%
1,260,000	Central China Real Estate Ltd.	7.250	8/13/2024	352,031	0.01%
3,260,000	Central China Real Estate Ltd.	7.500	7/14/2025	912,107	0.02%
4,415,000	Central China Real Estate Ltd.	7.650	8/27/2023	1,537,833	0.04%
1,305,000	Central China Real Estate Ltd.	7.750	5/24/2024	393,471	0.01%
2,370,000	CFLD Cayman Investment Ltd.	6.900	1/13/2023	154,477	0.00%
4,045,000	CFLD Cayman Investment Ltd.	6.920	6/16/2022	257,909	0.01%
800,000	CFLD Cayman Investment Ltd.	7.125	4/8/2022	52,111	0.00%
2,835,000	CFLD Cayman Investment Ltd.	8.050	1/13/2025	185,466	0.00%
2,520,000	CFLD Cayman Investment Ltd.	8.600	4/8/2024	169,772	0.00%
2,955,000	CFLD Cayman Investment Ltd.	8.750	9/28/2022	177,300	0.00%
1,980,000	Charles River Laboratories International, Inc.	3.750	3/15/2029	1,827,111	0.05%
2,110,000	Charles River Laboratories International, Inc.	4.000	3/15/2031	1,930,474	0.05%
7,180,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	5,741,859	0.15%
17,890,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	15,135,753	0.39%
4,025,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	3,735,489	0.10%
16,530,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.700	4/1/2051	11,619,577	0.30%
920,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.850	4/1/2061	628,415	0.02%
31,240,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	3.950	6/30/2062	21,832,977	0.56%
1,035,000	China Aoyuan Group Ltd.	6.200	3/24/2026	68,848	0.00%
2,400,000	China Aoyuan Group Ltd.	6.350	2/8/2024	161,016	0.00%
1,240,000	China Aoyuan Group Ltd.	7.950	2/19/2023	80,947	0.00%
1,800,000	China Evergrande Group	8.250	3/23/2022	144,936	0.00%
4,045,000	China Evergrande Group	8.750	6/28/2025	339,618	0.01%
1,405,000	China Evergrande Group	9.500	4/11/2022	116,896	0.00%
335,000	China Evergrande Group	9.500	3/29/2024	28,281	0.00%
4,060,000	CIFI Holdings Group Co. Ltd.	4.450	8/17/2026	1,436,834	0.04%
350,000	Cincinnati Bell Telephone Co. LLC	6.300	12/1/2028	317,919	0.01%
10,565,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	4.798	9/10/2045	10,353,700	0.26%
125,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	117,500	0.00%
556,583	Commercial Mortgage Trust, Series 2012-LC4, Class B	4.934	12/10/2044	555,602	0.01%
15,295,000	CommScope Technologies LLC	5.000	3/15/2027	12,575,320	0.32%
14,915,000	CommScope, Inc.	4.750	9/1/2029	12,968,294	0.33%
5,140,000	Continental Resources, Inc.	2.875	4/1/2032	4,190,796	0.11%
22,761,000	Continental Resources, Inc.	5.750	1/15/2031	22,442,574	0.57%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	3.247	4/15/2053	4,584,264	0.12%
1,510,000	CoreVest American Finance Trust, Series 2021-3, Class D	3.469	10/15/2054	1,280,837	0.03%
2,925,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	2,704,702	0.07%
1,690,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	4.373	9/15/2037	1,426,545	0.04%
11,499,222	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	1.796	12/27/2060	10,907,024	0.28%
2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	3.125	10/25/2060	2,189,675	0.06%
47,615,000	CSC Holdings LLC	4.625	12/1/2030	36,187,400	0.92%
6,030,000	CSC Holdings LLC	5.000	11/15/2031	4,537,213	0.12%
16,340,000	CSC Holdings LLC	5.375	2/1/2028	15,523,000	0.40%

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1,360,000	CSC Holdings LLC	5.750	1/15/2030	1,098,241	0.03%
10,875,000	CT Trust	5.125	2/3/2032	9,707,895	0.25%
635,000	Darling Ingredients, Inc.	6.000	6/15/2030	656,736	0.02%
11,365,000	DCP Midstream Operating LP	3.250	2/15/2032	9,790,607	0.25%
1,430,000	DCP Midstream Operating LP	5.125	5/15/2029	1,400,192	0.04%
2,945,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	3.742	1/7/2033	2,241,793	0.06%
16,322,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	3.729	1/14/2032	12,715,817	0.32%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	1,474,305	0.04%
3,325,000	Dillard's, Inc.	7.000	12/1/2028	3,431,899	0.09%
1,500,000	Dillard's, Inc.	7.750	7/15/2026	1,581,840	0.04%
3,705,000	DIRECTV Financing LLC/DIRECTV Financing Co-Obligor, Inc.	5.875	8/15/2027	3,451,541	0.09%
6,470,000	DISH DBS Corp.	5.125	6/1/2029	4,221,319	0.11%
22,190,000	DISH DBS Corp.	5.250	12/1/2026	19,194,350	0.49%
6,568,000	DISH DBS Corp.	5.875	11/15/2024	6,042,086	0.15%
15,865,000	DISH DBS Corp.	7.750	7/1/2026	13,160,017	0.34%
13,550,000	DISH Network Corp.	2.375	3/15/2024	12,059,500	0.31%
143,750,000	DISH Network Corp.	3.375	8/15/2026	102,284,529	2.61%
5,740,000	EcoPetrol S.A.	4.625	11/2/2031	4,721,150	0.12%
586,334	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	2.090	8/27/2035	543,503	0.01%
3,145,000	Embraer Netherlands Finance BV	5.400	2/1/2027	3,073,294	0.08%
3,570,000	Enel Generacion Chile S.A.	7.875	2/1/2027	3,660,964	0.09%
6,210,000	Energean Israel Finance Ltd.	5.375	3/30/2028	5,471,631	0.14%
8,120,000	Energean Israel Finance Ltd.	5.875	3/30/2031	6,906,060	0.18%
13,035,000	Entegris Escrow Corp.	4.750	4/15/2029	12,550,359	0.32%
2,735,000	EPR Properties	3.600	11/15/2031	2,249,080	0.06%
1,765,000	EQT Corp.	3.125	5/15/2026	1,694,794	0.04%
7,740,000	EQT Corp.	3.625	5/15/2031	7,085,351	0.18%
6,740,000	EQT Corp.	3.900	10/1/2027	6,556,942	0.17%
1,535,000	EQT Corp.	5.000	1/15/2029	1,517,363	0.04%
1,215,000	Everi Holdings, Inc.	5.000	7/15/2029	1,093,500	0.03%
1,760,000	Expedia Group, Inc.	2.950	3/15/2031	1,452,383	0.04%
1,465,000	Expedia Group, Inc.	3.250	2/15/2030	1,265,225	0.03%
2,630,000	First Quantum Minerals Ltd.	6.875	3/1/2026	2,537,599	0.06%
35,930,000	First Quantum Minerals Ltd.	6.875	10/15/2027	34,223,325	0.87%
1,810,000	First Quantum Minerals Ltd.	7.500	4/1/2025	1,802,163	0.05%
7,660,000	FirstKey Homes Trust, Series 2020-SFR1, Class F2	4.284	8/17/2037	7,252,538	0.18%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	3.238	8/17/2038	1,706,922	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	4.375	4/1/2031	8,325,223	0.21%
5,610,000	Ford Motor Co.	3.250	2/12/2032	4,684,350	0.12%
18,505,000	Ford Motor Co.	4.750	1/15/2043	15,243,494	0.39%
1,220,000	Ford Motor Co.	6.625	2/15/2028	1,258,467	0.03%
1,345,000	Ford Motor Co.	7.500	8/1/2026	1,459,998	0.04%
1,500,000	Ford Motor Credit Co. LLC	5.113	5/3/2029	1,458,285	0.04%
22,815,000	Freeport-McMoRan, Inc.	5.400	11/14/2034	22,768,017	0.58%
2,419,000	FRTKL, Series 2021-SFR1, Class F	3.171	9/17/2038	2,125,244	0.05%
7,650,000	FS KKR Capital Corp.	3.125	10/12/2028	6,283,064	0.16%
7,005,000	FS KKR Capital Corp.	3.400	1/15/2026	6,379,799	0.16%
2,845,000	General Motors Co.	5.200	4/1/2045	2,461,455	0.06%
2,120,000	General Motors Co.	6.250	10/2/2043	2,085,711	0.05%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	5.750		483,900	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	5.700		819,588	0.02%
12,960,000	Genm Capital Labuan Ltd.	3.882	4/19/2031	9,924,647	0.25%
9,345,000	Georgia-Pacific LLC	7.750	11/15/2029	11,511,361	0.29%
3,845,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	3,258,772	0.08%
1,240,000	GMR Hyderabad International Airport Ltd.	4.250	10/27/2027	1,021,512	0.03%
255,000	GMR Hyderabad International Airport Ltd.	4.750	2/2/2026	229,503	0.01%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	3.500	3/1/2029	9,391,874	0.24%
2,655,000	Grifols Escrow Issuer S.A.	4.750	10/15/2028	2,353,047	0.06%
7,680,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class C	3.550	3/5/2033	6,405,202	0.16%
2,535,000	GS Mortgage Securities Trust, Series 2013-G1, Class B	3.600	4/10/2031	2,441,999	0.06%
5,785,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	4.687	6/10/2047	5,131,259	0.13%
2,301,750	Hardee's Funding LLC, Series 2021-1A, Class A2	2.865	6/20/2051	1,994,409	0.05%
6,380,000	HCA, Inc.	4.125	6/15/2029	6,139,877	0.16%
14,755,000	Hercules Capital, Inc.	3.375	1/20/2027	12,860,790	0.33%
5,453,000	Hertz Vehicle Financing III LLC, Series 2022-1 1A, Class D	4.850	6/25/2026	4,892,181	0.12%
5,578,000	Hertz Vehicle Financing III LLC, Series 2022-3 3A, Class D	6.310	3/25/2025	5,348,471	0.14%
2,530,000	Hess Midstream Operations LP	4.250	2/15/2030	2,253,775	0.06%
2,760,000	Hess Midstream Operations LP	5.625	2/15/2026	2,749,650	0.07%
7,620,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	6,572,250	0.17%

