Loomis Sayles Bond Fund

Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
7,409,238	510 Asset-Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	7,145,258	0.2%
19,290,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	16,313,224	0.4%
4,305,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.400	10/29/2033	3,576,497	0.1%
6,395,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.150	9/30/2030	6,605,627	0.2%
4,045,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	USD	6.820	9/15/2028	4,101,982	0.1%
3,370,000	Affirm Asset Securitization Trust, Series 2024-A, Class B	USD	5.930	2/15/2029	3,354,222	0.1%
3,100,000	AGFC Capital Trust I, 3 mo. USD SOFR + 2.012%	USD	7.326	1/15/2067	1,740,185	0.0%
9,560,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	1,286,967	0.0%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650	6/15/2026	16,087,321	0.4%
4,205,000	Aircastle Ltd.	USD	5.950	2/15/2029	4,153,973	0.1%
5,325,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250	6/15/2026	4,935,349	0.1%
17,555,000	Aker BP ASA	USD	4.000	1/15/2031	15,860,416	0.4%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700	5/15/2026	17,751,244	0.4%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700	5/15/2028	12,249,925	0.3%
26,600,240	Alta Wind Holdings LLC	USD	7.000	6/30/2035	22,578,971	0.5%
2,449,480	American Airlines Pass-Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	2,357,575	0.1%
2,177,407	American Airlines Pass-Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	2,095,589	0.1%
3,685,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	3,561,725	0.1%
1,470,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	USD	7.860	2/15/2029	1,486,407	0.0%
16,680,000	American Tower Corp.	USD	5.900	11/15/2033	17,106,711	0.4%
9,470,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	USD	7.824	3/5/2053	9,777,735	0.2%
1,517,816	Aqua Finance Trust, Series 2019-A, Class C	USD	4.010	7/16/2040	1,396,312	0.0%
2,410,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	1,993,584	0.0%
19,906,000	ArcelorMittal SA	USD	6.750	3/1/2041	20,469,354	0.5%
470,000	ArcelorMittal SA	USD	7.000	10/15/2039	501,612	0.0%
12,465,000	Ares Capital Corp.	USD	2.875	6/15/2028	10,916,824	0.2%
17,495,000	Ares Capital Corp.	USD	3.200	11/15/2031	14,240,148	0.3%
2,525,000	Arthur J Gallagher & Co.	USD	5.450	7/15/2034	2,515,749	0.1%
2,300,000	Ashtead Capital, Inc.	USD	5.500	8/11/2032	2,248,467	0.1%
3,425,000	Ashtead Capital, Inc.	USD	5.550	5/30/2033	3,350,059	0.1%
4,640,000	Ashtead Capital, Inc.	USD	5.800	4/15/2034	4,595,668	0.1%
12,605,000	Australia Government Bonds, Series 152	AUD	2.750	11/21/2028	7,838,804	0.2%
3,260,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	3,030,017	0.1%
6,740,000	Aviation Capital Group LLC	USD	6.250	4/15/2028	6,844,268	0.2%
13,520,000	Aviation Capital Group LLC	USD	6.750	10/25/2028	14,009,889	0.3%
2,166,667	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	2,158,609	0.1%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	3,743,495	0.1%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,588,596	0.0%

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3,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class C	USD	2.350	2/20/2028	3,116,802	0.1%
1,320,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C	USD	7.340	2/20/2030	1,375,149	0.0%
765,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class C	USD	6.480	6/20/2030	773,883	0.0%
13,365,000	Avnet, Inc.	USD	5.500	6/1/2032	12,821,219	0.3%
21,890,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	USD	5.872	9/15/2034	22,446,262	0.5%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375	3/15/2028	13,987,339	0.3%
13,203,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	11,066,500	0.2%
9,055,000	Barings BDC, Inc.	USD	3.300	11/23/2026	8,268,187	0.2%
135,000	Bausch & Lomb Corp.	USD	8.375	10/1/2028	141,075	0.0%
22,455,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	12,793,265	0.3%
505,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	358,556	0.0%
13,505,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	12,547,067	0.3%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	13,717,541	0.3%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,505,905	0.6%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	19,977,729	0.4%
8,675,000	Block, Inc.	USD	3.500	6/1/2031	7,400,414	0.2%
615,000	Blue Owl Capital Corp.	USD	2.625	1/15/2027	557,496	0.0%
12,710,000	Blue Owl Capital Corp.	USD	2.875	6/11/2028	11,105,294	0.3%
14,750,000	Blue Owl Capital Corp.	USD	4.250	1/15/2026	14,217,163	0.3%
14,253,000	BNP Paribas SA, (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	11,393,991	0.3%
11,095,000	BPR Trust, Series 2021-NRD, Class F, 1 mo. USD SOFR + 6.870%	USD	12.188	12/15/2038	9,504,826	0.2%
7,790,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	USD	8.550	8/15/2024	7,799,680	0.2%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,631,311	0.0%
6,990,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	5,039,723	0.1%
160,163(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2029	31,700,505	0.7%
6,099,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,725,440	0.1%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,236,871	0.5%
4,335,000	Broadcom, Inc.	USD	2.450	2/15/2031	3,621,513	0.1%
3,950,000	Broadcom, Inc.	USD	2.600	2/15/2033	3,174,878	0.1%
11,215,000	Broadcom, Inc.	USD	3.137	11/15/2035	8,902,310	0.2%
7,070,000	Broadcom, Inc.	USD	3.419	4/15/2033	6,038,428	0.1%
10,988,000	Broadcom, Inc.	USD	3.469	4/15/2034	9,280,019	0.2%
13,741,000	Broadcom, Inc.	USD	4.150	11/15/2030	12,855,043	0.3%
3,450,000	Broadcom, Inc.	USD	4.150	4/15/2032	3,168,396	0.1%
6,210,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	USD	6.840	9/13/2034	6,528,200	0.1%
1,255,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	1,161,574	0.0%
175,000	CarMax Auto Owner Trust, Series 2024-1, Class D	USD	6.000	7/15/2030	175,371	0.0%
13,160,000	Carnival Corp.	USD	5.750	3/1/2027	12,995,159	0.3%
1,445,000	Carnival Corp.	USD	5.750	12/1/2027	2,131,375	0.1%
3,415,000	Carnival Corp.	USD	6.000	5/1/2029	3,337,183	0.1%
1,660,000	Carnival Corp.	USD	7.000	8/15/2029	1,721,906	0.0%
1,514,582	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	1,420,986	0.0%
634,491	Carvana Auto Receivables Trust, Series 2021-N4, Class C	USD	1.720	9/11/2028	599,494	0.0%

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5,077,073	Carvana Auto Receivables Trust, Series 2021-N4, Class D	USD	2.300	9/11/2028	4,946,866	0.1%
7,430,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	6,552,388	0.1%
3,032,000	Carvana Auto Receivables Trust, Series 2021-P4, Class C	USD	2.330	2/10/2028	2,705,572	0.1%
1,000,000	Carvana Auto Receivables Trust, Series 2023-N4, Class D	USD	7.220	2/11/2030	1,031,097	0.0%
2,554,057	Castlelake Aircraft Securitization Trust, Series 2018-1, Class B	USD	5.300	6/15/2043	2,016,673	0.0%
1,095,626	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	USD	3.967	4/15/2039	986,123	0.0%
36,985,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	27,652,128	0.6%
8,626,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	7,691,330	0.2%
19,353,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	16,796,662	0.4%
705,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	724,000	0.0%
4,425,000	Celanese U.S. Holdings LLC	USD	6.550	11/15/2030	4,600,590	0.1%
17,680,000	Celanese U.S. Holdings LLC	USD	6.700	11/15/2033	18,572,583	0.4%
45,994,000	Cemex SAB de CV	USD	3.875	7/11/2031	40,096,354	0.9%
305,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	USD	9.125	3/14/2028	325,274	0.0%
15,360,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125	6/8/2026	14,629,715	0.3%
810,000	Centene Corp.	USD	2.500	3/1/2031	663,654	0.0%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	7,315,334	0.2%
11,661,000	Centene Corp.	USD	3.000	10/15/2030	9,962,809	0.2%
7,400,000	Centene Corp.	USD	3.375	2/15/2030	6,527,891	0.1%
20,895,000	Centene Corp.	USD	4.625	12/15/2029	19,778,162	0.4%
3,680,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	165,858	0.0%
1,455,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	66,232	0.0%
2,565,000	Central China Real Estate Ltd.	USD	7.250	4/28/2025	96,188	0.0%
3,675,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	150,418	0.0%
945,000	Central China Real Estate Ltd.	USD	7.650	8/27/2025	42,922	0.0%
730,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	29,200	0.0%
11,015,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	8,368,495	0.2%
35,342,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	28,560,580	0.6%
24,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.700	4/1/2051	15,139,710	0.3%
1,438,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.850	4/1/2061	835,245	0.0%
46,770,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.950	6/30/2062	27,550,273	0.6%
6,805,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	5,949,165	0.1%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.125	7/1/2049	4,507,880	0.1%
3,435,000	Cheniere Energy Partners LP	USD	3.250	1/31/2032	2,870,949	0.1%
2,290,000	Cheniere Energy Partners LP	USD	4.000	3/1/2031	2,042,344	0.0%
1,955,000	Cheniere Energy Partners LP	USD	4.500	10/1/2029	1,831,179	0.0%
4,825,000	Cheniere Energy Partners LP	USD	5.950	6/30/2033	4,856,686	0.1%
10,915,000	Chile Government International Bonds	USD	3.500	1/31/2034	9,472,435	0.2%

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7,785,000	Chile Government International Bonds	USD	3.500	1/25/2050	5,629,969	0.1%
2,815,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	256,981	0.0%
990,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	91,238	0.0%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,470,155	0.1%
3,430,000	Cisco Systems, Inc.	USD	5.300	2/26/2054	3,471,688	0.1%
1,925,000	Civitas Resources, Inc.	USD	8.625	11/1/2030	2,059,906	0.0%
1,748,321	College Avenue Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	1,559,451	0.0%
2,157,000	College Avenue Student Loans LLC, Series 2021-C, Class D	USD	4.110	7/26/2055	1,887,824	0.0%
1,750,000	College Avenue Student Loans LLC, Series 2023-B, Class C	USD	7.580	6/25/2054	1,785,373	0.0%
6,785,000	Colombia Government International Bonds	USD	7.500	2/2/2034	6,842,092	0.2%
146,558	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	134,800	0.0%
9,935,000	CommScope Technologies LLC	USD	5.000	3/15/2027	3,556,134	0.1%
22,085,000	CommScope, Inc.	USD	4.750	9/1/2029	15,128,225	0.3%
14,715,000	Continental Resources, Inc.	USD	2.875	4/1/2032	11,814,828	0.3%
45,285,000	Continental Resources, Inc.	USD	5.750	1/15/2031	44,392,209	1.0%
2,715,000	CoreVest American Finance Ltd., Series 2021-1, Class C	USD	2.800	4/15/2053	2,231,319	0.1%
4,647,000	CoreVest American Finance Ltd., Series 2021-2, Class C	USD	2.478	7/15/2054	3,751,262	0.1%
2,280,000	CoreVest American Finance Ltd., Series 2021-3, Class D	USD	3.469	10/15/2054	1,898,391	0.0%
5,175,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	USD	7.553	12/28/2030	5,157,208	0.1%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	619,347	0.0%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	3,895,393	0.1%
8,080,000	Credit Acceptance Auto Loan Trust, Series 2021-4, Class C	USD	1.940	2/18/2031	7,658,848	0.2%
22,830,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	USD	6.251	1/10/2035	22,812,154	0.5%
6,710,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	5,787,466	0.1%
630,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	458,575	0.0%
2,530,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	1,623,976	0.0%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	2,831,812	0.1%
7,940,000	CSC Holdings LLC	USD	3.375	2/15/2031	5,605,084	0.1%
950,000	CSC Holdings LLC	USD	4.125	12/1/2030	707,351	0.0%
815,000	CSC Holdings LLC	USD	4.500	11/15/2031	605,138	0.0%
46,092,000	CSC Holdings LLC	USD	4.625	12/1/2030	25,633,374	0.6%
1,665,000	CSC Holdings LLC	USD	5.000	11/15/2031	907,425	0.0%
19,355,000	CSC Holdings LLC	USD	5.375	2/1/2028	16,870,399	0.4%
1,390,000	CSC Holdings LLC	USD	5.750	1/15/2030	817,424	0.0%
5,850,000	DC Commercial Mortgage Trust, Series 2023-DC, Class C	USD	7.141	9/12/2040	6,008,529	0.1%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,323,165	0.2%
4,195,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	3,371,380	0.1%
25,209,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	20,648,738	0.5%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,105,806	0.1%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	4,854,330	0.1%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,422,741	0.2%

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2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,344,995	0.1%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	4,021,659	0.1%
26,600,000	DISH DBS Corp.	USD	5.250	12/1/2026	21,246,750	0.5%
10,570,000	DISH DBS Corp.	USD	5.750	12/1/2028	7,319,725	0.2%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	9,383,363	0.2%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	109,242,321	2.4%
5,045,000	Dominican Republic International Bonds	USD	4.875	9/23/2032	4,481,145	0.1%
5,745,000	Ecopetrol SA	USD	8.375	1/19/2036	5,767,980	0.1%
481,968	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	440,894	0.0%
637,757	ELFI Graduate Loan Program LLC, Series 2021-A, Class B	USD	2.090	12/26/2046	524,677	0.0%
9,435,000	Embraer Netherlands Finance BV	USD	7.000	7/28/2030	9,857,424	0.2%
4,323,000	Enel Generacion Chile SA	USD	7.875	2/1/2027	4,530,651	0.1%
12,510,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	10,664,775	0.2%
19,780,000	Entegris, Inc.	USD	4.750	4/15/2029	18,651,114	0.4%
4,125,000	EPR Properties	USD	3.600	11/15/2031	3,367,505	0.1%
11,721,000	EQT Corp.	USD	3.625	5/15/2031	10,245,348	0.2%
2,329,000	EQT Corp.	USD	5.000	1/15/2029	2,269,813	0.1%
10,210,000	EQT Corp.	USD	7.000	2/1/2030	10,810,746	0.2%
3,415,000	Etsy, Inc.	USD	0.125	9/1/2027	2,850,502	0.1%
8,070,000	Etsy, Inc.	USD	0.250	6/15/2028	6,438,693	0.1%
2,010,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C	USD	6.320	5/15/2028	2,021,722	0.0%
3,820,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D	USD	6.320	8/15/2029	3,859,128	0.1%
3,954,238	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	USD	7.133	7/15/2038	3,948,059	0.1%
2,842,108	Extended Stay America Trust, Series 2021-ESH, Class D, 1 mo. USD SOFR + 2.364%	USD	7.683	7/15/2038	2,837,642	0.1%
3,492	Federal Home Loan Mortgage Corp.	USD	5.000	12/1/2031	3,448	0.0%
2,820,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	USD	8.710	10/16/2028	2,955,682	0.1%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,370,000	0.2%
29,045,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	27,621,961	0.6%
7,157,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	7,157,000	0.2%
2,665,000	First Quantum Minerals Ltd.	USD	9.375	3/1/2029	2,761,774	0.1%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	7,214,664	0.2%
5,272,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,695,018	0.1%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,772,409	0.1%
2,174,550	FOCUS Brands Funding, Series 2023-2, Class A2	USD	8.241	10/30/2053	2,307,180	0.1%
2,155,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D	USD	6.970	6/15/2028	2,210,355	0.1%
1,210,000	Foundation Finance Trust, Series 2023-2A, Class B	USD	6.970	6/15/2049	1,246,354	0.0%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	5,006,612	0.1%
401,463	FREED ABS Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	399,251	0.0%
3,463,816	FREED ABS Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	3,383,112	0.1%
3,565,000	FREED ABS Trust, Series 2022-1FP, Class D	USD	3.350	3/19/2029	3,440,286	0.1%
16,445,000	Frontier Issuer LLC, Series 2023-1, Class A2	USD	6.600	8/20/2053	16,513,757	0.4%
5,235,000	Gartner, Inc.	USD	3.625	6/15/2029	4,690,539	0.1%
920,000	Gartner, Inc.	USD	3.750	10/1/2030	814,265	0.0%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
12,680,000	GATX Corp.	USD	5.450	9/15/2033	12,606,838	0.3%
545,000	GATX Corp.	USD	6.050	3/15/2034	556,328	0.0%
4,310,000	General Motors Financial Co., Inc.	USD	3.100	1/12/2032	3,600,361	0.1%
30,275,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	27,088,207	0.6%
1,345,000	General Motors Financial Co., Inc.	USD	5.850	4/6/2030	1,362,761	0.0%
10,060,000	General Motors Financial Co., Inc.	USD	6.400	1/9/2033	10,458,165	0.2%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750	9/30/2027	757,544	0.0%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700	9/30/2030	1,222,104	0.0%
7,865,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	6,811,076	0.2%
2,740,863	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	USD	8.353	5/25/2053	2,749,023	0.1%
23,837,000	Glencore Funding LLC	USD	2.500	9/1/2030	20,142,742	0.5%
19,611,000	Glencore Funding LLC	USD	5.700	5/8/2033	19,837,238	0.4%
12,640,000	Glencore Funding LLC	USD	6.125	10/6/2028	13,046,498	0.3%
15,080,000	Glencore Funding LLC	USD	6.375	10/6/2030	15,845,138	0.4%
35,360,000	Glencore Funding LLC	USD	6.500	10/6/2033	37,725,030	0.8%
6,145,000	Global Payments, Inc.	USD	2.900	11/15/2031	5,128,708	0.1%
7,515,000	Global Payments, Inc.	USD	5.400	8/15/2032	7,414,761	0.2%
5,810,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	4,819,907	0.1%
10,265,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	9,701,790	0.2%
16,820,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class D	USD	2.480	10/15/2027	15,845,961	0.4%
2,915,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D	USD	6.310	3/15/2029	2,936,679	0.1%
2,200,000	GLS Auto Receivables Issuer Trust, Series 2024-1A, Class D	USD	5.950	12/17/2029	2,191,559	0.1%
215,000	GLS Auto Select Receivables Trust, Series 2024-1A, Class D	USD	6.430	1/15/2031	217,378	0.0%
1,972,246	GS Mortgage Securities Corp. Trust, Series 2013-G1, Class B	USD	3.721	4/10/2031	1,827,847	0.0%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	2,693,144	0.1%
3,815,000	GTCR W-2 Merger Sub LLC	USD	7.500	1/15/2031	3,979,045	0.1%
3,388,125	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,856,048	0.1%
28,490,000	HCA, Inc.	USD	5.500	6/1/2033	28,321,178	0.6%
3,230,000	HCA, Inc.	USD	5.600	4/1/2034	3,215,798	0.1%
11,029,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	USD	4.850	6/25/2026	10,616,848	0.2%
915,333	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	USD	6.310	3/25/2025	913,880	0.0%
2,020,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	USD	9.130	6/25/2027	2,050,580	0.0%
6,495,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	USD	5.160	6/26/2028	5,952,380	0.1%
6,205,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	USD	6.560	9/25/2026	6,079,212	0.1%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,410,160	0.1%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	4.875	7/1/2031	2,183,251	0.1%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	5.000	6/1/2029	7,495,307	0.2%
47,505	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	44,799	0.0%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,251,086	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	1,013,035	0.0%
12,551,308	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	11,174,048	0.3%
6,280,463	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	5,585,372	0.1%
3,645,000	HPEFS Equipment Trust, Series 2022-1A, Class D	USD	2.400	11/20/2029	3,489,385	0.1%
1,215,000	HPEFS Equipment Trust, Series 2023-2A, Class D	USD	6.970	7/21/2031	1,228,785	0.0%
36,625,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	30,901,977	0.7%
4,321,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	3,111,120	0.1%
8,005,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	5,933,706	0.1%
7,400,000	IHS Holding Ltd.	USD	5.625	11/29/2026	6,477,072	0.1%
151,482,000,000	Indonesia Treasury Bonds, Series 101	IDR	6.875	4/15/2029	9,793,458	0.2%
7,940,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	8,311,910	0.2%
3,380,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	2,770,992	0.1%
13,265,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	12,335,827	0.3%
2,754,800	Jack in the Box Funding LLC, Series 2019-1A, Class A2II	USD	4.476	8/25/2049	2,647,539	0.1%
5,695,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	4,992,242	0.1%
5,731,000	Jefferies Financial Group, Inc.	USD	6.250	1/15/2036	5,878,383	0.1%
6,781,731	JOL Air Ltd., Series 2019-1, Class A	USD	3.967	4/15/2044	6,245,120	0.1%
435,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	3.772	12/15/2047	374,100	0.0%
749,873	JPMorgan Chase Bank N.A, Series 2021-3, Class D	USD	1.009	2/26/2029	725,640	0.0%
19,485,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	487,125	0.0%
1,845,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	47,988	0.0%
2,400,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	60,000	0.0%
24,005,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	600,125	0.0%
1,305,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	33,800	0.0%
1,735,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	43,687	0.0%
525,000	LAD Auto Receivables Trust, Series 2024-1A, Class B	USD	5.330	2/15/2029	521,681	0.0%
130,000	LAD Auto Receivables Trust, Series 2024-1A, Class C	USD	5.640	6/15/2029	129,299	0.0%
160,000	LAD Auto Receivables Trust, Series 2024-1A, Class D	USD	6.150	6/16/2031	159,089	0.0%
6,865,061	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	6,640,240	0.2%
2,278,604	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	11/25/2060	2,181,413	0.1%
10,470,000	Leidos, Inc.	USD	5.750	3/15/2033	10,640,842	0.2%
4,670,000	Light & Wonder International, Inc.	USD	7.000	5/15/2028	4,692,057	0.1%
415,000	Light & Wonder International, Inc.	USD	7.250	11/15/2029	424,676	0.0%
2,325,000	Light & Wonder International, Inc.	USD	7.500	9/1/2031	2,422,287	0.1%
15,105,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	13,478,342	0.3%
1,280,000	Livongo Health, Inc.	USD	0.875	6/1/2025	1,203,546	0.0%
5,965,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	646,725	0.0%
5,148,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	553,410	0.0%
10,343,621	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	9,197,806	0.2%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,345,863	0.2%
1,281,530	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,262,393	0.0%
3,210,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	3,071,630	0.1%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,240,000	Marriott International, Inc.	USD	5.300	5/15/2034	5,156,673	0.1%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	5,583,168	0.1%
915,000	Marvell Technology, Inc.	USD	5.950	9/15/2033	945,096	0.0%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,302,132	0.1%
2,040,000	Matador Resources Co.	USD	6.875	4/15/2028	2,071,502	0.0%
13,985,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.836	1/15/2033	559,400	0.0%
80,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.836	1/15/2033	3,200	0.0%
6,031,055	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	USD	7.233	11/15/2038	5,968,860	0.1%
2,488,059	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%	USD	7.433	11/15/2038	2,460,846	0.1%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	2,315,517	0.1%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	13,673,606	0.3%
4,153,011(b)	Mexico Bonos, Series M	MXN	7.500	5/26/2033	21,881,690	0.5%
5,170,000	Mexico Government International Bonds	USD	6.000	5/7/2036	5,145,321	0.1%
4,030,000	Micron Technology, Inc.	USD	5.300	1/15/2031	3,988,687	0.1%
15,190,000	Micron Technology, Inc.	USD	5.875	2/9/2033	15,517,511	0.3%
39,785,000	Micron Technology, Inc.	USD	5.875	9/15/2033	40,563,480	0.9%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,482,730	0.0%
4,035,000	Mission Lane Credit Card Master Trust, Series 2023-B, Class A	USD	7.690	11/15/2028	4,087,151	0.1%
6,470,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	5,565,130	0.1%
17,675,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	USD	5.948	1/19/2038	17,628,399	0.4%
1,705,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.077	8/15/2046	1,035,015	0.0%
1,230,000	Mosaic Solar Loan Trust, Series 2024-1, Class B	USD	6.250	9/20/2049	1,207,637	0.0%
1,270,355	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,130,173	0.0%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	60,634,225	1.3%
7,565,113	MVW LLC, Series 2021-2A, Class C	USD	2.230	5/20/2039	6,922,250	0.2%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	48,490,918	1.1%
4,615,000	Nationstar Mortgage Holdings, Inc.	USD	5.000	2/1/2026	4,482,973	0.1%
2,635,000	Nationstar Mortgage Holdings, Inc.	USD	5.125	12/15/2030	2,352,016	0.1%
11,480,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	10,837,559	0.2%
13,630,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	11,223,215	0.3%
2,565,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	1,678,830	0.0%
5,895,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	3,795,436	0.1%
13,968,914	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	12,386,278	0.3%
9,795,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	9,050,384	0.2%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	9,796,802	0.2%
7,630,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	7,538,898	0.2%
7,820,000	NCL Corp. Ltd.	USD	8.125	1/15/2029	8,227,281	0.2%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,604,135	0.1%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	2,681,126	0.1%
2,120,000	Nelnet Student Loan Trust, Series 2021-DA, Class C	USD	3.500	4/20/2062	1,681,512	0.0%
863,000	Nelnet Student Loan Trust, Series 2021-DA, Class D	USD	4.380	4/20/2062	666,857	0.0%
22,040,000	Netflix, Inc.	USD	4.875	6/15/2030	21,865,709	0.5%
2,757,000	Netflix, Inc.	USD	5.375	11/15/2029	2,799,639	0.1%