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1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	4.875	7/1/2031	1,465,800	0.04%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	5.000	6/1/2029	4,764,783	0.12%
79,754	HIN Timeshare Trust, Series 2020-A, Class C	3.420	10/9/2039	75,056	0.00%
7,051,153	Home Partners of America Trust, Series 2021-1, Class F	3.325	9/17/2041	5,966,855	0.15%
8,454,029	Home Partners of America Trust, Series 2021-2, Class E1	2.852	12/17/2026	7,540,641	0.19%
4,227,015	Home Partners of America Trust, Series 2021-2, Class E2	2.952	12/17/2026	3,726,186	0.10%
20,720,000	HTA Group Ltd.	7.000	12/18/2025	18,309,021	0.47%
1,200,000	HTA Group Ltd.	7.000	12/18/2025	1,060,368	0.03%
24,490,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	22,038,673	0.56%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	3,436,514	0.09%
3,925,000	iHeartCommunications, Inc.	4.750	1/15/2028	3,526,122	0.09%
1,925,000	iHeartCommunications, Inc.	5.250	8/15/2027	1,759,835	0.04%
4,380,000	iHeartCommunications, Inc.	8.375	5/1/2027	3,954,264	0.10%
6,140,000	IHS Holding Ltd.	5.625	11/29/2026	5,093,990	0.13%
6,140,000	IHS Holding Ltd.	6.250	11/29/2028	5,032,835	0.13%
7,228,000	IHS Netherlands Holdco BV	8.000	9/18/2027	6,365,555	0.16%
905,000	INEOS Quattro Finance 2 PLC	3.375	1/15/2026	801,206	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	0.000	4/1/2026	4,685,891	0.12%
13,195,000	Iron Mountain, Inc.	4.875	9/15/2029	12,109,987	0.31%
1,995,000	Jazz Securities DAC	4.375	1/15/2029	1,920,886	0.05%
3,893,000	Jefferies Group LLC	6.250	1/15/2036	3,972,290	0.10%
3,255,000	JELD-WEN, Inc.	4.875	12/15/2027	2,693,513	0.07%
10,664,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class D	4.819	10/15/2045	10,624,759	0.27%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	4.362	12/15/2047	272,769	0.01%
3,110,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	3.958	4/15/2046	2,896,211	0.07%
6,230,000	JSW Steel Ltd.	5.050	4/5/2032	4,879,636	0.12%
6,925,000	Kaisa Group Holdings Ltd.	9.375	6/30/2024	693,054	0.02%
1,415,000	Kaisa Group Holdings Ltd.	9.950	7/23/2025	141,840	0.00%
1,600,000	Kaisa Group Holdings Ltd.	10.500	1/15/2025	160,592	0.00%
8,085,000	Kaisa Group Holdings Ltd.	11.250	4/16/2025	808,096	0.02%
7,075,000	Kaisa Group Holdings Ltd.	11.650	6/1/2026	706,863	0.02%
4,795,000	Kaisa Group Holdings Ltd.	11.700	11/11/2025	478,973	0.01%
2,580,000	Kenbourne Invest S.A.	4.700	1/22/2028	1,842,842	0.05%
5,345,000	Kenbourne Invest S.A.	6.875	11/26/2024	4,997,575	0.13%
1,380,000	KWG Group Holdings Ltd.	6.000	8/14/2026	165,697	0.00%
3,760,000	KWG Group Holdings Ltd.	6.300	2/13/2026	454,546	0.01%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	3.500	4/25/2061	3,719,289	0.09%
9,576,000	Leonardo U.S. Holdings, Inc.	6.250	1/15/2040	8,617,155	0.22%
8,815,000	Leonardo U.S. Holdings, Inc.	7.375	7/15/2039	10,082,509	0.26%
550,000	Leviathan Bond Ltd.	6.125	6/30/2025	541,453	0.01%
10,835,000	Leviathan Bond Ltd.	6.500	6/30/2027	10,457,292	0.27%
490,000	Liquid Telecommunications Financing PLC	5.500	9/4/2026	426,903	0.01%
3,975,000	Lithia Motors, Inc.	3.875	6/1/2029	3,560,884	0.09%
9,665,000	Livongo Health, Inc.	0.875	6/1/2025	8,315,476	0.21%
3,345,000	Logan Group Co. Ltd.	4.250	7/12/2025	386,247	0.01%
1,320,000	Logan Group Co. Ltd.	4.850	12/14/2026	155,021	0.00%
2,746,862	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class B	3.432	10/15/2046	2,392,492	0.06%
3,070,000	Magallanes, Inc.	4.054	3/15/2029	2,921,995	0.07%
4,720,000	Magallanes, Inc.	4.279	3/15/2032	4,403,713	0.11%
14,328,021	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	12,619,147	0.32%
27,125,000	MARB BondCo. PLC	3.950	1/29/2031	22,113,927	0.56%
6,365,000	Marks & Spencer PLC	7.125	12/1/2037	6,097,543	0.16%
4,155,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	3,606,997	0.09%
1,859,000	Masco Corp.	6.500	8/15/2032	2,066,651	0.05%
1,226,000	Masco Corp.	7.750	8/1/2029	1,432,271	0.04%
12,510,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	13.772	1/15/2033	1,532,475	0.04%
4,010,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	3.800	11/15/2038	3,838,653	0.10%
17,908,000	Mesquite Energy, Inc.	6.125	1/15/2023	358,160	0.01%
9,520,000	Mesquite Energy, Inc.	7.750	6/15/2021	190,400	0.00%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	6.500	6/20/2027	27,244,480	0.69%
1,903,500	Millicom International Cellular S.A.	5.125	1/15/2028	1,748,555	0.04%
4,225,500	Millicom International Cellular S.A.	6.250	3/25/2029	4,017,661	0.10%
6,275,000	Minerals Technologies, Inc.	5.000	7/1/2028	5,760,764	0.15%
4,280,000	Molina Healthcare, Inc.	3.875	5/15/2032	3,932,378	0.10%
1,135,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	4.350	8/15/2046	818,764	0.02%
2,873,610	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	5.164	3/15/2045	2,747,889	0.07%
5,050,000	MSCI, Inc.	3.250	8/15/2033	4,374,963	0.11%
2,555,000	Murphy Oil USA, Inc.	3.750	2/15/2031	2,331,235	0.06%