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17,879,000	Netflix, Inc.	USD	6.375	5/15/2029	18,982,006	0.4%
1,010,000	New Mountain Finance Corp.	USD	6.875	2/1/2029	988,546	0.0%
23,535,000	New South Wales Treasury Corp.	AUD	3.000	3/20/2028	14,695,075	0.3%
40,640,000	New Zealand Government Bonds, Series 433	NZD	3.500	4/14/2033	22,545,239	0.5%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	226,840	0.0%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	13,789,678	0.3%
242,060,000	Norway Government Bonds, Series 477	NOK	1.750	3/13/2025	22,189,536	0.5%
799,000	OneMain Finance Corp.	USD	3.500	1/15/2027	735,458	0.0%
880,000	OneMain Finance Corp.	USD	3.875	9/15/2028	768,851	0.0%
2,415,000	OneMain Finance Corp.	USD	4.000	9/15/2030	2,034,472	0.0%
3,215,000	OneMain Finance Corp.	USD	5.375	11/15/2029	2,983,320	0.1%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	10,309,775	0.2%
5,485,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,592,770	0.1%
1,280,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,335,898	0.0%
6,591,000	Ovintiv, Inc.	USD	6.500	8/15/2034	6,907,667	0.2%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	845,917	0.0%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	4,286,351	0.1%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	597,153	0.0%
1,815,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,978,011	0.0%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,560,435	0.1%
2,075,000	Paraguay Government International Bonds	USD	6.000	2/9/2036	2,079,129	0.1%
3,339,000	Penn Entertainment, Inc.	USD	2.750	5/15/2026	3,602,113	0.1%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	21,847,878	0.5%
3,910,000	Philippines Government International Bonds	USD	2.950	5/5/2045	2,692,152	0.1%
17,905,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	14,960,344	0.3%
995,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	889,298	0.0%
3,475,200	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	3,151,777	0.1%
201,412	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	187,615	0.0%
13,060,000	PPL Capital Funding, Inc.	USD	2.875	3/15/2028	12,326,028	0.3%
8,375,000	Prestige Auto Receivables Trust, Series 2022-1A, Class D	USD	8.080	8/15/2028	8,586,335	0.2%
5,706,456	Preston Ridge Partners Mortgage LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	5,588,198	0.1%
10,010,022	Preston Ridge Partners Mortgage LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	9,744,902	0.2%
8,872,044	Preston Ridge Partners Mortgage LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,660,827	0.2%
6,100,334	Preston Ridge Partners Mortgage LLC, Series 2021-8, Class A1	USD	1.743	9/25/2026	5,848,496	0.1%
6,365,116	Preston Ridge Partners Mortgage LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	6,172,379	0.1%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,487,180	0.0%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,040,158	0.0%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,193,575	0.1%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	832,106	0.0%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	4,049,954	0.1%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	2,070,276	0.0%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,280,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,484,610	0.1%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,198,054	0.0%
1,705,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	1,436,988	0.0%
1,175,000	Progress Residential Trust, Series 2021-SFR9, Class E2	USD	3.010	11/17/2040	988,858	0.0%
625,000	Progress Residential Trust, Series 2023-SFR2, Class B	USD	4.500	10/17/2028	595,202	0.0%
9,411,535	PRPM LLC, Series 2022-5, Class A1	USD	6.900	9/27/2027	9,448,581	0.2%
12,840,000	PulteGroup, Inc.	USD	6.000	2/15/2035	13,185,790	0.3%
5,765,000	Qatar Government International Bonds	USD	5.103	4/23/2048	5,539,819	0.1%
3,580,000	Rand Parent LLC	USD	8.500	2/15/2030	3,476,216	0.1%
2,980,000	RCO VII Mortgage LLC, Series 2024-1, Class A1	USD	7.021	1/25/2029	2,968,378	0.1%
2,546,354	Redwood Funding Trust, Series 2023-1, Class A	USD	7.500	7/25/2059	2,501,813	0.1%
800,000	Republic Finance Issuance Trust, Series 2021-A, Class C	USD	3.530	12/22/2031	731,878	0.0%
9,665,000	Republic of Poland Government International Bonds	USD	5.500	4/4/2053	9,616,675	0.2%
487,970,000	Republic of South Africa Government Bonds, Series 2035	ZAR	8.875	2/28/2035	21,080,915	0.5%
3,840,000	Republic of Uzbekistan International Bonds	USD	7.850	10/12/2028	4,013,798	0.1%
30,029,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	27,626,680	0.6%
19,614,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	17,398,348	0.4%
28,741,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	24,675,873	0.6%
15,738,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	13,066,317	0.3%
14,794,000	Romania Government International Bonds	USD	6.375	1/30/2034	14,711,302	0.3%
7,358,000	Romania Government International Bonds	USD	7.125	1/17/2033	7,739,498	0.2%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	18,480,834	0.4%
4,130,000	Royal Caribbean Cruises Ltd.	USD	6.250	3/15/2032	4,141,032	0.1%
1,605,000	RTX Corp.	USD	2.375	3/15/2032	1,306,995	0.0%
12,710,000	RTX Corp.	USD	5.150	2/27/2033	12,585,240	0.3%
27,050,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,487,750	0.0%
12,420,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	683,100	0.0%
766,941	Santander Bank Auto Credit-Linked Notes, Series 2021-1A, Class B	USD	1.833	12/15/2031	750,633	0.0%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	680,629	0.0%
4,060,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	USD	6.500	8/20/2032	4,041,787	0.1%
845,000	Seagate HDD Cayman	USD	4.091	6/1/2029	771,257	0.0%
615,825	Seagate HDD Cayman	USD	9.625	12/1/2032	695,944	0.0%
1,035,000	Sensata Technologies BV	USD	5.875	9/1/2030	1,008,029	0.0%
945,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	808,117	0.0%
988,367	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	USD	4.750	10/15/2042	880,477	0.0%
6,195,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	255,853	0.0%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	16,960	0.0%
1,515,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	62,115	0.0%
4,675,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	198,875	0.0%
1,465,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	60,651	0.0%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	222,684	0.0%

Loomis Sayles Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	427,245	0.0%
13,757,783	Slam Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	12,026,669	0.3%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	4,678,937	0.1%
7,070,000	SMB Private Education Loan Trust, Series 2021-E, Class B	USD	2.490	2/15/2051	5,665,814	0.1%
13,365,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	USD	6.066	1/19/2035	13,168,956	0.3%
1,440,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	1,358,400	0.0%
7,160,000	SoftBank Group Corp.	USD	4.625	7/6/2028	6,699,970	0.2%
11,160,000	Solventum Corp.	USD	5.900	4/30/2054	10,922,200	0.2%
9,140,000	Southern Co.	USD	5.700	3/15/2034	9,310,780	0.2%
2,620,000	Southern Co. Gas Capital Corp.	USD	5.750	9/15/2033	2,684,436	0.1%
20,089,000	Southwest Airlines Co.	USD	1.250	5/1/2025	21,625,808	0.5%
2,150,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,952,922	0.0%
7,780,000	Spotify USA, Inc., Zero Coupon	USD	5.189-5.873	3/15/2026	7,025,340	0.2%
15,080,000	Sprint Capital Corp.	USD	8.750	3/15/2032	18,212,463	0.4%
17,110,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	13,257,021	0.3%
1,529,014	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	USD	6.000	9/30/2026	183,482	0.0%
1,529,014	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	USD	6.250	9/30/2027	163,238	0.0%
3,058,031	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	USD	6.500	9/30/2027	299,198	0.0%
4,587,047	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	USD	6.750	9/30/2028	391,734	0.0%
4,587,047	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	USD	7.000	9/30/2029	343,019	0.0%
2,154,725	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	USD	7.250	9/30/2030	146,327	0.0%
1,890,065	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	USD	7.800	9/30/2032	113,404	0.0%
7,865,000	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	USD	5.300	2/20/2051	7,695,690	0.2%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	4,729,985	0.1%
1,365,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	1,293,250	0.0%
34,071,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	28,258,487	0.6%
9,370,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	8,948,661	0.2%
7,475,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375	9/15/2029	8,844,217	0.2%
6,270,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.875	9/15/2031	7,750,249	0.2%
5,031,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	4,660,347	0.1%
26,922,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	18,219,948	0.4%
15,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	14,787,181	0.3%
10,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	9,957,854	0.2%
5,520,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875	9/15/2029	5,872,816	0.1%
3,965,000	Teva Pharmaceutical Finance Netherlands III BV	USD	8.125	9/15/2031	4,283,620	0.1%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,532,659	0.1%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	461,420	0.0%
1,120,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	35,000	0.0%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
7,485,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	205,838	0.0%
440,000	Times China Holdings Ltd.	USD	6.750	7/8/2025	13,649	0.0%
5,595,000	T-Mobile USA, Inc.	USD	5.750	1/15/2034	5,759,022	0.1%
85,790,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	73,001,825	1.6%
5,883,571	Toorak Mortgage Corp. Ltd., Series 2021-1, Class A1	USD	3.240	6/25/2024	5,750,276	0.1%
1,280,000	Toorak Mortgage Trust, Series 2024-RRTL1, Class A1	USD	6.597	2/25/2039	1,280,851	0.0%
5,995,000	TopBuild Corp.	USD	4.125	2/15/2032	5,250,595	0.1%
83,763	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	82,557	0.0%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,556,154	0.1%
430,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	USD	3.000	7/25/2057	409,161	0.0%
1,195,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	1,028,635	0.0%
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	771,381	0.0%
495,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	USD	3.000	4/25/2060	401,020	0.0%
10,440,000	Travel & Leisure Co.	USD	4.500	12/1/2029	9,561,161	0.2%
10,574,000	Travel & Leisure Co.	USD	4.625	3/1/2030	9,543,035	0.2%
2,015,000	Tricon Residential Trust, Series 2021-SFR1, Class E1	USD	2.794	7/17/2038	1,837,595	0.0%
5,360,000	Tricon Residential Trust, Series 2021-SFR1, Class E2	USD	2.894	7/17/2038	4,872,459	0.1%
5,655,000	TriNet Group, Inc.	USD	3.500	3/1/2029	5,007,163	0.1%
18,765,000	U.K. Gilts	GBP	0.250	1/31/2025	22,739,607	0.5%
222,380,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	187,007,681	4.2%
250,075,000	U.S. Treasury Notes	USD	4.625	6/30/2025	249,283,748	5.5%
33,255,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	31,137,611	0.7%
12,808,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	12,824,010	0.3%
3,365,000	Uber Technologies, Inc., Zero Coupon	USD	4.715-5.582	12/15/2025	3,831,224	0.1%
605,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	USD	3.869	1/12/2029	569,001	0.0%
5,470,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	6,581,588	0.1%
8,805,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	USD	5.699	2/8/2035	8,708,875	0.2%
510,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	428,572	0.0%
8,545,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	USD	6.537	8/12/2033	8,920,382	0.2%
6,970,000	UKG, Inc.	USD	6.875	2/1/2031	7,042,488	0.2%
22,400,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	20,698,055	0.5%
7,845,000	Unity Software, Inc., Zero Coupon	USD	7.084-8.213	11/15/2026	6,585,878	0.2%
10,345,000	Var Energi ASA	USD	8.000	11/15/2032	11,498,261	0.3%
124,214	VCAT LLC, Series 2021-NPL1, Class A1	USD	5.289	12/26/2050	123,400	0.0%
7,381,996	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	7,185,481	0.2%
12,619,476	VCAT LLC, Series 2021-NPL6, Class A1	USD	1.917	9/25/2051	12,207,093	0.3%
12,205,000	Veralto Corp.	USD	5.450	9/18/2033	12,258,638	0.3%
3,125,000	Viper Energy, Inc.	USD	7.375	11/1/2031	3,217,688	0.1%
13,318,000	VMware LLC	USD	2.200	8/15/2031	10,742,808	0.2%
1,290,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	805,244	0.0%
5,610,079	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	5,482,530	0.1%
16,368,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	14,439,637	0.3%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,423,371	WAVE Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	2,100,265	0.1%
6,471,554	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	3.957	7/15/2046	6,018,545	0.1%
4,970,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	4,222,165	0.1%
6,775,000	Western Digital Corp.	USD	2.850	2/1/2029	5,705,887	0.1%
2,635,000	Western Midstream Operating LP	USD	4.050	2/1/2030	2,435,964	0.1%
3,495,000	Western Midstream Operating LP	USD	5.250	2/1/2050	3,091,868	0.1%
6,105,000	Western Midstream Operating LP	USD	5.300	3/1/2048	5,261,238	0.1%
1,130,000	Western Midstream Operating LP	USD	5.450	4/1/2044	1,012,842	0.0%
840,000	Western Midstream Operating LP	USD	5.500	8/15/2048	738,090	0.0%
1,090,000	Western Midstream Operating LP	USD	6.150	4/1/2033	1,107,684	0.0%
5,940,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class D	USD	2.120	1/15/2027	5,662,792	0.1%
6,320,000	Westlake Automobile Receivables Trust, Series 2023-4A, Class D	USD	7.190	7/16/2029	6,474,396	0.1%
1,443,363	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,322,754	0.0%
7,750,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.188	8/15/2046	6,504,202	0.1%
2,915,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	2,384,536	0.1%
11,803,018	Willis Engine Structured Trust VI, Series 2021-A, Class A	USD	3.104	5/15/2046	10,073,238	0.2%
3,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	224,060	0.0%
6,250,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	437,937	0.0%
1,585,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	111,029	0.0%
4,025,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	266,656	0.0%
3,305,000	ZF North America Capital, Inc.	USD	6.875	4/14/2028	3,372,323	0.1%
3,490,000	ZF North America Capital, Inc.	USD	7.125	4/14/2030	3,628,483	0.1%
	Total				4,051,691,982	89.9%
Collateralized Loan Obligations						
9,977,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	10/20/2031	9,882,617	0.2%
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2034	7,140,707	0.2%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3 mo. USD SOFR + 3.112%	USD	8.429	7/20/2034	7,128,803	0.2%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.676	7/15/2034	1,802,036	0.0%
7,810,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%	USD	6.487	1/17/2032	7,801,613	0.2%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	USD	8.576	10/15/2034	3,913,492	0.1%
5,225,000	Bain Capital Credit CLO Ltd., Series 2017-2A, Class DR2, 3 mo. USD SOFR + 3.362%	USD	8.686	7/25/2034	5,154,515	0.1%
1,310,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2RR, 3 mo. USD SOFR + 2.000%	USD	7.319	2/20/2036	1,315,469	0.0%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.578	1/17/2032	2,224,765	0.1%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.529	7/20/2032	5,103,153	0.1%
10,050,000	Clover CLO LLC, Series 2021-1A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.529	4/22/2034	10,048,894	0.2%
5,605,000	Clover CLO LLC, Series 2021-2A, Class D, 3 mo. USD SOFR + 3.312%	USD	8.629	7/20/2034	5,577,614	0.1%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
6,075,000	Crown City CLO I, Series 2020-1A, Class CR, 3 mo. USD SOFR + 3.682%	USD	8.999	7/20/2034	5,871,445	0.1%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3 mo. USD SOFR + 3.112%	USD	8.429	1/20/2034	4,041,271	0.1%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	USD	7.079	4/20/2031	8,605,903	0.2%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3 mo. USD SOFR + 2.262%	USD	7.579	4/20/2031	1,429,715	0.0%
4,215,000	LCM 30 Ltd., Series 30A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.579	4/20/2031	4,047,799	0.1%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2031	1,248,176	0.0%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2034	9,226,863	0.2%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	7/20/2032	11,706,310	0.3%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3 mo. USD SOFR + 3.412%	USD	8.726	7/15/2034	10,394,925	0.2%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	USD	8.876	7/15/2036	4,814,299	0.1%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.229	7/2/2035	12,433,779	0.3%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3 mo. USD SOFR + 2.962%	USD	8.278	10/17/2031	5,112,110	0.1%
2,970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	USD	7.276	5/21/2034	2,971,399	0.1%
9,465,307	Rockford Tower CLO Ltd., Series 2018-1A, Class A, 3 mo. USD SOFR + 1.362%	USD	6.681	5/20/2031	9,470,787	0.2%
6,075,000	Signal Peak CLO 1 Ltd., Series 2014-1A, Class AR3, 3 mo. USD SOFR + 1.422%	USD	6.738	4/17/2034	6,082,029	0.1%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.529	1/20/2031	675,045	0.0%
5,300,000	Verde CLO Ltd., Series 2019-1A, Class AR, 3 mo. USD SOFR + 1.362%	USD	6.676	4/15/2032	5,302,491	0.1%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	USD	9.329	10/20/2034	2,079,704	0.1%
	Total				172,607,728	3.8%