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20,000,000	National Life Insurance Co.	10.500	9/15/2039	28,321,800	0.72%
11,820,000	Nationstar Mortgage Holdings, Inc.	5.500	8/15/2028	10,386,825	0.26%
6,110,000	Natura Cosméticos S.A.	4.125	5/3/2028	5,178,714	0.13%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	3.032	11/28/2035	12,182,558	0.31%
1,830,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	1,875,945	0.05%
135,000	Navient Corp.	5.000	3/15/2027	122,028	0.00%
3,030,000	Navient Corp.	5.875	10/25/2024	2,970,266	0.08%
950,000	Navient Corp.	6.750	6/15/2026	904,875	0.02%
5,355,000	Navient Corp., MTN	5.625	8/1/2033	4,154,909	0.11%
4,774,000	Navient Corp., MTN	6.125	3/25/2024	4,749,152	0.12%
14,072,285	Navigator Aircraft ABS Ltd., Series 2021-1, Class B	3.571	11/15/2046	11,192,845	0.29%
11,050,000	NCL Corp. Ltd.	1.125	2/15/2027	7,546,155	0.19%
6,575,000	NCL Corp. Ltd.	5.875	3/15/2026	5,362,373	0.14%
5,085,000	NCL Corp. Ltd.	5.875	2/15/2027	4,671,945	0.12%
2,415,000	NCL Finance Ltd.	6.125	3/15/2028	1,866,867	0.05%
1,325,000	Netflix, Inc.	4.875	4/15/2028	1,315,566	0.03%
14,565,000	Netflix, Inc.	4.875	6/15/2030	14,368,300	0.37%
1,805,000	Netflix, Inc.	5.375	11/15/2029	1,813,041	0.05%
8,735,000	Netflix, Inc.	5.875	11/15/2028	9,061,689	0.23%
11,900,000	Netflix, Inc.	6.375	5/15/2029	12,634,825	0.32%
505,000	NGPL PipeCo LLC	7.768	12/15/2037	564,247	0.01%
8,920,000	NLV Financial Corp.	7.500	8/15/2033	10,982,661	0.28%
9,050,000	NRG Energy, Inc.	3.625	2/15/2031	7,580,319	0.19%
3,825,000	NRG Energy, Inc.	3.875	2/15/2032	3,269,342	0.08%
5,380,000	Nutanix, Inc.	0.250	10/1/2027	3,757,492	0.10%
1,360,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	4.400	6/1/2027	1,363,885	0.03%
370,000	Occidental Petroleum Corp.	6.125	1/1/2031	396,522	0.01%
32,720,000	Occidental Petroleum Corp.	6.625	9/1/2030	36,299,404	0.92%
590,000	Occidental Petroleum Corp.	7.875	9/15/2031	682,925	0.02%
590,000	Occidental Petroleum Corp.	8.875	7/15/2030	706,525	0.02%
1,796,000	OneMain Finance Corp.	3.500	1/15/2027	1,529,190	0.04%
8,855,000	OneMain Finance Corp.	4.000	9/15/2030	6,951,175	0.18%
4,075,000	OneMain Finance Corp.	7.125	3/15/2026	3,944,495	0.10%
12,565,000	Oracle Corp.	3.950	3/25/2051	9,731,725	0.25%
10,085,000	Ovintiv, Inc.	6.500	8/15/2034	10,843,010	0.28%
540,000	Ovintiv, Inc.	6.500	2/1/2038	557,743	0.01%
2,715,000	Ovintiv, Inc.	6.625	8/15/2037	2,883,009	0.07%
360,000	Ovintiv, Inc.	7.200	11/1/2031	398,861	0.01%
1,200,000	Ovintiv, Inc.	7.375	11/1/2031	1,351,016	0.03%
1,495,000	Ovintiv, Inc.	8.125	9/15/2030	1,724,453	0.04%
10,800,000	Owens Corning	7.000	12/1/2036	12,322,534	0.31%
7,175,000	Owl Rock Capital Corp.	2.875	6/11/2028	5,867,197	0.15%
14,750,000	Owl Rock Capital Corp.	4.250	1/15/2026	13,958,803	0.36%
7,155,000	Owl Rock Technology Finance Corp.	4.750	12/15/2025	6,715,611	0.17%
2,475,000	Pacific Gas & Electric Co.	5.450	6/15/2027	2,456,196	0.06%
455,000	Peloton Interactive, Inc.	0.519-0.571	2/15/2026	300,259	0.01%
2,195,000	Penn National Gaming, Inc.	2.750	5/15/2026	3,619,774	0.09%
3,265,000	Penn National Gaming, Inc.	4.125	7/1/2029	2,717,133	0.07%
6,535,000	Pertamina Persero PT	6.450	5/30/2044	6,817,859	0.17%
6,586,000	Petroleos Mexicanos	6.625	6/15/2035	4,818,449	0.12%
12,239,000	Petroleos Mexicanos	6.950	1/28/2060	8,233,523	0.21%
11,860,000	Pilgrim's Pride Corp.	3.500	3/1/2032	10,011,382	0.26%
10,455,000	Post Holdings, Inc.	4.500	9/15/2031	9,278,812	0.24%
11,507,000	Progress Residential Trust, Series 2021-SFR4, Class F	3.407	5/17/2038	10,371,312	0.26%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	3.158	7/17/2038	3,138,322	0.08%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	3.422	7/17/2038	4,801,955	0.12%
15,160,000	Progress Residential Trust, Series 2021-SFR7, Class F	3.834	8/17/2040	12,834,542	0.33%
8,495,148	PRPM LLC, Series 2021-3, Class A1	1.867	4/25/2026	8,019,497	0.20%
2,513,000	PRPM LLC, Series 2021-4, Class A2	3.474	4/25/2026	2,331,760	0.06%
7,323,545	PRPM LLC, Series 2021-5, Class A1	1.793	6/25/2026	6,869,001	0.18%
5,726,563	PRPM LLC, Series 2021-9, Class A1	2.363	10/25/2026	5,418,137	0.14%
23,546,000	PulteGroup, Inc.	6.000	2/15/2035	24,094,593	0.61%
4,545,000	RingCentral, Inc.	7.146-8.016	3/15/2026	3,431,475	0.09%
25,975,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	22,939,561	0.58%
13,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	11,576,700	0.29%
37,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	30,913,488	0.79%
9,630,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	7,781,184	0.20%
230,000	Royal Caribbean Cruises Ltd.	4.250	7/1/2026	180,539	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	9,216,267	0.23%
2,290,000	Safeway, Inc.	7.250	2/1/2031	2,251,070	0.06%
17,545,000	SBA Communications Corp.	3.125	2/1/2029	15,351,875	0.39%
12,590,000	Scientific Games International, Inc.	7.000	5/15/2028	12,806,674	0.33%
740,000	Scientific Games International, Inc.	7.250	11/15/2029	752,950	0.02%
5,200,000	Sensata Technologies BV	4.000	4/15/2029	4,728,360	0.12%
2,880,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	211,075	0.01%

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Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
400,000	Shimao Group Holdings Ltd.	4.600	7/13/2030	29,116	0.00%
1,830,000	Shimao Group Holdings Ltd.	5.200	1/16/2027	143,271	0.00%
280,000	Shimao Group Holdings Ltd.	5.600	7/15/2026	21,972	0.00%
1,970,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	181,122	0.00%
10,348,530	SLAM Ltd., Series 2021-1A, Class A	2.434	6/15/2046	9,023,804	0.23%
5,645,000	Snap, Inc.	6.697-7.641	5/1/2027	3,979,725	0.10%
8,849,000	SoftBank Group Corp.	4.625	7/6/2028	7,300,425	0.19%
4,091,000	SoftBank Group Corp.	5.250	7/6/2031	3,279,100	0.08%
16,795,000	Southwest Airlines Co.	1.250	5/1/2025	21,237,277	0.54%
1,295,000	Southwestern Energy Co.	4.750	2/1/2032	1,207,588	0.03%
151,000	Southwestern Energy Co.	5.950	1/23/2025	152,832	0.00%
2,295,000	SPCM S.A.	3.125	3/15/2027	1,956,488	0.05%
2,125,000	SPCM S.A.	3.375	3/15/2030	1,710,051	0.04%
11,790,000	Splunk, Inc.	1.125	6/15/2027	10,109,925	0.26%
5,100,000	Spotify USA, Inc.	5.189-5.873	3/15/2026	4,166,700	0.11%
10,900,000	Stewart Information Services Corp.	3.600	11/15/2031	9,318,810	0.24%
425,000	Sunac China Holdings Ltd.	5.950	4/26/2024	48,021	0.00%
3,610,000	Sunac China Holdings Ltd.	6.500	1/10/2025	423,958	0.01%
8,570,000	Sunac China Holdings Ltd.	6.500	1/26/2026	948,185	0.02%
290,000	Sunac China Holdings Ltd.	6.650	8/3/2024	32,747	0.00%
4,000,000	Sunac China Holdings Ltd.	7.000	7/9/2025	462,320	0.01%
27,610,000	T-Mobile USA, Inc.	3.375	4/15/2029	25,776,420	0.66%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	3,139,950	0.08%
880,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	827,264	0.02%
885,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	5.500	3/1/2030	874,761	0.02%
32,010,000	Teladoc Health, Inc.	1.250	6/1/2027	23,806,058	0.61%
6,071,000	Telecom Italia Capital S.A.	6.000	9/30/2034	4,782,901	0.12%
14,605,000	Telecom Italia Capital S.A.	6.375	11/15/2033	12,179,109	0.31%
5,500,000	Terminix Co. LLC (The)	7.450	8/15/2027	6,381,029	0.16%
7,750,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	7,091,250	0.18%
3,295,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	2,974,561	0.08%
21,480,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	15,120,825	0.39%
12,705,000	Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	12,180,919	0.31%
8,725,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	8,004,489	0.20%
720,000	Times China Holdings Ltd.	5.750	1/14/2027	71,165	0.00%
4,030,000	Times China Holdings Ltd.	6.200	3/22/2026	431,009	0.01%
64,380,000	Tobacco Settlement Financing Corp., Series A-1	6.706	6/1/2046	62,164,510	1.58%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	2.240	6/25/2024	7,619,976	0.19%
3,985,000	TopBuild Corp.	4.125	2/15/2032	3,467,342	0.09%
1,120,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	3.250	6/25/2057	1,037,504	0.03%
795,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	3.500	10/25/2059	720,235	0.02%
13,945,000	Travel & Leisure Co.	4.500	12/1/2029	12,006,087	0.31%
7,670,000	Travel & Leisure Co.	4.625	3/1/2030	6,283,394	0.16%
970,000	Travel & Leisure Co.	6.000	4/1/2027	966,707	0.02%
1,120,000	Travel & Leisure Co.	6.625	7/31/2026	1,139,057	0.03%
9,620,000	TriNet Group, Inc.	3.500	3/1/2029	8,429,525	0.21%
2,080,000	Twitter, Inc.	0.000	3/15/2026	1,916,720	0.05%
55,170,000	U.S. Treasury Bond	2.250	2/15/2052	46,523,827	1.19%
23,325,000	U.S. Treasury Bond	3.250	5/15/2042	23,350,512	0.59%
38,840,000	U.S. Treasury Note	0.125	12/31/2022	38,406,084	0.98%
90,085,000	U.S. Treasury Note	0.125	1/31/2023	88,856,888	2.26%
157,590,000	U.S. Treasury Note	0.125	2/28/2023	155,053,786	3.95%
53,450,000	U.S. Treasury Note	0.125	4/30/2023	52,320,451	1.33%
12,675,000	U.S. Treasury Note	0.250	9/30/2023	12,283,362	0.31%
137,335,000	U.S. Treasury Note	0.500	11/30/2023	132,930,624	3.39%
71,835,000	U.S. Treasury Note	0.875	1/31/2024	69,635,053	1.77%
45,765,000	U.S. Treasury Note	1.500	2/29/2024	44,740,651	1.14%
13,205,000	Uber Technologies, Inc.	0.000-1.922	12/15/2025	10,999,765	0.28%
8,665,000	Uber Technologies, Inc.	4.500	8/15/2029	7,744,604	0.20%
18,350,000	Uber Technologies, Inc.	6.250	1/15/2028	18,047,775	0.46%
38,025,000	Uber Technologies, Inc.	7.500	9/15/2027	38,500,312	0.98%
1,125,000	Uber Technologies, Inc.	8.000	11/1/2026	1,145,367	0.03%
14,800,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	12,150,760	0.31%
20,534,895	United Airlines Pass Through Trust, Series 2020-1, Class A	5.875	4/15/2029	20,567,750	0.52%
2,527,300	United Airlines Pass Through Trust, Series 2020-1, Class B	4.875	7/15/2027	2,386,226	0.06%
6,395,000	United Rentals North America, Inc.	3.750	1/15/2032	5,621,333	0.14%
4,020,000	Unity Software, Inc.	7.085-7.592	11/15/2026	2,996,436	0.08%
7,865,000	VCAT Asset Securitization LLC, Series 2021-NPL6, Class A2	3.967	9/25/2051	7,270,913	0.19%
3,970,000	VCAT LLC, Series 2021-NPL5, Class A2	3.844	8/25/2051	3,603,482	0.09%
6,885,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	6,470,910	0.16%
5,680,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	5,421,049	0.14%
4,920,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	4,775,339	0.12%