Shares	Security Description	Market Value ($)	% of Fund
Common Stocks			
13,614	Abbott Laboratories	1,615,165	0.0%
62,107	AbbVie, Inc.	10,933,937	0.3%
995	Accenture PLC, Class A	372,906	0.0%
2,006,877	Altice USA, Inc., Class A	5,960,424	0.1%
8,005	American Tower Corp.	1,591,874	0.0%
9,827	Apple, Inc.	1,776,230	0.1%
93,585	Battalion Oil Corp.	560,574	0.0%
765	BlackRock, Inc.	620,675	0.0%
37,894	Bristol-Myers Squibb Co.	1,923,121	0.1%
1,331	Broadcom, Inc.	1,730,952	0.1%
130,858	Canadian Natural Resources Ltd.	9,119,494	0.2%
27,622	Cisco Systems, Inc.	1,336,076	0.0%
7,905	Clarivate PLC	56,758	0.0%
27,473	Coca-Cola Co.	1,648,930	0.0%

Loomis Sayles Bond Fund
Investments as of February 29, 2024 (Unaudited)

Shares	Security Description	Market Value ($)	% of Fund
50,128	Comcast Corp., Class A	2,147,985	0.1%
2,187	Costco Wholesale Corp.	1,626,887	0.0%
3,416	Deere & Co.	1,247,011	0.0%
43,710	Diamondback Energy, Inc.	7,977,949	0.2%
16,352	Duke Energy Corp.	1,501,604	0.0%
4,473	Elevance Health, Inc.	2,242,091	0.1%
6,893	Emerson Electric Co.	736,517	0.0%
12,708	Fastenal Co.	927,811	0.0%
4,130	Home Depot, Inc.	1,571,919	0.0%
705,779	iHeartMedia, Inc., Class A	1,955,008	0.1%
17,622	IQOR US, Inc.	16,160	0.0%
11,964	Johnson & Johnson	1,930,750	0.1%
9,873	JPMorgan Chase & Co.	1,836,970	0.1%
1,849	Linde PLC	829,868	0.0%
5,232	Lockheed Martin Corp.	2,240,552	0.1%
2,203	Mastercard, Inc., Class A	1,045,896	0.0%
8,711	Merck & Co., Inc.	1,107,604	0.0%
16,904	Microchip Technology, Inc.	1,422,303	0.0%
3,979	Microsoft Corp.	1,645,874	0.0%
6,504	Morgan Stanley	559,604	0.0%
39,140	Newmont Corp.	1,223,125	0.0%
174,817	NexPoint Diversified Real Estate Trust	1,106,592	0.0%
3,916	Packaging Corp. of America	709,540	0.0%
6,777	Pioneer Natural Resources Co.	1,593,883	0.0%
9,987	Procter & Gamble Co.	1,587,334	0.0%
10,509	QUALCOMM, Inc.	1,658,215	0.1%
19,062	Starbucks Corp.	1,808,984	0.1%
1,875	Thermo Fisher Scientific, Inc.	1,069,088	0.0%
4,293	Union Pacific Corp.	1,089,091	0.0%
11,040	United Parcel Service, Inc., Class B	1,636,790	0.0%
3,423	UnitedHealth Group, Inc.	1,689,593	0.1%
22,773	Walmart, Inc.	1,334,726	0.0%
39,199	Williams Cos., Inc.	1,408,812	0.0%
	Total	91,733,252	2.0%

Principal Amount		Currency Code	Interest Rate	Maturity Date		
Senior Loans						
6,385,154	1011778 BC Unlimited Liability Co., 2023 Term Loan B5, 1 mo. USD SOFR + 2.250%	USD	7.576	9/20/2030	6,352,079	0.1%
2,957,271	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.318	8/8/2027	2,957,892	0.1%
8,754,290	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	USD	8.691	10/18/2028	8,762,519	0.2%
3,480,000	Foundation Building Materials Holding Co. LLC, 2024 Term Loan B2	USD		1/29/2031	3,475,650	0.1%
3,714,000	GTCR W Merger Sub LLC, USD Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.326	1/31/2031	3,724,845	0.1%
5,430,000	Hilton Grand Vacations Borrower LLC, 2024 Incremental Term Loan B, 1 mo. USD SOFR + 2.750%	USD	8.191	1/17/2031	5,420,932	0.1%
3,591,000	HUB International Ltd., 2024 Term Loan B	USD		6/20/2030	3,586,511	0.1%
525,000	Light & Wonder International, Inc., 2024 Term Loan, 1 mo. USD SOFR + 2.750%	USD	8.070	4/14/2029	524,780	0.0%
4,770,000	SBA Senior Finance II LLC, 2024 Term Loan B	USD		1/25/2031	4,765,039	0.1%
7,061,873	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	USD	9.348	9/27/2030	6,969,221	0.2%
4,595,000	Summit Materials LLC, 2023 Incremental Term Loan B, 3 mo. USD SOFR + 2.500%	USD	7.827	1/12/2029	4,604,558	0.1%

Loomis Sayles Bond Fund
Investments as of February 29, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,025,000	TransDigm, Inc., 2023 Term Loan J, 3 mo. USD SOFR + 3.250%	USD	8.598	2/14/2031	1,028,495	0.0%
5,885,961	Uber Technologies, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 2.750%	USD	8.135	3/3/2030	5,898,557	0.1%
	Total				58,071,078	1.3%

Shares		Interest Rate		
Preferred Stocks				
11,325	Bank of America Corp., Series L	7.250	13,409,140	0.3%
170,945	Clarivate PLC, Series A	5.250	4,947,148	0.1%
2,318	Highwoods Properties, Inc., Series A	8.625	2,338,026	0.1%
52,867	Hovnanian Enterprises, Inc.	7.625	961,650	0.0%
169,007	Prologis, Inc., Series Q	8.540	9,219,332	0.2%
5,865	Wells Fargo & Co., Series L, Class A	7.500	6,920,700	0.2%
	Total		37,795,996	0.9%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
23,975,483	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	23,975,483	0.5%
22,730,000	U.S. Treasury Bills	5.262(c)	5/9/2024	22,501,171	0.5%
	Total			46,476,654	1.0%
	Total Investments			4,458,376,690	98.9%
	Other assets less liabilities			48,372,957	1.1%
	Net Assets			4,506,749,647	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)		Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/20/2024	EUR	S	12,884,000	$14,124,214	$13,933,975	$**190,239**

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	6/18/2024	3,469	$ 381,867,919	$ 383,107,688	$ 1,239,769
CBOT 2 Year U.S. Treasury Notes Futures	6/28/2024	6,792	1,390,254,399	1,390,662,000	407,601
CBOT 5 Year U.S. Treasury Notes Futures	6/28/2024	3,533	376,950,933	377,699,781	748,848
CBOT U.S. Long Bond Futures	6/18/2024	567	66,841,889	67,614,750	772,861
CME Ultra Long Term U.S. Treasury Bond Futures	6/18/2024	2,595	326,770,608	331,835,625	5,065,017
Total Long Position Contracts					**$ 8,234,096**
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	(4,170)	$ (473,073,177)	$ (476,096,719)	$(3,023,542)
Total Futures Contracts					**$ 5,210,554**

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

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

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
EUR	Euro
GBP	British Pound
IDR	Indonesian Rupiah
MXN	Mexican Peso
NOK	Norwegian Krone
NZD	New Zealand Dollar
USD	U.S. Dollar
ZAR	South African Rand

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Loomis Sayles Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
7,494,698	510 Asset-Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	7,138,431	0.2%
19,290,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	16,533,857	0.4%
4,305,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.400	10/29/2033	3,636,471	0.1%
6,395,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.150	9/30/2030	6,671,178	0.2%
4,045,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	USD	6.820	9/15/2028	4,138,496	0.1%
3,100,000	AGFC Capital Trust I, 3 mo. USD SOFR + 2.012%	USD	7.326	1/15/2067	1,742,510	0.0%
9,560,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	1,401,209	0.0%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650	6/15/2026	15,869,722	0.4%
4,205,000	Aircastle Ltd.	USD	5.950	2/15/2029	4,205,079	0.1%
5,325,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250	6/15/2026	4,666,058	0.1%
17,555,000	Aker BP ASA	USD	4.000	1/15/2031	16,072,985	0.4%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700	5/15/2026	16,776,567	0.4%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700	5/15/2028	11,859,800	0.3%
26,600,240	Alta Wind Holdings LLC	USD	7.000	6/30/2035	22,863,949	0.5%
2,449,480	American Airlines Pass-Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	2,309,860	0.1%
2,177,407	American Airlines Pass-Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	2,056,862	0.0%
3,685,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	3,559,804	0.1%
1,470,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	USD	7.860	2/15/2029	1,488,847	0.0%
16,680,000	American Tower Corp.	USD	5.900	11/15/2033	17,599,215	0.4%
9,470,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	USD	7.824	3/5/2053	9,824,310	0.2%
1,556,668	Aqua Finance Trust, Series 2019-A, Class C	USD	4.010	7/16/2040	1,437,148	0.0%
2,410,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	1,988,852	0.0%
19,906,000	ArcelorMittal SA	USD	6.750	3/1/2041	20,873,429	0.5%
470,000	ArcelorMittal SA	USD	7.000	10/15/2039	512,241	0.0%
12,465,000	Ares Capital Corp.	USD	2.875	6/15/2028	11,070,784	0.2%
17,495,000	Ares Capital Corp.	USD	3.200	11/15/2031	14,587,534	0.3%
2,300,000	Ashtead Capital, Inc.	USD	5.500	8/11/2032	2,287,765	0.1%
3,425,000	Ashtead Capital, Inc.	USD	5.550	5/30/2033	3,396,641	0.1%
4,640,000	Ashtead Capital, Inc.	USD	5.800	4/15/2034	4,666,079	0.1%
12,605,000	Australia Government Bonds, Series 152	AUD	2.750	11/21/2028	7,957,268	0.2%
3,260,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	3,043,037	0.1%
6,740,000	Aviation Capital Group LLC	USD	6.250	4/15/2028	6,910,320	0.2%
13,520,000	Aviation Capital Group LLC	USD	6.750	10/25/2028	14,195,550	0.3%
4,333,333	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	4,304,283	0.1%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	3,743,456	0.1%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,593,727	0.0%
3,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class C	USD	2.350	2/20/2028	3,125,961	0.1%

Loomis Sayles Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,320,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C	USD	7.340	2/20/2030	1,377,276	0.0%
765,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class C	USD	6.480	6/20/2030	773,777	0.0%
15,580,000	Avnet, Inc.	USD	5.500	6/1/2032	15,358,085	0.3%
21,890,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	USD	5.872	9/15/2034	22,922,055	0.5%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375	3/15/2028	13,894,457	0.3%
13,203,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	11,317,410	0.3%
9,055,000	Barings BDC, Inc.	USD	3.300	11/23/2026	8,385,687	0.2%
135,000	Bausch & Lomb Escrow Corp.	USD	8.375	10/1/2028	140,072	0.0%
22,455,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	12,696,627	0.3%
505,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	354,188	0.0%
13,505,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	12,588,027	0.3%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	13,701,892	0.3%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,566,173	0.6%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	20,040,739	0.4%
8,675,000	Block, Inc.	USD	3.500	6/1/2031	7,473,282	0.2%
615,000	Blue Owl Capital Corp.	USD	2.625	1/15/2027	558,872	0.0%
12,710,000	Blue Owl Capital Corp.	USD	2.875	6/11/2028	11,274,852	0.3%
14,750,000	Blue Owl Capital Corp.	USD	4.250	1/15/2026	14,258,326	0.3%
14,253,000	BNP Paribas SA, (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	11,605,648	0.3%
11,095,000	BPR Trust, Series 2021-NRD, Class F, 1 mo. USD SOFR + 6.870%	USD	12.204	12/15/2038	9,299,639	0.2%
7,790,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	USD	8.565	8/15/2024	7,784,996	0.2%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,578,501	0.0%
9,020,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	6,357,107	0.1%
160,163(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2029	32,062,026	0.7%
6,099,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,988,419	0.1%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,551,759	0.5%
4,335,000	Broadcom, Inc.	USD	2.450	2/15/2031	3,691,654	0.1%
3,950,000	Broadcom, Inc.	USD	2.600	2/15/2033	3,244,705	0.1%
11,215,000	Broadcom, Inc.	USD	3.137	11/15/2035	9,218,938	0.2%
7,070,000	Broadcom, Inc.	USD	3.419	4/15/2033	6,208,703	0.1%
10,988,000	Broadcom, Inc.	USD	3.469	4/15/2034	9,544,133	0.2%
13,741,000	Broadcom, Inc.	USD	4.150	11/15/2030	13,106,414	0.3%
3,450,000	Broadcom, Inc.	USD	4.150	4/15/2032	3,253,833	0.1%
6,210,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	USD	6.840	9/13/2034	6,599,988	0.1%
1,255,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	1,166,363	0.0%
175,000	CarMax Auto Owner Trust, Series 2024-1, Class D	USD	6.000	7/15/2030	177,685	0.0%
13,160,000	Carnival Corp.	USD	5.750	3/1/2027	12,965,260	0.3%
3,415,000	Carnival Corp.	USD	6.000	5/1/2029	3,307,691	0.1%
1,660,000	Carnival Corp.	USD	7.000	8/15/2029	1,726,272	0.0%
1,576,067	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	1,481,848	0.0%
656,973	Carvana Auto Receivables Trust, Series 2021-N4, Class C	USD	1.720	9/11/2028	621,302	0.0%
5,482,228	Carvana Auto Receivables Trust, Series 2021-N4, Class D	USD	2.300	9/11/2028	5,346,301	0.1%

Loomis Sayles Bond Fund

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
7,430,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	6,575,330	0.1%
3,032,000	Carvana Auto Receivables Trust, Series 2021-P4, Class C	USD	2.330	2/10/2028	2,718,615	0.1%
1,000,000	Carvana Auto Receivables Trust, Series 2023-N4, Class D	USD	7.220	2/11/2030	1,033,226	0.0%
2,554,057	Castlelake Aircraft Securitization Trust, Series 2018-1, Class B	USD	5.300	6/15/2043	1,985,884	0.0%
1,104,145	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	USD	3.967	4/15/2039	985,462	0.0%
36,985,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	29,406,866	0.6%
8,626,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	7,798,446	0.2%
19,353,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	16,978,000	0.4%
705,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	734,686	0.0%
4,425,000	Celanese U.S. Holdings LLC	USD	6.550	11/15/2030	4,680,809	0.1%
17,680,000	Celanese U.S. Holdings LLC	USD	6.700	11/15/2033	19,005,126	0.4%
45,994,000	Cemex SAB de CV	USD	3.875	7/11/2031	40,985,876	0.9%
305,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	USD	9.125	3/14/2028	324,740	0.0%
15,360,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125	6/8/2026	14,630,151	0.3%
810,000	Centene Corp.	USD	2.500	3/1/2031	673,313	0.0%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	7,420,647	0.2%
9,506,000	Centene Corp.	USD	3.000	10/15/2030	8,223,260	0.2%
6,970,000	Centene Corp.	USD	3.375	2/15/2030	6,242,120	0.1%
18,964,000	Centene Corp.	USD	4.625	12/15/2029	18,151,543	0.4%
3,680,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	178,627	0.0%
1,455,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	69,418	0.0%
2,565,000	Central China Real Estate Ltd.	USD	7.250	4/28/2025	118,836	0.0%
3,675,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	151,631	0.0%
945,000	Central China Real Estate Ltd.	USD	7.650	8/27/2025	45,691	0.0%
730,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	36,850	0.0%
11,015,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	8,616,425	0.2%
35,342,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	29,202,477	0.6%
24,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.700	4/1/2051	15,913,309	0.4%
1,438,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.850	4/1/2061	871,412	0.0%
46,770,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.950	6/30/2062	28,653,276	0.6%
6,805,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	6,151,964	0.1%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.125	7/1/2049	4,727,171	0.1%
3,435,000	Cheniere Energy Partners LP	USD	3.250	1/31/2032	2,915,972	0.1%
2,290,000	Cheniere Energy Partners LP	USD	4.000	3/1/2031	2,077,593	0.0%
1,955,000	Cheniere Energy Partners LP	USD	4.500	10/1/2029	1,865,032	0.0%
8,135,000	Chile Government International Bonds	USD	3.500	1/31/2034	7,178,217	0.2%
2,815,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	250,422	0.0%
990,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	88,328	0.0%

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Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,314,936	0.1%
1,925,000	Civitas Resources, Inc.	USD	8.625	11/1/2030	2,053,127	0.0%
1,780,015	College Avenue Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	1,601,726	0.0%
2,157,000	College Avenue Student Loans LLC, Series 2021-C, Class D	USD	4.110	7/26/2055	1,906,846	0.0%
1,750,000	College Avenue Student Loans LLC, Series 2023-B, Class C	USD	7.580	6/25/2054	1,813,785	0.0%
59,073	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	52,575	0.0%
148,654	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	135,171	0.0%
9,935,000	CommScope Technologies LLC	USD	5.000	3/15/2027	3,662,289	0.1%
22,085,000	CommScope, Inc.	USD	4.750	9/1/2029	14,600,835	0.3%
14,715,000	Continental Resources, Inc.	USD	2.875	4/1/2032	12,007,327	0.3%
45,285,000	Continental Resources, Inc.	USD	5.750	1/15/2031	45,072,226	1.0%
2,715,000	CoreVest American Finance Ltd., Series 2021-1, Class C	USD	2.800	4/15/2053	2,247,292	0.1%
4,647,000	CoreVest American Finance Ltd., Series 2021-2, Class C	USD	2.478	7/15/2054	3,777,762	0.1%
2,280,000	CoreVest American Finance Ltd., Series 2021-3, Class D	USD	3.469	10/15/2054	1,912,158	0.0%
5,175,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	USD	7.553	12/28/2030	5,182,618	0.1%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	605,905	0.0%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	3,865,036	0.1%
8,080,000	Credit Acceptance Auto Loan Trust, Series 2021-4, Class C	USD	1.940	2/18/2031	7,623,098	0.2%
22,830,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	USD	6.251	1/10/2035	23,275,311	0.5%
6,710,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	5,741,964	0.1%
630,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	469,438	0.0%
2,530,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	1,586,803	0.0%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	2,813,445	0.1%
7,940,000	CSC Holdings LLC	USD	3.375	2/15/2031	5,437,144	0.1%
950,000	CSC Holdings LLC	USD	4.125	12/1/2030	686,375	0.0%
815,000	CSC Holdings LLC	USD	4.500	11/15/2031	584,804	0.0%
46,092,000	CSC Holdings LLC	USD	4.625	12/1/2030	23,559,036	0.5%
1,665,000	CSC Holdings LLC	USD	5.000	11/15/2031	838,082	0.0%
19,355,000	CSC Holdings LLC	USD	5.375	2/1/2028	16,627,590	0.4%
1,390,000	CSC Holdings LLC	USD	5.750	1/15/2030	735,713	0.0%
5,850,000	DC Commercial Mortgage Trust, Series 2023-DC, Class C	USD	7.379	9/12/2040	6,020,334	0.1%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,539,189	0.2%
4,195,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	3,433,931	0.1%
25,209,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	21,163,995	0.5%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,146,025	0.1%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	4,887,464	0.1%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,436,099	0.2%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,362,950	0.1%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	3,612,151	0.1%
26,600,000	DISH DBS Corp.	USD	5.250	12/1/2026	20,947,633	0.5%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
10,570,000	DISH DBS Corp.	USD	5.750	12/1/2028	7,110,703	0.2%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	8,672,803	0.2%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	107,163,700	2.4%
5,745,000	Ecopetrol SA	USD	8.375	1/19/2036	5,817,962	0.1%
499,564	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	457,669	0.0%
645,870	ELFI Graduate Loan Program LLC, Series 2021-A, Class B	USD	2.090	12/26/2046	540,188	0.0%
9,435,000	Embraer Netherlands Finance BV	USD	7.000	7/28/2030	9,920,270	0.2%
4,323,000	Enel Generacion Chile SA	USD	7.875	2/1/2027	4,539,150	0.1%
12,510,000	Energian Israel Finance Ltd.	USD	5.875	3/30/2031	10,394,709	0.2%
19,780,000	Entegris, Inc.	USD	4.750	4/15/2029	18,907,982	0.4%
4,125,000	EPR Properties	USD	3.600	11/15/2031	3,450,009	0.1%
11,721,000	EQT Corp.	USD	3.625	5/15/2031	10,443,160	0.2%
2,329,000	EQT Corp.	USD	5.000	1/15/2029	2,299,472	0.1%
10,210,000	EQT Corp.	USD	7.000	2/1/2030	10,947,499	0.2%
3,220,000	Etsy, Inc.	USD	0.125	9/1/2027	2,660,686	0.1%
8,070,000	Etsy, Inc.	USD	0.250	6/15/2028	6,345,441	0.1%
2,010,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C	USD	6.320	5/15/2028	2,031,270	0.0%
3,820,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D	USD	6.320	8/15/2029	3,890,991	0.1%
3,957,424	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	USD	7.148	7/15/2038	3,917,850	0.1%
2,844,398	Extended Stay America Trust, Series 2021-ESH, Class D, 1 mo. USD SOFR + 2.364%	USD	7.698	7/15/2038	2,812,399	0.1%
3,522	Federal Home Loan Mortgage Corp.	USD	5.000	12/1/2031	3,539	0.0%
2,820,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	USD	8.710	10/16/2028	2,977,281	0.1%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	7,020,246	0.2%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	28,803,637	0.6%
7,157,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	7,068,039	0.2%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	7,213,270	0.2%
5,272,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,703,714	0.1%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,777,314	0.1%
2,174,550	FOCUS Brands Funding, Series 2023-2, Class A2	USD	8.241	10/30/2053	2,315,720	0.1%
2,155,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D	USD	6.970	6/15/2028	2,222,195	0.1%
1,210,000	Foundation Finance Trust, Series 2023-2A, Class B	USD	6.970	6/15/2049	1,261,815	0.0%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	4,992,423	0.1%
468,719	FREED ABS Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	465,254	0.0%
3,495,000	FREED ABS Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	3,382,193	0.1%
3,565,000	FREED ABS Trust, Series 2022-1FP, Class D	USD	3.350	3/19/2029	3,432,185	0.1%
16,445,000	Frontier Issuer LLC, Series 2023-1, Class A2	USD	6.600	8/20/2053	16,513,987	0.4%
5,235,000	Gartner, Inc.	USD	3.625	6/15/2029	4,758,457	0.1%
920,000	Gartner, Inc.	USD	3.750	10/1/2030	823,066	0.0%
12,680,000	GATX Corp.	USD	5.450	9/15/2033	12,760,092	0.3%
545,000	GATX Corp.	USD	6.050	3/15/2034	567,282	0.0%
4,310,000	General Motors Financial Co., Inc.	USD	3.100	1/12/2032	3,662,507	0.1%
30,275,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	27,417,463	0.6%
1,345,000	General Motors Financial Co., Inc.	USD	5.850	4/6/2030	1,381,154	0.0%