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4,050,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	4,051,822	0.10%
1,900,000	Volcan Cia Minera SAA	4.375	2/11/2026	1,662,500	0.04%
5,285,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	4.298	7/15/2046	4,947,081	0.13%
4,340,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class B	4.322	8/15/2050	3,786,437	0.10%
7,315,000	Western Digital Corp.	2.850	2/1/2029	6,172,031	0.16%
750,000	Western Digital Corp.	3.100	2/1/2032	593,640	0.02%
6,225,000	Western Digital Corp.	4.750	2/15/2026	6,133,921	0.16%
1,750,000	Western Midstream Operating LP	4.300	2/1/2030	1,636,618	0.04%
4,055,000	Western Midstream Operating LP	5.300	3/1/2048	3,555,998	0.09%
745,000	Western Midstream Operating LP	5.450	4/1/2044	666,760	0.02%
560,000	Western Midstream Operating LP	5.500	8/15/2048	488,206	0.01%
2,310,000	Western Midstream Operating LP	5.500	2/1/2050	2,066,538	0.05%
4,865,000	WestRock MWV LLC	7.950	2/15/2031	5,920,221	0.15%
8,750,000	WestRock MWV LLC	8.200	1/15/2030	10,678,235	0.27%
2,435,000	Weyerhaeuser Co.	6.950	10/1/2027	2,747,477	0.07%
1,315,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	3.744	12/15/2045	1,299,192	0.03%
4,000,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	4.519	8/15/2046	3,797,108	0.10%
2,612,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class C	4.519	8/15/2046	2,341,975	0.06%
940,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	4.378	5/15/2047	884,333	0.02%
8,925,884	Willis Engine Structured Trust, Series 2021-A, Class A	3.104	5/15/2046	7,197,431	0.18%
19,175,000	Yum! Brands, Inc.	4.625	1/31/2032	18,224,303	0.46%
23,285,000	Yuzhou Group Holdings Co. Ltd.	6.350	1/13/2027	1,635,277	0.04%
1,245,000	Yuzhou Group Holdings Co. Ltd.	7.375	1/13/2026	87,449	0.00%
9,395,000	Yuzhou Group Holdings Co. Ltd.	7.700	2/20/2025	681,138	0.02%
5,345,000	Yuzhou Group Holdings Co. Ltd.	7.850	8/12/2026	354,106	0.01%
3,155,000	Yuzhou Group Holdings Co. Ltd.	8.300	5/27/2025	212,016	0.01%
4,535,000	Zhenro Properties Group Ltd.	6.630	1/7/2026	296,181	0.01%
365,000	Zhenro Properties Group Ltd.	6.700	8/4/2026	22,761	0.00%
715,000	Zhenro Properties Group Ltd.	7.350	2/5/2025	45,696	0.00%
1,200,000	Zillow Group, Inc.	1.375	9/1/2026	1,275,000	0.03%
	Total			3,273,719,017	83.38%
Common Stocks					
38,838	Abbott Laboratories			4,227,128	0.11%
54,591	AbbVie, Inc.			7,834,354	0.20%
17,914	Accenture PLC, Class A			5,486,342	0.14%
1,317,588	Altice USA, Inc., Class A			13,847,850	0.35%
25,723	American Tower Corp.			6,966,560	0.18%
40,158	Apple, Inc.			6,526,077	0.17%
9,229	Battalion Oil Corp.			97,735	0.00%
10,730	BlackRock, Inc.			7,180,301	0.18%
73,286	Bristol-Myers Squibb Co.			5,407,041	0.14%
6,885	Broadcom, Inc.			3,686,780	0.09%
120,409	Cisco Systems, Inc.			5,462,956	0.14%
5,336	Clarivate PLC			77,319	0.00%
105,431	Coca-Cola Co. (The)			6,765,507	0.17%
182,887	Comcast Corp., Class A			6,861,920	0.17%
327,068	Corning, Inc.			12,023,020	0.31%
20,862	Cummins, Inc.			4,616,969	0.12%
13,785	Deere & Co.			4,730,736	0.12%
50,338	Duke Energy Corp.			5,533,656	0.14%
8,883	Elevance Health, Inc.			4,238,079	0.11%
14,410	Home Depot, Inc. (The)			4,336,545	0.11%
461,939	iHeartMedia, Inc., Class A			3,455,304	0.09%
23,768	iQor Holdings, Inc.			95,072	0.00%
49,941	Johnson & Johnson			8,715,703	0.22%
4,134	L3Harris Technologies, Inc.			992,036	0.02%
16,976	Lockheed Martin Corp.			7,024,839	0.18%
108,410	Merck & Co., Inc.			9,685,349	0.25%
66,250	Microchip Technology, Inc.			4,561,975	0.12%
25,107	Microsoft Corp.			7,048,539	0.18%
62,836	Morgan Stanley			5,297,075	0.13%
84,555	Newmont Corp.			3,828,650	0.10%
89,207	NextEra Energy, Inc.			7,537,100	0.19%
24,078	Pioneer Natural Resources Co.			5,705,282	0.14%
49,746	Procter & Gamble Co. (The)			6,910,217	0.18%
29,176	QUALCOMM, Inc.			4,232,271	0.11%
81,558	Starbucks Corp.			6,914,487	0.18%
127,881	T-Mobile US, Inc.			18,294,656	0.47%
5,075	Thermo Fisher Scientific, Inc.			3,036,931	0.08%
26,882	Union Pacific Corp.			6,110,279	0.16%

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30,369	United Parcel Service, Inc., Class B			5,918,614	0.15%
6,466	UnitedHealth Group, Inc.			3,506,771	0.09%
51,385	Walmart, Inc.			6,785,389	0.17%
142,917	Williams Cos., Inc. (The)			4,872,041	0.12%
	Total			246,435,455	6.28%
Collateralized Loan Obligations					
6,730,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	5.810	10/20/2031	6,197,401	0.16%
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	4.310	7/20/2034	4,222,668	0.11%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	5.560	7/20/2034	4,455,323	0.11%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	5.612	7/15/2034	1,136,923	0.03%
4,390,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	5.709	4/22/2034	3,990,931	0.10%
3,780,000	AIG CLO LLC, Series 2021-2A, Class D, 3-month LIBOR + 3.050%	5.760	7/20/2034	3,450,180	0.09%
2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	5.512	10/15/2034	2,481,020	0.06%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	5.883	7/25/2034	2,831,167	0.07%
890,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3-month LIBOR + 1.400%	2.878	11/20/2030	849,986	0.02%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	5.740	1/17/2032	1,384,936	0.04%
3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	5.660	7/20/2032	3,232,763	0.08%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	5.762	7/15/2034	2,904,549	0.07%
4,775,000	Crown City CLO I, Series 2020-1A, Class CR, 3-month LIBOR + 3.420%	6.130	7/20/2034	4,252,500	0.11%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	5.810	10/20/2034	4,871,844	0.12%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	5.560	1/20/2034	2,663,366	0.07%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	4.710	4/20/2031	904,861	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class DR, 3-month LIBOR + 3.000%	5.710	4/20/2031	2,595,944	0.07%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	5.969	7/27/2031	10,040,298	0.26%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	5.783	1/23/2031	921,345	0.02%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	4.162	7/15/2034	5,721,514	0.15%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	5.810	7/20/2032	7,090,655	0.18%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	5.662	7/15/2034	6,544,872	0.17%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.300%	5.812	7/15/2036	2,851,313	0.07%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	4.360	7/2/2035	7,873,016	0.20%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	5.610	7/2/2035	5,939,244	0.15%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	4.238	10/17/2031	9,244,493	0.24%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	3.205	5/21/2034	926,577	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	4.355	5/21/2034	7,000,310	0.18%
12,510,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3-month LIBOR + 6.050%	8.562	10/15/2034	11,196,900	0.28%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	5.660	1/20/2031	362,967	0.01%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	6.460	10/20/2034	1,409,904	0.04%
	Total			129,549,770	3.30%
Preferred Stocks					
17,902	2020 Cash Mandatory Exchangeable Trust	5.250		21,461,634	0.54%
11,789	Bank of America Corp., Series L	7.250		14,666,105	0.37%
121,037	Clarivate PLC, Series A	5.250		7,216,226	0.18%
238,087	El Paso Energy Capital Trust I	4.750		10,902,004	0.28%
1,596	Highwoods Properties, Inc., Series A	8.625		1,875,300	0.05%

Loomis Sayles Strategic Income Fund
Investments as of July 31, 2022 (Unaudited)

Shares/ Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
208,246	Hovnanian Enterprises, Inc.	7.625		3,852,551	0.10%
10,425	iStar, Inc., Series G	7.650		257,497	0.01%
116,192	Prologis, Inc., Series Q	8.540		7,029,616	0.18%
7,500	Wells Fargo & Co., Class A, Series L	7.500		9,517,500	0.24%
	Total			76,778,433	1.95%
Senior Loans					
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 1-month LIBOR + 7.750%	10.009	11/24/2028	6,509,780	0.16%
12,660,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	11.455	11/1/2025	13,340,475	0.34%
	Total			19,850,255	0.50%
Closed-End Investment Companies					
170,849	NexPoint Diversified Real Estate Trust			2,670,370	0.07%
Short-Term Investments					
76,073,653	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.650	8/1/2022	76,073,653	1.94%
58,420,000	U.S. Treasury Bills	2.395-2.415(t)	10/20/2022	58,119,462	1.48%
	Total			134,193,115	3.42%
	Total Investments			3,883,196,415	98.90%
	Other assets less liabilities			43,221,866	1.10%
	Net Assets			3,926,418,281	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	9/21/2022	473	\$ 74,996,319	\$ 74,881,813	\$ (114,506)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2022	(57)	\$ (7,294,105)	\$ (7,481,250)	\$ (187,145)
Total Futures Contracts					\$ (301,651)

Centrally Cleared Credit Default Swap Agreements

Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Up Front Premium Paid/(Received)	Market Value	Unrealized Appreciation (Depreciation)
Sell Protection						
CDX.NA HY* Series 37 500, 5-Year	5.00%	12/20/2026	75,441,960	5,528,667	2,209,728	(3,318,939)

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

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

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

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

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.

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

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
8,252,697	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	7,904,095	0.21%
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	3,230,568	0.08%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	13,672,616	0.36%
1,650,000	Agile Group Holdings Ltd.	USD	5.500	4/21/2025	548,543	0.01%
1,120,000	Agile Group Holdings Ltd.	USD	5.500	5/17/2026	359,453	0.01%
1,225,000	Agile Group Holdings Ltd.	USD	5.750	1/2/2025	416,500	0.01%
6,150,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	1,979,808	0.05%
14,196,233	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	14,085,644	0.37%
10,600,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		8,802,131	0.23%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		2,958,804	0.08%
12,155,000	Aker BP ASA	USD	4.000	1/15/2031	10,918,128	0.29%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	6,669,988	0.17%
8,200,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		6,502,722	0.17%
7,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		5,533,125	0.14%
19,458,320	Alta Wind Holdings LLC	USD	7.000	6/30/2035	20,225,388	0.53%
1,234,662	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,070,267	0.03%
695,632	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	619,152	0.02%
2,655,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,439,374	0.06%
3,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	2,608,237	0.07%
495,000	Antares Holdings LP	USD	2.750	1/15/2027	395,288	0.01%
585,000	Antares Holdings LP	USD	3.750	7/15/2027	491,836	0.01%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	20,771,557	0.54%
5,133,206	Apollo Aviation Securitization Equity Trust, Series 2021-1A, Class A	USD	2.950	11/16/2041	4,294,503	0.11%
3,185,400	Apollo Aviation Securitization Equity Trust, Series 2021-2A, Class B	USD	3.538	1/15/2047	2,589,024	0.07%
22,016,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	21,781,384	0.57%
11,555,000	Ares Capital Corp.	USD	3.200	11/15/2031	8,395,939	0.22%
13,380,000	Ashland LLC	USD	3.375	9/1/2031	10,882,943	0.28%
3,965,000	Athene Global Funding	USD	1.716	1/7/2025	3,699,781	0.10%
9,645,000	Avantor Funding, Inc.	USD	3.875	11/1/2029	8,435,999	0.22%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	6,979,086	0.18%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	4,488,579	0.12%
10,205,000	Avnet, Inc.	USD	5.500	6/1/2032	10,012,996	0.26%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	11,464,200	0.30%
11,885,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		9,114,173	0.24%
9,000,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	7,420,032	0.19%
5,955,000	Barings BDC, Inc.	USD	3.300	11/23/2026	5,165,498	0.14%
1,945,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	1,522,040	0.04%
14,285,000	Bausch Health Cos., Inc.	USD	5.000	1/30/2028	7,606,763	0.20%
425,000	Bausch Health Cos., Inc.	USD	5.000	2/15/2029	221,000	0.01%
3,045,000	Bausch Health Cos., Inc.	USD	5.250	1/30/2030	1,573,288	0.04%
9,810,000	Bausch Health Cos., Inc.	USD	5.250	2/15/2031	5,020,513	0.13%
465,000	Bausch Health Cos., Inc.	USD	6.250	2/15/2029	247,473	0.01%
765,000	Bausch Health Cos., Inc.	USD	7.000	1/15/2028	437,963	0.01%
335,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	307,008	0.01%
315,000	Bentley Systems, Inc.	USD	0.375	7/1/2027	244,125	0.01%
5,925,000	Bilibili, Inc.	USD	0.500	12/1/2026	4,168,238	0.11%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,197,200	0.21%
27,195,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,026,391	0.71%
5,770,000	Block, Inc.	USD	3.500	6/1/2031	4,597,882	0.12%
1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,336,176	0.03%
2,385,000	Boeing Co. (The)	USD	3.750	2/1/2050	1,681,759	0.04%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	2,699,418	0.07%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	293,031	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	4,256,720	0.11%
4,124,000	Boeing Co. (The)	USD	3.950	8/1/2059	2,776,130	0.07%
3,230,000	Boeing Co. (The)	USD	5.150	5/1/2030	3,100,406	0.08%
9,537,000	Boeing Co. (The)	USD	5.805	5/1/2050	8,759,465	0.23%
7,375,000	BPR Trust, Series 2021-NRD, Class F, 1-month Term SOFR + 6.870%	USD	8.204	12/15/2023	6,932,674	0.18%

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

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,125,802	0.03%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	5,320,044	0.14%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	25,624,443	0.67%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	956,198	0.03%
5,465,000	Broadcom, Inc.	USD	4.150	11/15/2030	5,007,107	0.13%
125,000	Cable One, Inc.	USD	6.042	3/15/2026	103,000	0.00%
8,555,000	CAFL Issuer LLC, Series 2021-RTL1, Class A1	USD	2.239	3/28/2029	8,012,474	0.21%
8,710,000	Carnival Corp.	USD	5.750	3/1/2027	6,291,059	0.16%
6,065,000	Carnival Corp.	USD	6.000	5/1/2029	4,261,330	0.11%
1,432,671	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	1,280,445	0.03%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	26,477,437	0.69%
16,130,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.750	2/1/2032	13,207,244	0.35%
630,000	CDW LLC/CDW Finance Corp.	USD	2.670	12/1/2026	561,289	0.01%
1,620,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	1,365,935	0.04%
18,245,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	15,073,380	0.39%
400,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	361,000	0.01%
39,415,000	Cemex SAB de CV	USD	3.875	7/11/2031	29,561,250	0.77%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,050,527	0.05%
6,090,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		5,167,061	0.14%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	17,026,152	0.45%
6,390,000	Centene Corp.	USD	2.625	8/1/2031	5,083,245	0.13%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	3,737,663	0.10%
6,525,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	USD	5.250	4/27/2029	5,693,063	0.15%
2,060,000	Central China Real Estate Ltd.	USD	7.250	4/24/2023	1,011,460	0.03%
4,720,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	1,465,607	0.04%
1,260,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	389,126	0.01%
3,260,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	1,006,297	0.03%
4,415,000	Central China Real Estate Ltd.	USD	7.650	8/27/2023	1,893,284	0.05%
1,305,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	412,223	0.01%
2,370,000	CFLD Cayman Investment Ltd.	USD	6.900	1/13/2023	202,493	0.01%
4,045,000	CFLD Cayman Investment Ltd.	USD	6.920	6/16/2022	345,079	0.01%
800,000	CFLD Cayman Investment Ltd.	USD	7.125	4/8/2022	67,640	0.00%
2,835,000	CFLD Cayman Investment Ltd.	USD	8.050	1/13/2025	256,908	0.01%
2,520,000	CFLD Cayman Investment Ltd.	USD	8.600	4/8/2024	223,272	0.01%
2,955,000	CFLD Cayman Investment Ltd.	USD	8.750	9/28/2022	265,432	0.01%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	1,718,343	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	1,798,665	0.05%
1,085,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	820,941	0.02%
8,140,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	6,518,983	0.17%
4,025,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	3,593,672	0.09%
28,480,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	19,272,278	0.50%
7,470,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	4,912,538	0.13%
31,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.950	6/30/2062	21,089,836	0.55%
1,035,000	China Aoyuan Group Ltd.	USD	6.200	3/24/2026	98,594	0.00%
2,400,000	China Aoyuan Group Ltd.	USD	6.350	2/8/2024	220,176	0.01%
1,240,000	China Aoyuan Group Ltd.	USD	7.950	2/19/2023	117,180	0.00%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	147,870	0.00%
4,045,000	China Evergrande Group	USD	8.750	6/28/2025	332,823	0.01%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	114,367	0.00%
335,000	China Evergrande Group	USD	9.500	3/29/2024	28,425	0.00%
4,060,000	CIFI Holdings Group Co. Ltd.	USD	4.450	8/17/2026	2,310,221	0.06%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	312,505	0.01%
10,565,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	4.942	9/10/2045	10,353,700	0.27%
125,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	120,351	0.00%
556,583	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	555,758	0.01%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	11,307,551	0.30%
14,915,000	CommScope, Inc.	USD	4.750	9/1/2029	12,031,856	0.31%
5,140,000	Continental Resources, Inc.	USD	2.875	4/1/2032	4,013,929	0.10%
13,235,000	Continental Resources, Inc.	USD	5.750	1/15/2031	12,797,451	0.33%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	4,465,407	0.12%
1,510,000	CoreVest American Finance Trust, Series 2021-3, Class D	USD	3.469	10/15/2054	1,246,474	0.03%