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10,060,000	General Motors Financial Co., Inc.	USD	6.400	1/9/2033	10,653,443	0.2%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750	9/30/2027	734,707	0.0%
1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700	9/30/2030	1,200,437	0.0%
15,325,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	13,231,359	0.3%
2,987,241	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	USD	8.353	5/25/2053	3,015,151	0.1%
23,837,000	Glencore Funding LLC	USD	2.500	9/1/2030	20,604,464	0.5%
18,511,000	Glencore Funding LLC	USD	5.700	5/8/2033	19,124,099	0.4%
15,720,000	Glencore Funding LLC	USD	6.125	10/6/2028	16,524,476	0.4%
15,080,000	Glencore Funding LLC	USD	6.375	10/6/2030	16,157,065	0.4%
33,380,000	Glencore Funding LLC	USD	6.500	10/6/2033	36,396,724	0.8%
6,145,000	Global Payments, Inc.	USD	2.900	11/15/2031	5,237,491	0.1%
7,515,000	Global Payments, Inc.	USD	5.400	8/15/2032	7,585,296	0.2%
5,810,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	4,886,271	0.1%
10,265,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	9,699,173	0.2%
16,820,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class D	USD	2.480	10/15/2027	15,853,960	0.4%
2,915,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D	USD	6.310	3/15/2029	2,961,719	0.1%
215,000	GLS Auto Select Receivables Trust, Series 2024-1A, Class D	USD	6.430	1/15/2031	217,133	0.0%
1,993,348	GS Mortgage Securities Corp. Trust, Series 2013-G1, Class B	USD	3.845	4/10/2031	1,847,116	0.0%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.668	3/5/2033	2,621,176	0.1%
3,815,000	GTCR W-2 Merger Sub LLC	USD	7.500	1/15/2031	3,963,098	0.1%
3,388,125	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,857,263	0.1%
28,490,000	HCA, Inc.	USD	5.500	6/1/2033	28,926,983	0.6%
11,029,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	USD	4.850	6/25/2026	10,570,959	0.2%
1,830,667	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	USD	6.310	3/25/2025	1,825,222	0.0%
2,020,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	USD	9.130	6/25/2027	2,053,542	0.0%
6,495,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	USD	5.160	6/26/2028	5,949,316	0.1%
6,205,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	USD	6.560	9/25/2026	6,064,829	0.1%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,444,845	0.1%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	4.875	7/1/2031	2,194,832	0.1%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	5.000	6/1/2029	7,475,372	0.2%
48,224	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	45,672	0.0%
1,251,086	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	1,021,774	0.0%
12,555,548	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	11,204,767	0.2%
6,282,585	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	5,600,481	0.1%
3,645,000	HPEFS Equipment Trust, Series 2022-1A, Class D	USD	2.400	11/20/2029	3,489,531	0.1%

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1,215,000	HPEFS Equipment Trust, Series 2023-2A, Class D	USD	6.970	7/21/2031	1,239,036	0.0%
36,625,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	30,607,879	0.7%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,407,260	0.1%
8,005,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	6,210,733	0.1%
7,400,000	IHS Holding Ltd.	USD	5.625	11/29/2026	6,674,800	0.2%
151,482,000,000	Indonesia Treasury Bonds, Series 101	IDR	6.875	4/15/2029	9,749,086	0.2%
187,857,000,000	Indonesia Treasury Bonds, Series FR95	IDR	6.375	8/15/2028	11,882,967	0.3%
7,940,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	8,466,740	0.2%
3,380,000	Intesa Sanpaolo SpA, (fixed rate to 6/01/2031, variable rate thereafter)	USD	4.198	6/1/2032	2,796,612	0.1%
13,265,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	12,395,556	0.3%
2,761,900	Jack in the Box Funding LLC, Series 2019-1A, Class A2II	USD	4.476	8/25/2049	2,668,749	0.1%
5,695,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	5,036,628	0.1%
5,731,000	Jefferies Financial Group, Inc.	USD	6.250	1/15/2036	6,055,193	0.1%
6,843,711	JOL Air Ltd., Series 2019-1, Class A	USD	3.967	4/15/2044	6,324,410	0.1%
435,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	3.898	12/15/2047	361,050	0.0%
812,123	JPMorgan Chase Bank N.A, Series 2021-3, Class D	USD	1.009	2/26/2029	784,757	0.0%
19,485,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	535,837	0.0%
1,845,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	58,929	0.0%
2,400,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	66,000	0.0%
24,005,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	660,137	0.0%
1,305,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	35,888	0.0%
1,735,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	52,224	0.0%
6,927,256	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	6,714,502	0.2%
2,297,382	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	11/25/2060	2,213,875	0.1%
10,470,000	Leidos, Inc.	USD	5.750	3/15/2033	10,805,144	0.2%
4,670,000	Light & Wonder International, Inc.	USD	7.000	5/15/2028	4,664,490	0.1%
415,000	Light & Wonder International, Inc.	USD	7.250	11/15/2029	426,159	0.0%
2,325,000	Light & Wonder International, Inc.	USD	7.500	9/1/2031	2,419,283	0.1%
15,105,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	13,564,441	0.3%
6,370,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,969,645	0.1%
5,965,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	594,174	0.0%
5,148,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	508,365	0.0%
10,437,455	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	9,332,619	0.2%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,396,526	0.2%
1,531,422	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,503,178	0.0%
3,210,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	3,061,977	0.1%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	5,533,222	0.1%
915,000	Marvell Technology, Inc.	USD	5.950	9/15/2033	968,793	0.0%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,384,922	0.1%
2,040,000	Matador Resources Co.	USD	6.875	4/15/2028	2,089,001	0.0%
13,985,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.836	1/15/2033	525,976	0.0%
80,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.837	1/15/2033	3,009	0.0%
6,031,055	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	USD	7.248	11/15/2038	5,963,206	0.1%
2,488,059	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%	USD	7.448	11/15/2038	2,443,098	0.1%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	2,335,970	0.1%