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

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
2,925,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	2,691,538	0.07%
1,690,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	1,418,658	0.04%
11,630,780	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	11,013,139	0.29%
2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	2,119,016	0.06%
47,615,000	CSC Holdings LLC	USD	4.625	12/1/2030	31,842,055	0.83%
6,030,000	CSC Holdings LLC	USD	5.000	11/15/2031	4,064,445	0.11%
16,340,000	CSC Holdings LLC	USD	5.375	2/1/2028	14,134,100	0.37%
1,360,000	CSC Holdings LLC	USD	5.750	1/15/2030	989,441	0.03%
10,875,000	CT Trust	USD	5.125	2/3/2032	8,713,594	0.23%
635,000	Darling Ingredients, Inc.	USD	6.000	6/15/2030	632,873	0.02%
11,365,000	DCP Midstream Operating LP	USD	3.250	2/15/2032	8,914,479	0.23%
1,430,000	DCP Midstream Operating LP	USD	5.125	5/15/2029	1,287,000	0.03%
2,945,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	2,143,681	0.06%
16,322,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	12,270,690	0.32%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,469,645	0.04%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,503,719	0.09%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,528,425	0.04%
3,705,000	DIRECTV Financing LLC/DIRECTV Financing Co-Obligor, Inc.	USD	5.875	8/15/2027	3,160,624	0.08%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	3,931,431	0.10%
22,190,000	DISH DBS Corp.	USD	5.250	12/1/2026	17,393,410	0.45%
6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	5,533,540	0.14%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	12,366,768	0.32%
13,550,000	DISH Network Corp.	USD	2.375	3/15/2024	11,924,000	0.31%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	97,103,125	2.54%
5,740,000	EcoPetrol S.A.	USD	4.625	11/2/2031	4,347,993	0.11%
593,847	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	545,965	0.01%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	2,979,186	0.08%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	3,819,400	0.10%
6,210,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	5,255,523	0.14%
8,120,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	6,597,500	0.17%
13,035,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	12,138,558	0.32%
2,735,000	EPR Properties	USD	3.600	11/15/2031	2,161,947	0.06%
1,765,000	EQT Corp.	USD	3.125	5/15/2026	1,652,587	0.04%
7,740,000	EQT Corp.	USD	3.625	5/15/2031	6,687,824	0.17%
5,920,000	EQT Corp.	USD	3.900	10/1/2027	5,509,093	0.14%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,486,003	0.04%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,026,675	0.03%
1,370,000	Expedia Group, Inc.	USD	2.950	3/15/2031	1,089,696	0.03%
1,465,000	Expedia Group, Inc.	USD	3.250	2/15/2030	1,221,779	0.03%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,422,230	0.06%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	32,123,576	0.84%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,711,286	0.04%
7,660,000	FirstKey Homes Trust, Series 2020-SFR1, Class F2	USD	4.284	8/17/2037	7,200,192	0.19%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2038	1,711,903	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	7,826,783	0.20%
5,610,000	Ford Motor Co.	USD	3.250	2/12/2032	4,195,719	0.11%
18,505,000	Ford Motor Co.	USD	4.750	1/15/2043	13,181,747	0.34%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,230,968	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,407,906	0.04%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,344,711	0.04%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	22,265,387	0.58%
2,419,000	FRTKL, Series 2021-SFR1, Class F	USD	3.171	9/17/2038	2,121,666	0.06%
7,650,000	FS KKR Capital Corp.	USD	3.125	10/12/2028	6,101,371	0.16%
7,005,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	6,217,297	0.16%
25,290,000	GE Capital Funding LLC	USD	4.550	5/15/2032	24,393,284	0.64%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	2,389,646	0.06%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,019,696	0.05%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		452,250	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		752,550	0.02%
12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	10,258,010	0.27%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	18,372,063	0.48%
3,845,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	3,081,653	0.08%
1,240,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,039,120	0.03%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	232,167	0.01%

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10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	8,894,600	0.23%
2,655,000	Grifols Escrow Issuer S.A.	USD	4.750	10/15/2028	2,302,628	0.06%
7,680,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class C	USD	3.668	3/5/2033	6,371,844	0.17%
2,535,000	GS Mortgage Securities Trust, Series 2013-G1, Class B	USD	3.720	4/10/2031	2,437,642	0.06%
5,785,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	USD	4.843	6/10/2047	5,165,015	0.14%
2,301,750	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	1,970,563	0.05%
6,380,000	HCA, Inc.	USD	4.125	6/15/2029	5,817,191	0.15%
14,755,000	Hercules Capital, Inc.	USD	3.375	1/20/2027	12,917,401	0.34%
5,453,000	Hertz Vehicle Financing III LLC, Series 2022-1 1A, Class D	USD	4.850	6/25/2026	4,877,199	0.13%
5,578,000	Hertz Vehicle Financing III LLC, Series 2022-3 3A, Class D	USD	6.310	3/25/2025	5,352,867	0.14%
2,530,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	2,118,786	0.06%
2,760,000	Hess Midstream Operations LP	USD	5.625	2/15/2026	2,628,900	0.07%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	6,053,138	0.16%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	1,331,937	0.03%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	4,361,850	0.11%
81,885	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	76,741	0.00%
7,102,914	Home Partners of America Trust, Series 2021-1, Class F	USD	3.325	9/17/2041	5,898,697	0.15%
8,482,704	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	7,470,071	0.20%
4,241,352	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	3,690,732	0.10%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	17,690,736	0.46%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,024,560	0.03%
24,490,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	19,791,838	0.52%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,171,307	0.08%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	3,234,514	0.08%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	1,647,473	0.04%
4,380,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	3,480,698	0.09%
6,140,000	IHS Holding Ltd.	USD	5.625	11/29/2026	5,028,906	0.13%
6,140,000	IHS Holding Ltd.	USD	6.250	11/29/2028	4,951,910	0.13%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	6,304,695	0.16%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	759,965	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	4,560,140	0.12%
13,195,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	11,214,826	0.29%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	1,774,585	0.05%
3,893,000	Jefferies Group LLC	USD	6.250	1/15/2036	3,914,316	0.10%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	2,538,900	0.07%
10,664,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class D	USD	4.982	10/15/2045	10,588,512	0.28%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.509	12/15/2047	285,407	0.01%
3,110,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	USD	3.958	4/15/2046	2,890,456	0.08%
6,230,000	JSW Steel Ltd.	USD	5.050	4/5/2032	4,628,279	0.12%
6,925,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	952,188	0.02%
1,415,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	192,879	0.01%
1,600,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	217,168	0.01%
8,085,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	1,096,811	0.03%
7,075,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	958,026	0.03%
4,795,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	653,271	0.02%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,004,531	0.05%
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	4,856,520	0.13%
10,800,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	8,997,156	0.24%
1,380,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	262,655	0.01%
3,760,000	KWG Group Holdings Ltd.	USD	6.300	2/13/2026	753,128	0.02%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	3,703,222	0.10%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	9,700,967	0.25%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	9,988,277	0.26%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	518,364	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	9,983,694	0.26%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	429,176	0.01%
3,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	3,383,321	0.09%
9,665,000	Livongo Health, Inc.	USD	0.875	6/1/2025	8,192,054	0.21%
3,345,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	711,114	0.02%

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1,320,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	282,889	0.01%
2,761,720	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class B	USD	3.432	10/15/2046	2,393,668	0.06%
3,070,000	Magallanes, Inc.	USD	4.054	3/15/2029	2,814,484	0.07%
4,720,000	Magallanes, Inc.	USD	4.279	3/15/2032	4,216,801	0.11%
14,428,053	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	12,560,572	0.33%
27,125,000	MARB BondCo. PLC	USD	3.950	1/29/2031	20,825,761	0.54%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	6,173,159	0.16%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	3,455,623	0.09%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,000,212	0.05%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,384,210	0.04%
12,510,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	12.304	1/15/2033	1,532,475	0.04%
4,010,000	MedTrust, Series 2021-MDLN, Class C, 1-month LIBOR + 1.800%	USD	3.125	11/15/2038	3,823,729	0.10%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	1,020,756	0.03%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	542,640	0.01%
2,967,869(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	14,495,397	0.38%
4,740,050(††)	Mexican Fixed Rate Bonds, Series M 30	MXN	8.500	11/18/2038	22,348,795	0.58%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	26,511,030	0.69%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	1,635,126	0.04%
4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	3,676,185	0.10%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	5,463,956	0.14%
4,280,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	3,589,149	0.09%
1,135,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.495	8/15/2046	857,231	0.02%
2,923,375	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	USD	5.336	3/15/2045	2,747,972	0.07%
5,050,000	MSCI, Inc.	USD	3.250	8/15/2033	4,025,305	0.11%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,171,111	0.06%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	27,895,000	0.73%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	9,481,280	0.25%
6,110,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	5,030,974	0.13%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	12,055,954	0.32%
1,830,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.516	9/30/2028	1,843,035	0.05%
135,000	Navient Corp.	USD	5.000	3/15/2027	111,042	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	2,785,151	0.07%
950,000	Navient Corp.	USD	6.750	6/15/2026	840,750	0.02%
5,355,000	Navient Corp., MTN	USD	5.625	8/1/2033	3,716,405	0.10%
4,774,000	Navient Corp., MTN	USD	6.125	3/25/2024	4,526,420	0.12%
14,159,487	Navigator Aircraft ABS Ltd., Series 2021-1, Class B	USD	3.571	11/15/2046	11,107,237	0.29%
11,050,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	7,088,575	0.19%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	5,160,652	0.13%
5,085,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	4,347,726	0.11%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	1,756,913	0.05%
1,325,000	Netflix, Inc.	USD	4.875	4/15/2028	1,246,891	0.03%
14,565,000	Netflix, Inc.	USD	4.875	6/15/2030	13,330,543	0.35%
1,805,000	Netflix, Inc.	USD	5.375	11/15/2029	1,705,725	0.04%
8,735,000	Netflix, Inc.	USD	5.875	11/15/2028	8,540,297	0.22%
11,900,000	Netflix, Inc.	USD	6.375	5/15/2029	12,018,405	0.31%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	549,559	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	10,835,481	0.28%
9,050,000	NRG Energy, Inc.	USD	3.625	2/15/2031	7,095,110	0.19%
3,825,000	NRG Energy, Inc.	USD	3.875	2/15/2032	3,038,132	0.08%
5,380,000	Nutanix, Inc.	USD	0.250	10/1/2027	3,719,194	0.10%
1,360,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	4.400	6/1/2027	1,338,824	0.04%
370,000	Occidental Petroleum Corp.	USD	6.125	1/1/2031	374,967	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	33,701,600	0.88%
590,000	Occidental Petroleum Corp.	USD	7.875	9/15/2031	647,525	0.02%
590,000	Occidental Petroleum Corp.	USD	8.875	7/15/2030	677,366	0.02%
1,796,000	OneMain Finance Corp.	USD	3.500	1/15/2027	1,436,800	0.04%
8,855,000	OneMain Finance Corp.	USD	4.000	9/15/2030	6,563,769	0.17%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	3,766,237	0.10%
12,565,000	Oracle Corp.	USD	3.950	3/25/2051	9,228,952	0.24%
10,085,000	Ovintiv, Inc.	USD	6.500	8/15/2034	10,526,050	0.28%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	557,259	0.01%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	2,848,420	0.07%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	393,615	0.01%
1,200,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,319,197	0.03%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	1,717,373	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	12,067,475	0.32%
7,175,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	5,634,210	0.15%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	13,567,815	0.35%

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7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	6,725,612	0.18%
2,475,000	Pacific Gas & Electric Co.	USD	5.450	6/15/2027	2,395,130	0.06%
455,000	Peloton Interactive, Inc.	USD	0.519-0.571	2/15/2026	291,864	0.01%
2,195,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	3,251,454	0.09%
3,265,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	2,477,482	0.06%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	6,599,779	0.17%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	4,491,059	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	7,533,105	0.20%
11,860,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	9,297,884	0.24%
10,455,000	Post Holdings, Inc.	USD	4.500	9/15/2031	8,550,622	0.22%
11,507,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	10,388,961	0.27%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	3,099,557	0.08%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	4,744,190	0.12%
15,160,000	Progress Residential Trust, Series 2021-SFR7, Class F	USD	3.834	8/17/2040	12,577,066	0.33%
8,569,164	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	8,078,819	0.21%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,321,799	0.06%
7,426,429	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	6,949,825	0.18%
5,822,385	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	5,501,624	0.14%
23,546,000	PulteGroup, Inc.	USD	6.000	2/15/2035	23,083,671	0.60%
930,000	RingCentral, Inc.	USD	7.146-7.470	3/15/2026	698,430	0.02%
25,975,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	21,466,000	0.56%
13,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	10,646,773	0.28%
37,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	28,128,347	0.74%
9,630,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	6,837,300	0.18%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	163,383	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	8,548,500	0.22%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,238,475	0.06%
17,545,000	SBA Communications Corp.	USD	3.125	2/1/2029	14,360,582	0.38%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	11,814,834	0.31%
740,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	693,979	0.02%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	4,410,016	0.12%
2,880,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	297,187	0.01%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	42,828	0.00%
1,830,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	195,938	0.01%
280,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	31,318	0.00%
1,970,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	217,330	0.01%
10,406,250	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	8,931,060	0.23%
5,410,000	Snap, Inc.	USD	6.700-7.114	5/1/2027	3,746,425	0.10%
8,849,000	SoftBank Group Corp.	USD	4.625	7/6/2028	6,857,975	0.18%
4,091,000	SoftBank Group Corp.	USD	5.250	7/6/2031	3,016,212	0.08%
16,795,000	Southwest Airlines Co.	USD	1.250	5/1/2025	19,776,112	0.52%
1,295,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,106,610	0.03%
151,000	Southwestern Energy Co.	USD	5.950	1/23/2025	149,171	0.00%
2,295,000	SPCM S.A.	USD	3.125	3/15/2027	1,933,170	0.05%
2,125,000	SPCM S.A.	USD	3.375	3/15/2030	1,662,813	0.04%
11,790,000	Splunk, Inc.	USD	1.125	6/15/2027	9,726,750	0.25%
5,100,000	Spotify USA, Inc.	USD	5.189-5.873	3/15/2026	4,023,900	0.11%
10,900,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	9,041,114	0.24%
425,000	Sunac China Holdings Ltd.	USD	5.950	4/26/2024	64,689	0.00%
3,610,000	Sunac China Holdings Ltd.	USD	6.500	1/10/2025	539,370	0.01%
8,570,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	1,263,475	0.03%
290,000	Sunac China Holdings Ltd.	USD	6.650	8/3/2024	44,071	0.00%
4,000,000	Sunac China Holdings Ltd.	USD	7.000	7/9/2025	595,720	0.02%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	24,158,750	0.63%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,014,359	0.08%
880,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	802,210	0.02%
885,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	5.500	3/1/2030	844,449	0.02%
32,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	23,447,325	0.61%
6,071,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	4,579,173	0.12%
14,605,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	11,277,981	0.29%
5,500,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	6,132,500	0.16%
7,750,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	6,479,078	0.17%
2,840,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	2,328,800	0.06%
21,480,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	13,376,670	0.35%

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12,060,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	10,300,664	0.27%
8,725,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	7,187,219	0.19%
720,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	94,385	0.00%
4,030,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	583,746	0.02%
64,380,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	59,800,000	1.56%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	7,617,378	0.20%
3,985,000	TopBuild Corp.	USD	4.125	2/15/2032	3,067,816	0.08%
1,120,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	1,014,253	0.03%
795,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	702,205	0.02%
13,945,000	Travel & Leisure Co.	USD	4.500	12/1/2029	10,787,718	0.28%
7,670,000	Travel & Leisure Co.	USD	4.625	3/1/2030	5,944,250	0.16%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	878,554	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,061,906	0.03%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	7,923,705	0.21%
2,080,000	Twitter, Inc.	USD	0.000	3/15/2026	1,840,931	0.05%
55,170,000	U.S. Treasury Bond	USD	2.250	2/15/2052	45,403,186	1.19%
77,655,000	U.S. Treasury Note	USD	0.125	12/31/2022	76,726,780	2.01%
90,085,000	U.S. Treasury Note	USD	0.125	1/31/2023	88,814,661	2.32%
157,590,000	U.S. Treasury Note	USD	0.125	2/28/2023	154,912,201	4.05%
53,450,000	U.S. Treasury Note	USD	0.125	4/30/2023	52,247,375	1.37%
12,675,000	U.S. Treasury Note	USD	0.250	9/30/2023	12,257,121	0.32%
137,335,000	U.S. Treasury Note	USD	0.500	11/30/2023	132,667,755	3.47%
71,835,000	U.S. Treasury Note	USD	0.875	1/31/2024	69,511,587	1.82%
45,765,000	U.S. Treasury Note	USD	1.500	2/29/2024	44,687,020	1.17%
13,205,000	Uber Technologies, Inc.	USD	0.000-1.922	12/15/2025	10,552,380	0.28%
8,665,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	7,126,963	0.19%
18,350,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	16,970,814	0.44%
38,025,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	36,837,859	0.96%
1,125,000	Uber Technologies, Inc.	USD	8.000	11/1/2026	1,119,938	0.03%
14,800,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	11,961,119	0.31%
21,243,023	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	20,877,643	0.55%
2,635,250	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	2,493,816	0.07%
6,395,000	United Rentals North America, Inc.	USD	3.750	1/15/2032	5,250,586	0.14%
200,000	Unity Software, Inc.	USD	7.592	11/15/2026	147,000	0.00%
7,865,000	VCAT Asset Securitization LLC, Series 2021-NPL6, Class A2	USD	3.967	9/25/2051	7,234,148	0.19%
3,970,000	VCAT LLC, Series 2021-NPL5, Class A2	USD	3.844	8/25/2051	3,675,374	0.10%
6,610,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.250	12/1/2026	6,036,979	0.16%
5,680,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	5,225,600	0.14%
4,920,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.625	6/15/2025	4,680,150	0.12%
4,050,000	VICI Properties LP/VICI Note Co., Inc.	USD	5.625	5/1/2024	3,999,375	0.10%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,653,950	0.04%
5,285,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.434	7/15/2046	4,956,063	0.13%
4,340,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class B	USD	4.322	8/15/2050	3,799,907	0.10%
7,140,000	Western Digital Corp.	USD	2.850	2/1/2029	5,813,352	0.15%
750,000	Western Digital Corp.	USD	3.100	2/1/2032	575,100	0.02%
6,225,000	Western Digital Corp.	USD	4.750	2/15/2026	5,939,335	0.16%
1,750,000	Western Midstream Operating LP	USD	4.550	2/1/2030	1,513,750	0.04%
4,055,000	Western Midstream Operating LP	USD	5.300	3/1/2048	3,268,938	0.09%
745,000	Western Midstream Operating LP	USD	5.450	4/1/2044	619,199	0.02%
560,000	Western Midstream Operating LP	USD	5.500	8/15/2048	456,400	0.01%
2,310,000	Western Midstream Operating LP	USD	5.750	2/1/2050	1,855,066	0.05%
4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	5,808,219	0.15%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	10,423,511	0.27%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,124,034	0.08%
1,315,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,297,674	0.03%
4,000,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.670	8/15/2046	3,807,162	0.10%
2,612,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class C	USD	4.670	8/15/2046	2,340,250	0.06%
940,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	890,616	0.02%
8,950,516	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	7,080,959	0.19%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	16,941,112	0.44%
23,285,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	1,513,525	0.04%