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10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	13,789,321	0.3%
4,153,011(b)	Mexico Bonos, Series M	MXN	7.500	5/26/2033	21,544,827	0.5%
10,290,000	Mexico Government International Bonds	USD	6.000	5/7/2036	10,480,000	0.2%
4,030,000	Micron Technology, Inc.	USD	5.300	1/15/2031	4,071,959	0.1%
15,190,000	Micron Technology, Inc.	USD	5.875	2/9/2033	15,862,244	0.4%
39,785,000	Micron Technology, Inc.	USD	5.875	9/15/2033	41,384,133	0.9%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,456,649	0.0%
4,035,000	Mission Lane Credit Card Master Trust, Series 2023-B, Class A	USD	7.690	11/15/2028	4,101,731	0.1%
6,470,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	5,538,012	0.1%
17,675,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	USD	5.948	1/19/2038	18,047,092	0.4%
1,705,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.213	8/15/2046	1,034,742	0.0%
1,292,900	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,149,466	0.0%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	61,879,587	1.4%
7,821,394	MVW LLC, Series 2021-2A, Class C	USD	2.230	5/20/2039	7,152,151	0.2%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	49,280,061	1.1%
4,615,000	Nationstar Mortgage Holdings, Inc.	USD	5.000	2/1/2026	4,497,780	0.1%
2,635,000	Nationstar Mortgage Holdings, Inc.	USD	5.125	12/15/2030	2,368,377	0.1%
11,480,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	10,901,878	0.2%
13,630,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	11,414,171	0.3%
2,565,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	1,717,513	0.0%
5,895,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	3,886,189	0.1%
14,067,634	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	12,545,741	0.3%
9,795,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	8,706,286	0.2%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	9,779,952	0.2%
7,630,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	7,518,144	0.2%
7,820,000	NCL Corp. Ltd.	USD	8.125	1/15/2029	8,208,514	0.2%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,533,818	0.1%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	2,727,959	0.1%
2,120,000	Nelnet Student Loan Trust, Series 2021-DA, Class C	USD	3.500	4/20/2062	1,685,883	0.0%
863,000	Nelnet Student Loan Trust, Series 2021-DA, Class D	USD	4.380	4/20/2062	672,387	0.0%
22,040,000	Netflix, Inc.	USD	4.875	6/15/2030	22,145,880	0.5%
2,757,000	Netflix, Inc.	USD	5.375	11/15/2029	2,837,296	0.1%
17,879,000	Netflix, Inc.	USD	6.375	5/15/2029	19,280,821	0.4%
1,105,000	New Mountain Finance Corp.	USD	6.875	2/1/2029	1,103,119	0.0%
23,535,000	New South Wales Treasury Corp.	AUD	3.000	3/20/2028	14,918,276	0.3%
40,640,000	New Zealand Government Bonds, Series 433	NZD	3.500	4/14/2033	22,871,539	0.5%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	230,841	0.0%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	13,477,195	0.3%
799,000	OneMain Finance Corp.	USD	3.500	1/15/2027	731,028	0.0%
880,000	OneMain Finance Corp.	USD	3.875	9/15/2028	772,284	0.0%
2,415,000	OneMain Finance Corp.	USD	4.000	9/15/2030	2,045,214	0.0%
3,215,000	OneMain Finance Corp.	USD	5.375	11/15/2029	2,974,700	0.1%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	10,283,312	0.2%
5,485,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,641,555	0.1%
1,280,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,340,890	0.0%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
6,591,000	Ovintiv, Inc.	USD	6.500	8/15/2034	7,032,372	0.2%
828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	855,924	0.0%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	4,335,552	0.1%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	603,931	0.0%
1,815,000	Ovintiv, Inc.	USD	7.375	11/1/2031	2,012,403	0.0%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,590,928	0.1%
3,339,000	Penn Entertainment, Inc.	USD	2.750	5/15/2026	3,938,017	0.1%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	22,208,516	0.5%
17,905,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	15,108,418	0.3%
995,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	896,017	0.0%
3,475,200	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	3,140,138	0.1%
201,413	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	188,010	0.0%
13,060,000	PPL Capital Funding, Inc.	USD	2.875	3/15/2028	12,433,120	0.3%
8,375,000	Prestige Auto Receivables Trust, Series 2022-1A, Class D	USD	8.080	8/15/2028	8,618,637	0.2%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,489,085	0.0%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,041,427	0.0%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,191,580	0.1%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	831,456	0.0%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	4,056,374	0.1%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	2,073,469	0.0%
5,280,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,507,467	0.1%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,213,567	0.0%
1,705,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	1,444,602	0.0%
1,175,000	Progress Residential Trust, Series 2021-SFR9, Class E2	USD	3.010	11/17/2040	994,026	0.0%
625,000	Progress Residential Trust, Series 2023-SFR2, Class B	USD	4.500	10/17/2028	596,626	0.0%
5,834,406	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	5,635,446	0.1%
10,072,854	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	9,874,954	0.2%
9,042,704	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,871,822	0.2%
6,180,044	PRPM LLC, Series 2021-8, Class A1	USD	1.743	9/25/2026	5,994,856	0.1%
6,452,746	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	6,275,003	0.1%
9,464,162	PRPM LLC, Series 2022-5, Class A1	USD	6.900	9/27/2027	9,497,125	0.2%
12,840,000	PulteGroup, Inc.	USD	6.000	2/15/2035	13,595,998	0.3%
3,580,000	Rand Parent LLC	USD	8.500	2/15/2030	3,554,868	0.1%
2,980,000	RCO Mortgage LLC, Series 2024-1, Class A1	USD	7.021	1/25/2029	2,983,174	0.1%
1,252,880	Redwood Funding Trust, Series 2023-1, Class A	USD	7.500	7/25/2059	1,237,175	0.0%
800,000	Republic Finance Issuance Trust, Series 2021-A, Class C	USD	3.530	12/22/2031	736,924	0.0%
487,970,000	Republic of South Africa Government Bonds, Series 2035	ZAR	8.875	2/28/2035	21,953,112	0.5%
3,840,000	Republic of Uzbekistan International Bonds	USD	7.850	10/12/2028	3,980,544	0.1%
30,029,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	27,553,710	0.6%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
19,614,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	17,434,044	0.4%
28,741,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	25,114,173	0.6%
15,738,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	13,358,572	0.3%
13,146,000	Romania Government International Bonds	USD	6.375	1/30/2034	13,448,358	0.3%
7,358,000	Romania Government International Bonds	USD	7.125	1/17/2033	7,936,633	0.2%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	18,541,013	0.4%
1,605,000	RTX Corp.	USD	2.375	3/15/2032	1,335,352	0.0%
12,710,000	RTX Corp.	USD	5.150	2/27/2033	12,880,078	0.3%
27,050,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,487,750	0.0%
12,420,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	683,100	0.0%
856,102	Santander Bank Auto Credit-Linked Notes, Series 2021-1A, Class B	USD	1.833	12/15/2031	835,760	0.0%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	681,118	0.0%
4,060,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	USD	6.500	8/20/2032	4,069,042	0.1%
845,000	Seagate HDD Cayman	USD	4.091	6/1/2029	779,648	0.0%
615,825	Seagate HDD Cayman	USD	9.625	12/1/2032	707,478	0.0%
1,035,000	Sensata Technologies BV	USD	5.875	9/1/2030	1,022,863	0.0%
945,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	820,333	0.0%
997,201	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	USD	4.750	10/15/2042	888,327	0.0%
6,195,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	278,775	0.0%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	19,048	0.0%
1,515,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	67,418	0.0%
4,675,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	221,922	0.0%
1,465,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	69,456	0.0%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	232,803	0.0%
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	447,300	0.0%
13,843,635	Slam Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	12,172,016	0.3%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	4,759,835	0.1%
7,070,000	SMB Private Education Loan Trust, Series 2021-E, Class B	USD	2.490	2/15/2051	5,769,715	0.1%
13,365,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	USD	6.066	1/19/2035	13,418,134	0.3%
1,440,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	1,356,697	0.0%
7,160,000	SoftBank Group Corp.	USD	4.625	7/6/2028	6,600,088	0.1%
5,385,000	Southern Co.	USD	5.700	3/15/2034	5,631,076	0.1%
2,620,000	Southern Co. Gas Capital Corp.	USD	5.750	9/15/2033	2,743,853	0.1%
20,089,000	Southwest Airlines Co.	USD	1.250	5/1/2025	20,621,358	0.5%
2,150,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,991,407	0.0%
7,780,000	Spotify USA, Inc., Zero Coupon	USD	5.189-5.873	3/15/2026	6,953,375	0.2%
15,080,000	Sprint Capital Corp.	USD	8.750	3/15/2032	18,484,514	0.4%
17,110,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	13,479,002	0.3%
1,529,014	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	USD	6.000	9/30/2026	196,555	0.0%
1,529,014	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	USD	6.250	9/30/2027	180,561	0.0%
3,058,031	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	USD	6.500	9/30/2027	319,167	0.0%
4,587,047	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	USD	6.750	9/30/2028	444,118	0.0%
4,587,047	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	USD	7.000	9/30/2029	379,716	0.0%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
2,154,725	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	USD	7.250	9/30/2030	154,235	0.0%
1,890,065	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	USD	7.800	9/30/2032	94,503	0.0%
1,365,000	Synchrony Bank	USD	5.625	8/23/2027	1,342,477	0.0%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	4,795,440	0.1%
1,365,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	1,309,035	0.0%
36,387,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	30,521,416	0.7%
9,370,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	8,985,272	0.2%
7,475,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375	9/15/2029	8,775,143	0.2%
6,270,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.875	9/15/2031	7,665,271	0.2%
5,031,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	4,680,297	0.1%
26,922,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	18,437,645	0.4%
15,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	15,020,356	0.3%
10,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	10,164,615	0.2%
5,520,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875	9/15/2029	5,953,955	0.1%
3,965,000	Teva Pharmaceutical Finance Netherlands III BV	USD	8.125	9/15/2031	4,354,982	0.1%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,893,478	0.1%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	485,963	0.0%
1,120,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	35,157	0.0%
7,485,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	243,262	0.0%
440,000	Times China Holdings Ltd.	USD	6.750	7/8/2025	13,719	0.0%
5,595,000	T-Mobile USA, Inc.	USD	5.750	1/15/2034	5,894,670	0.1%
86,930,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	75,172,005	1.7%
6,131,317	Toorak Mortgage Corp. Ltd., Series 2021-1, Class A1	USD	3.240	6/25/2024	6,004,538	0.1%
5,995,000	TopBuild Corp.	USD	4.125	2/15/2032	5,238,491	0.1%
94,008	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	92,538	0.0%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,569,829	0.1%
430,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	USD	3.000	7/25/2057	412,623	0.0%
1,195,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	1,041,844	0.0%
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	765,675	0.0%
495,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	USD	3.000	4/25/2060	405,189	0.0%
10,440,000	Travel & Leisure Co.	USD	4.500	12/1/2029	9,525,404	0.2%
10,574,000	Travel & Leisure Co.	USD	4.625	3/1/2030	9,520,195	0.2%
2,015,000	Tricon Residential Trust, Series 2021-SFR1, Class E1	USD	2.794	7/17/2038	1,841,227	0.0%
5,360,000	Tricon Residential Trust, Series 2021-SFR1, Class E2	USD	2.894	7/17/2038	4,881,496	0.1%
5,655,000	TriNet Group, Inc.	USD	3.500	3/1/2029	4,990,822	0.1%
222,380,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	192,558,495	4.2%
250,075,000	U.S. Treasury Notes	USD	4.625	6/30/2025	250,661,113	5.5%
33,255,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	31,477,191	0.7%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
12,808,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	12,879,725	0.3%
18,940,000	Uber Technologies, Inc., Zero Coupon	USD	0.000-5.582	12/15/2025	19,592,803	0.4%
605,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	USD	3.869	1/12/2029	574,002	0.0%
5,470,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	6,724,163	0.2%
8,805,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	USD	5.699	2/8/2035	8,937,909	0.2%
510,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	437,891	0.0%
8,545,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	USD	6.537	8/12/2033	9,101,621	0.2%
6,970,000	UKG, Inc.	USD	6.875	2/1/2031	7,048,412	0.2%
22,400,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	21,007,149	0.5%
7,845,000	Unity Software, Inc., Zero Coupon	USD	7.084-8.213	11/15/2026	6,519,195	0.1%
10,345,000	Var Energi ASA	USD	8.000	11/15/2032	11,626,332	0.3%
133,777	VCAT LLC, Series 2021-NPL1, Class A1	USD	5.289	12/26/2050	133,290	0.0%
7,514,936	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	7,397,325	0.2%
12,780,878	VCAT LLC, Series 2021-NPL6, Class A1	USD	1.917	9/25/2051	12,470,311	0.3%
12,205,000	Veralto Corp.	USD	5.450	9/18/2033	12,512,510	0.3%
3,125,000	Viper Energy, Inc.	USD	7.375	11/1/2031	3,229,264	0.1%
13,318,000	VMware LLC	USD	2.200	8/15/2031	10,998,230	0.2%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,668,863	0.0%
5,882,722	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	5.240	2/27/2051	5,751,218	0.1%
16,368,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	14,986,708	0.3%
2,463,056	WAVE Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	2,105,167	0.0%
6,524,306	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.085	7/15/2046	5,833,186	0.1%
4,970,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	4,419,568	0.1%
6,775,000	Western Digital Corp.	USD	2.850	2/1/2029	5,793,216	0.1%
2,635,000	Western Midstream Operating LP	USD	4.050	2/1/2030	2,463,026	0.1%
3,495,000	Western Midstream Operating LP	USD	5.250	2/1/2050	3,123,572	0.1%
6,105,000	Western Midstream Operating LP	USD	5.300	3/1/2048	5,352,268	0.1%
1,130,000	Western Midstream Operating LP	USD	5.450	4/1/2044	1,024,944	0.0%
840,000	Western Midstream Operating LP	USD	5.500	8/15/2048	743,689	0.0%
1,090,000	Western Midstream Operating LP	USD	6.150	4/1/2033	1,123,504	0.0%
5,940,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class D	USD	2.120	1/15/2027	5,672,718	0.1%
6,320,000	Westlake Automobile Receivables Trust, Series 2023-4A, Class D	USD	7.190	7/16/2029	6,472,661	0.1%
1,449,847	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,304,862	0.0%
7,750,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.344	8/15/2046	6,471,250	0.1%
2,915,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	2,371,796	0.1%
11,832,282	Willis Engine Structured Trust VI, Series 2021-A, Class A	USD	3.104	5/15/2046	10,170,710	0.2%
3,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	246,729	0.0%
6,250,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	464,312	0.0%
1,585,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	114,279	0.0%
4,025,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	311,937	0.0%
3,305,000	ZF North America Capital, Inc.	USD	6.875	4/14/2028	3,404,348	0.1%
3,490,000	ZF North America Capital, Inc.	USD	7.125	4/14/2030	3,680,728	0.1%
	Total				3,997,109,142	87.6%

Loomis Sayles Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Collateralized Loan Obligations						
9,977,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	10/20/2031	9,933,121	0.2%
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2034	7,141,421	0.2%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3 mo. USD SOFR + 3.112%	USD	8.429	7/20/2034	7,065,459	0.2%
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.676	7/15/2034	1,785,562	0.0%
7,810,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%	USD	6.487	1/17/2032	7,803,148	0.2%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	USD	8.576	10/15/2034	3,894,987	0.1%
5,225,000	Bain Capital Credit CLO Ltd., Series 2017-2A, Class DR2, 3 mo. USD SOFR + 3.362%	USD	8.686	7/25/2034	5,125,725	0.1%
1,340,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	USD	7.029	11/20/2030	1,336,464	0.0%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.578	1/17/2032	2,258,589	0.1%
5,790,000	Carlyle U.S. CLO Ltd., Series 2016-4A, Class A2R, 3 mo. USD SOFR + 1.712%	USD	7.029	10/20/2027	5,790,510	0.1%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.529	7/20/2032	5,250,570	0.1%
10,050,000	Clover CLO LLC, Series 2021-1A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.529	4/22/2034	10,052,100	0.2%
5,605,000	Clover CLO LLC, Series 2021-2A, Class D, 3 mo. USD SOFR + 3.312%	USD	8.629	7/20/2034	5,606,923	0.1%
6,075,000	Crown City CLO I, Series 2020-1A, Class CR, 3 mo. USD SOFR + 3.682%	USD	8.999	7/20/2034	5,774,840	0.1%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3 mo. USD SOFR + 3.112%	USD	8.429	1/20/2034	4,070,575	0.1%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	USD	7.079	4/20/2031	8,603,765	0.2%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3 mo. USD SOFR + 2.262%	USD	7.579	4/20/2031	1,429,090	0.0%
4,215,000	LCM 30 Ltd., Series 30A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.579	4/20/2031	4,092,974	0.1%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.781	7/27/2031	15,834,905	0.4%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2031	1,256,457	0.0%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2034	9,229,179	0.2%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	7/20/2032	11,630,189	0.3%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3 mo. USD SOFR + 3.412%	USD	8.726	7/15/2034	10,514,631	0.2%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	USD	8.876	7/15/2036	4,783,332	0.1%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.229	7/2/2035	12,437,222	0.3%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3 mo. USD SOFR + 2.962%	USD	8.278	10/17/2031	5,121,137	0.1%
2,970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	USD	7.329	5/21/2034	2,970,205	0.1%
10,855,507	Rockford Tower CLO Ltd., Series 2018-1A, Class A, 3 mo. USD SOFR + 1.362%	USD	6.729	5/20/2031	10,856,071	0.2%
6,075,000	Signal Peak CLO 1 Ltd., Series 2014-1A, Class AR3, 3 mo. USD SOFR + 1.422%	USD	6.738	4/17/2034	6,076,853	0.1%
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.529	1/20/2031	693,327	0.0%
5,300,000	Verde CLO Ltd., Series 2019-1A, Class AR, 3 mo. USD SOFR + 1.362%	USD	6.676	4/15/2032	5,302,984	0.1%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	USD	9.329	10/20/2034	2,159,906	0.1%
	Total				195,882,221	4.3%

Shares		Market Value ($)	% of Fund
Common Stocks			
14,794	Abbott Laboratories	1,673,941	0.1%
62,041	AbbVie, Inc.	10,199,540	0.2%
942	Accenture PLC, Class A	342,775	0.0%
2,006,877	Altice USA, Inc., Class A	4,896,780	0.1%
7,071	American Tower Corp.	1,383,441	0.0%
9,899	Apple, Inc.	1,825,376	0.1%
93,585	Battalion Oil Corp.	641,057	0.0%
783	BlackRock, Inc.	606,285	0.0%
26,886	Bristol-Myers Squibb Co.	1,313,919	0.0%
1,975	Broadcom, Inc.	2,330,500	0.1%
130,858	Canadian Natural Resources Ltd.	8,373,604	0.2%
10,881	Cisco Systems, Inc.	546,009	0.0%
7,905	Clarivate PLC	70,671	0.0%
37,856	Coca-Cola Co.	2,252,053	0.1%
34,294	Comcast Corp., Class A	1,596,043	0.0%
2,689	Costco Wholesale Corp.	1,868,532	0.1%
3,438	Deere & Co.	1,353,128	0.0%
43,710	Diamondback Energy, Inc.	6,719,975	0.2%
10,137	Duke Energy Corp.	971,429	0.0%
4,484	Elevance Health, Inc.	2,212,585	0.1%
7,852	Emerson Electric Co.	720,264	0.0%
14,097	Fastenal Co.	961,838	0.0%
4,428	Home Depot, Inc.	1,562,907	0.0%
705,779	iHeartMedia, Inc., Class A	1,912,661	0.1%
17,622	IQOR US, Inc.	16,159	0.0%
9,051	Johnson & Johnson	1,438,204	0.0%
8,236	JPMorgan Chase & Co.	1,436,029	0.0%
2,072	Linde PLC	838,808	0.0%
5,197	Lockheed Martin Corp.	2,231,644	0.1%
2,030	Mastercard, Inc., Class A	911,937	0.0%
9,800	Merck & Co., Inc.	1,183,644	0.0%
19,437	Microchip Technology, Inc.	1,655,644	0.1%
5,485	Microsoft Corp.	2,180,726	0.1%
6,437	Morgan Stanley	561,564	0.0%
31,332	Newmont Corp.	1,081,267	0.0%
174,817	NexPoint Diversified Real Estate Trust	1,206,237	0.0%
4,119	Packaging Corp. of America	683,260	0.0%
6,752	Pioneer Natural Resources Co.	1,551,812	0.0%
11,342	Procter & Gamble Co.	1,782,282	0.1%