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1,245,000	Yuzhou Group Holdings Co. Ltd.	USD	7.375	1/13/2026	88,059	0.00%
9,395,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	694,478	0.02%
5,345,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	389,757	0.01%
3,155,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	228,769	0.01%
4,535,000	Zhenro Properties Group Ltd.	USD	6.630	1/7/2026	303,890	0.01%
365,000	Zhenro Properties Group Ltd.	USD	6.700	8/4/2026	24,506	0.00%
715,000	Zhenro Properties Group Ltd.	USD	7.350	2/5/2025	49,557	0.00%
1,200,000	Zillow Group, Inc.	USD	1.375	9/1/2026	1,198,800	0.03%
	Total				3,260,306,434	85.22%
Common Stocks						
38,838	Abbott Laboratories				4,219,749	0.11%
54,591	AbbVie, Inc.				8,361,157	0.22%
17,914	Accenture PLC, Class A				4,973,822	0.13%
1,317,588	Allice USA, Inc., Class A				12,187,689	0.32%
25,723	American Tower Corp.				6,574,541	0.17%
40,158	Apple, Inc.				5,490,402	0.14%
9,229	Battalion Oil Corp.				78,723	0.00%
10,730	BlackRock, Inc.				6,534,999	0.17%
73,286	Bristol-Myers Squibb Co.				5,643,022	0.15%
6,885	Broadcom, Inc.				3,344,802	0.09%
120,409	Cisco Systems, Inc.				5,134,240	0.13%
5,336	Clarivate PLC				73,957	0.00%
105,431	Coca-Cola Co. (The)				6,632,664	0.17%
182,887	Comcast Corp., Class A				7,176,486	0.19%
327,068	Corning, Inc.				10,305,913	0.27%
20,862	Cummins, Inc.				4,037,423	0.11%
13,785	Deere & Co.				4,128,194	0.11%
50,338	Duke Energy Corp.				5,396,737	0.14%
8,883	Elevance Health, Inc.				4,286,758	0.11%
14,410	Home Depot, Inc. (The)				3,952,231	0.10%
461,939	iHeartMedia, Inc., Class A				3,644,699	0.10%
23,768	iQor Holdings, Inc.				106,956	0.00%
49,941	Johnson & Johnson				8,865,027	0.23%
4,134	L3Harris Technologies, Inc.				999,188	0.03%
16,976	Lockheed Martin Corp.				7,299,001	0.19%
108,410	Merck & Co., Inc.				9,883,740	0.26%
66,250	Microchip Technology, Inc.				3,847,800	0.10%
25,107	Microsoft Corp.				6,448,231	0.17%
62,836	Morgan Stanley				4,779,306	0.12%
84,555	Newmont Corp.				5,045,397	0.13%
89,207	NextEra Energy, Inc.				6,909,974	0.18%
24,078	Pioneer Natural Resources Co.				5,371,320	0.14%
49,746	Procter & Gamble Co. (The)				7,152,977	0.19%
29,176	QUALCOMM, Inc.				3,726,942	0.10%
81,558	Starbucks Corp.				6,230,216	0.16%
329,973	T-Mobile US, Inc.				44,394,567	1.16%
5,075	Thermo Fisher Scientific, Inc.				2,757,146	0.07%
26,882	Union Pacific Corp.				5,733,393	0.15%
30,369	United Parcel Service, Inc., Class B				5,543,557	0.15%
6,466	UnitedHealth Group, Inc.				3,321,132	0.09%
51,385	Walmart, Inc.				6,247,388	0.16%
142,917	Williams Cos., Inc. (The)				4,460,440	0.12%
	Total				261,301,906	6.83%
Collateralized Loan Obligations						
6,730,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	10/20/2031	6,198,317	0.16%
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	2.663	7/20/2034	4,199,913	0.11%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.913	7/20/2034	4,511,518	0.12%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	4.144	7/15/2034	1,153,305	0.03%
4,390,000	AIG CLO LLC, Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	4.086	4/22/2034	3,999,720	0.10%
3,780,000	AIG CLO LLC, Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	4.113	7/20/2034	3,465,175	0.09%
2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	4.044	10/15/2034	2,477,965	0.07%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	4.284	7/25/2034	2,859,160	0.07%
890,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3-month LIBOR + 1.400%	USD	2.878	11/20/2030	847,058	0.02%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	4.044	1/17/2032	1,387,332	0.04%

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3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	USD	4.013	7/20/2032	3,300,899	0.09%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	4.294	7/15/2034	2,882,965	0.08%
4,775,000	Crown City CLO I, Series 2020-1A, Class CR, 3-month LIBOR + 3.420%	USD	4.483	7/20/2034	4,337,672	0.11%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	10/20/2034	4,895,369	0.13%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	3.913	1/20/2034	2,675,363	0.07%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	3.063	4/20/2031	912,675	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class DR, 3-month LIBOR + 3.000%	USD	4.063	4/20/2031	2,581,886	0.07%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	4.425	7/27/2031	10,071,738	0.26%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	4.184	1/23/2031	936,067	0.02%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	2.694	7/15/2034	5,700,184	0.15%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	4.163	7/20/2032	7,001,535	0.18%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	4.194	7/15/2034	6,626,782	0.17%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.300%	USD	4.344	7/15/2036	2,820,744	0.07%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	2.713	7/2/2035	7,844,578	0.21%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.963	7/2/2035	5,964,102	0.16%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	2.544	10/17/2031	9,251,454	0.24%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	3.205	5/21/2034	922,583	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	4.355	5/21/2034	7,076,680	0.19%
12,510,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3-month LIBOR + 6.050%	USD	7.094	10/15/2034	10,944,011	0.29%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	4.013	1/20/2031	359,919	0.01%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	4.813	10/20/2034	1,434,060	0.04%
	Total				129,640,729	3.39%
Preferred Stocks						
17,902	2020 Cash Mandatory Exchangeable Trust		5.250		20,526,433	0.54%
11,789	Bank of America Corp., Series L		7.250		14,199,850	0.37%
121,037	Clarivate PLC, Series A		5.250		6,925,023	0.18%
238,087	El Paso Energy Capital Trust I		4.750		11,059,141	0.29%
1,596	Highwoods Properties, Inc., Series A		8.625		1,875,300	0.05%
208,246	Hovnanian Enterprises, Inc.		7.625		3,956,674	0.10%
10,425	iStar, Inc., Series G		7.650		260,788	0.01%
116,192	Prologis, Inc., Series Q		8.540		7,436,288	0.19%
7,500	Wells Fargo & Co., Class A, Series L		7.500		9,116,325	0.24%
	Total				75,355,822	1.97%
Senior Loans						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 1-month LIBOR + 7.750%	USD	9.383	11/24/2028	6,650,532	0.17%
12,660,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.021	11/1/2025	13,271,858	0.35%
	Total				19,922,390	0.52%
Closed-End Investment Companies						
170,849	NexPoint Diversified Real Estate Trust				2,817,300	0.07%
Short-Term Investments						
6,388,460	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.350	7/1/2022	6,388,460	0.17%
	Total Investments				3,755,733,041	98.17%
	Other assets less liabilities				69,827,518	1.83%
	Net Assets				3,825,560,559	100.00%

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

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
Ultra Long U.S. Treasury Bond	9/21/2022	98	\$ 15,531,714	\$ 15,125,688	\$ (406,026)

Centrally Cleared Credit Default Swap Agreements

Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Up Front Premium Paid/(Received)	Market Value	Unrealized Appreciation (Depreciation)
Sell Protection						
CDX.NA HY* Series 37 500, 5-Year	5.00%	12/20/2026	46,530,000	\$ 3,096,841	\$ (640,956)	\$ (3,737,797)
CDX.NA HY* Series 37 500, 5-Year	5.00%	12/20/2026	94,104,450	7,029,773	(1,296,299)	(8,326,072)
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	21,304,800	(469,005)	(612,068)	(143,063)
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	8,900,100	(208,333)	(255,692)	(47,359)
CDX.NA HY* Series 38 500, 5-Year	5.00%	6/20/2027	8,900,100	(231,372)	(255,692)	(24,320)
Total						\$ (12,278,611)

(†) 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.

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.

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