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Shares	Security Description	Market Value ($)	% of Fund
14,192	QUALCOMM, Inc.	2,107,654	0.1%
16,518	Starbucks Corp.	1,536,670	0.0%
1,849	Thermo Fisher Scientific, Inc.	996,574	0.0%
5,321	Union Pacific Corp.	1,297,951	0.0%
11,101	United Parcel Service, Inc., Class B	1,575,232	0.0%
3,002	UnitedHealth Group, Inc.	1,536,243	0.0%
8,476	Walmart, Inc.	1,400,659	0.0%
32,108	Williams Cos., Inc.	1,112,863	0.0%
	Total	86,658,376	1.9%

Principal Amount		Currency Code	Interest Rate	Maturity Date		
Senior Loans						
6,385,154	1011778 B.C. Unlimited Liability Co., 2023 Term Loan B5, 1 mo. USD SOFR + 2.250%	USD	7.583	9/20/2030	6,348,694	0.1%
2,957,271	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.336	8/8/2027	2,955,053	0.1%
8,754,290	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	USD	8.697	10/18/2028	8,746,061	0.2%
3,480,000	Foundation Building Materials Holding Co. LLC, 2024 Term Loan B2	USD		1/29/2031	3,459,886	0.1%
3,714,000	GTCR W Merger Sub LLC, USD Term Loan B	USD		9/20/2030	3,710,137	0.1%
5,430,000	Hilton Grand Vacations Borrower LLC, 2024 Incremental Term Loan B, 1 mo. USD SOFR + 2.750%	USD	8.083	1/17/2031	5,416,425	0.1%
3,591,000	HUB International Ltd., 2024 Term Loan B	USD		6/20/2030	3,590,641	0.1%
525,000	Light & Wonder International, Inc., 2024 Term Loan, 1 mo. USD SOFR + 2.750%	USD	8.083	4/14/2029	524,780	0.0%
4,770,000	SBA Senior Finance II LLC, 2024 Term Loan B	USD		1/25/2031	4,762,559	0.1%
7,061,873	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	USD	9.348	9/27/2030	6,890,340	0.2%
4,595,000	Summit Materials LLC, 2023 Incremental Term Loan B, 3 mo. USD SOFR + 2.500%	USD	7.827	1/12/2029	4,606,487	0.1%
1,025,000	TransDigm, Inc., 2023 Term Loan J, 3 mo. USD SOFR + 3.250%	USD	8.598	2/14/2031	1,025,841	0.0%
5,885,961	Uber Technologies, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 2.750%	USD	8.135	3/3/2030	5,882,901	0.1%
	Total				57,919,805	1.3%

Shares		Interest Rate		
Preferred Stocks				
11,325	Bank of America Corp., Series L	7.250	13,792,151	0.3%
170,945	Clarivate PLC, Series A	5.250	6,294,195	0.1%
2,318	Highwoods Properties, Inc., Series A	8.625	2,341,675	0.1%
52,867	Hovnanian Enterprises, Inc.	7.625	977,511	0.0%
169,007	Prologis, Inc., Series Q	8.540	9,295,385	0.2%
5,865	Wells Fargo & Co., Series L, Class A	7.500	7,096,650	0.2%
	Total		39,797,567	0.9%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
125,788,209	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	125,788,209	2.7%

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Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
22,620,000	U.S. Treasury Bills	5.241(c)	5/2/2024	22,322,101	0.5%
45,065,000	U.S. Treasury Bills	5.262(c)	5/9/2024	44,430,438	1.0%
	Total			192,540,748	4.2%
	Total Investments			4,569,907,859	100.2%
	Other assets less liabilities			(10,615,413)	(0.2)%
	Net Assets			4,559,292,446	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)		Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/20/2024	EUR	S	12,884,000	$14,124,214	$13,951,404	$172,810

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	3,676	$ 402,931,377	$ 412,918,187	$ 9,986,810
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	4,094	837,429,076	841,956,687	4,527,611
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	2,628	282,820,360	284,850,563	2,030,203
CBOT U.S. Long Bond Futures	3/19/2024	574	68,957,882	70,225,313	1,267,431
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	2,865	357,603,342	370,211,719	12,608,377
Total Long Position Contracts					**$30,420,432**
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(4,328)	$(504,982,414)	$(505,835,000)	$ (852,586)
Total Futures Contracts					**$29,567,846**

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

Key to abbreviations:

AUD	Australian Dollar
BRL	Brazilian Real
EUR	Euro
IDR	Indonesian Rupiah
MXN	Mexican Peso
NZD	New Zealand Dollar
USD	U.S. Dollar
ZAR	South African Rand

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

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

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

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Loomis Sayles Bond Fund
Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
7,610,653	510 Asset-Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	7,223,283	0.2%
12,526,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	11,436,094	0.3%
19,290,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	16,788,659	0.4%
4,305,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.400	10/29/2033	3,696,585	0.1%
6,395,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.150	9/30/2030	6,734,503	0.2%
4,045,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	USD	6.820	9/15/2028	4,108,636	0.1%
3,100,000	AGFC Capital Trust I, 3 mo. USD SOFR + 2.012%	USD	7.406	1/15/2067	1,600,220	0.0%
9,560,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	1,153,223	0.0%
2,160,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	USD	6.608	9/13/2029	2,275,457	0.1%
17,166,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		15,411,563	0.3%
5,325,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		4,565,183	0.1%
17,555,000	Aker BP ASA	USD	4.000	1/15/2031	16,118,973	0.4%
20,700,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		15,526,277	0.3%
15,605,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		10,587,328	0.2%
26,600,240	Alta Wind Holdings LLC	USD	7.000	6/30/2035	22,941,633	0.5%
2,449,480	American Airlines Pass-Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	2,285,561	0.1%
2,177,407	American Airlines Pass-Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	2,048,371	0.0%
3,685,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	USD	2.460	3/13/2028	3,544,778	0.1%
1,470,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	USD	7.860	2/15/2029	1,488,257	0.0%
16,680,000	American Tower Corp.	USD	5.900	11/15/2033	17,659,525	0.4%
9,470,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	USD	7.824	3/5/2053	9,709,117	0.2%
1,590,708	Aqua Finance Trust, Series 2019-A, Class C	USD	4.010	7/16/2040	1,465,356	0.0%
2,410,000	Aqua Finance Trust, Series 2021-A, Class B	USD	2.400	7/17/2046	1,984,426	0.0%
19,906,000	ArcelorMittal SA	USD	6.750	3/1/2041	21,047,105	0.5%
470,000	ArcelorMittal SA	USD	7.000	10/15/2039	508,405	0.0%
12,465,000	Ares Capital Corp.	USD	2.875	6/15/2028	11,043,154	0.2%
17,495,000	Ares Capital Corp.	USD	3.200	11/15/2031	14,631,356	0.3%
2,300,000	Ashtead Capital, Inc.	USD	5.500	8/11/2032	2,271,996	0.1%
3,425,000	Ashtead Capital, Inc.	USD	5.550	5/30/2033	3,388,873	0.1%
3,260,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	3,021,499	0.1%
6,740,000	Aviation Capital Group LLC	USD	6.250	4/15/2028	6,863,881	0.2%
13,520,000	Aviation Capital Group LLC	USD	6.750	10/25/2028	14,113,941	0.3%
6,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	6,434,630	0.1%
3,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	USD	4.250	2/20/2027	3,687,262	0.1%
1,745,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-1A, Class C	USD	2.130	8/20/2027	1,560,057	0.0%
3,470,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class C	USD	2.350	2/20/2028	3,073,911	0.1%

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1,320,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C	USD	7.340	2/20/2030	1,346,478	0.0%
15,580,000	Avnet, Inc.	USD	5.500	6/1/2032	15,414,302	0.3%
21,890,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	USD	5.872	9/15/2034	22,913,799	0.5%
17,805,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		13,841,705	0.3%
47,298,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	40,549,348	0.9%
9,175,000	Barings BDC, Inc.	USD	3.300	11/23/2026	8,365,795	0.2%
135,000	Bausch & Lomb Escrow Corp.	USD	8.375	10/1/2028	142,417	0.0%
22,455,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	13,523,369	0.3%
505,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	360,717	0.0%
13,505,000	BHG Securitization Trust, Series 2022-A, Class B	USD	2.700	2/20/2035	12,485,556	0.3%
13,963,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	13,761,933	0.3%
27,688,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	28,432,807	0.6%
22,260,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	19,777,402	0.4%
8,675,000	Block, Inc.	USD	3.500	6/1/2031	7,702,975	0.2%
615,000	Blue Owl Capital Corp.	USD	2.625	1/15/2027	554,154	0.0%
12,710,000	Blue Owl Capital Corp.	USD	2.875	6/11/2028	11,156,773	0.2%
14,750,000	Blue Owl Capital Corp.	USD	4.250	1/15/2026	14,251,569	0.3%
14,253,000	BNP Paribas SA, (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	11,653,965	0.3%
11,095,000	BPR Trust, Series 2021-NRD, Class F, 1 mo. USD SOFR + 6.870%	USD	12.232	12/15/2038	9,951,617	0.2%
7,790,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	USD	8.594	8/15/2024	7,755,783	0.2%
1,995,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,548,446	0.0%
10,170,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,047,034	0.2%
4,685,000	Braskem Netherlands Finance BV	USD	8.500	1/12/2031	4,357,050	0.1%
160,163(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2029	32,892,229	0.7%
6,099,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,847,500	0.1%
20,335,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	20,593,494	0.5%
4,335,000	Broadcom, Inc.	USD	2.450	2/15/2031	3,706,698	0.1%
3,950,000	Broadcom, Inc.	USD	2.600	2/15/2033	3,254,204	0.1%
11,215,000	Broadcom, Inc.	USD	3.137	11/15/2035	9,207,334	0.2%
7,070,000	Broadcom, Inc.	USD	3.419	4/15/2033	6,209,630	0.1%
10,988,000	Broadcom, Inc.	USD	3.469	4/15/2034	9,559,615	0.2%
13,741,000	Broadcom, Inc.	USD	4.150	11/15/2030	13,125,134	0.3%
3,450,000	Broadcom, Inc.	USD	4.150	4/15/2032	3,252,225	0.1%
6,210,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	USD	6.840	9/13/2034	6,554,096	0.1%
1,255,000	CarMax Auto Owner Trust, Series 2022-1, Class D	USD	2.470	7/17/2028	1,150,935	0.0%
13,160,000	Carnival Corp.	USD	5.750	3/1/2027	12,836,705	0.3%
3,415,000	Carnival Corp.	USD	6.000	5/1/2029	3,285,932	0.1%
1,660,000	Carnival Corp.	USD	7.000	8/15/2029	1,733,239	0.0%
1,633,651	Carvana Auto Receivables Trust, Series 2021-N3, Class C	USD	1.020	6/12/2028	1,528,437	0.0%
680,659	Carvana Auto Receivables Trust, Series 2021-N4, Class C	USD	1.720	9/11/2028	641,612	0.0%
5,832,630	Carvana Auto Receivables Trust, Series 2021-N4, Class D	USD	2.300	9/11/2028	5,659,267	0.1%
7,430,000	Carvana Auto Receivables Trust, Series 2021-P3, Class C	USD	1.930	10/12/2027	6,528,719	0.1%
3,032,000	Carvana Auto Receivables Trust, Series 2021-P4, Class C	USD	2.330	2/10/2028	2,688,413	0.1%

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1,000,000	Carvana Auto Receivables Trust, Series 2023-N4, Class D	USD	7.220	2/11/2030	1,021,781	0.0%
2,554,057	Castlelake Aircraft Securitization Trust, Series 2018-1, Class B	USD	5.300	6/15/2043	1,961,830	0.0%
1,115,031	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	USD	3.967	4/15/2039	971,539	0.0%
36,985,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	30,055,010	0.7%
8,626,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	7,887,571	0.2%
1,945,000	CDW LLC/CDW Finance Corp.	USD	3.276	12/1/2028	1,782,340	0.0%
19,353,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	17,152,951	0.4%
3,178,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	3,043,504	0.1%
705,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	739,032	0.0%
4,425,000	Celanese U.S. Holdings LLC	USD	6.550	11/15/2030	4,677,786	0.1%
17,680,000	Celanese U.S. Holdings LLC	USD	6.700	11/15/2033	19,175,695	0.4%
45,994,000	Cemex SAB de CV	USD	3.875	7/11/2031	41,135,470	0.9%
305,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	USD	9.125		324,825	0.0%
15,360,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		14,566,828	0.3%
810,000	Centene Corp.	USD	2.500	3/1/2031	674,861	0.0%
8,940,000	Centene Corp.	USD	2.625	8/1/2031	7,417,717	0.2%
9,506,000	Centene Corp.	USD	3.000	10/15/2030	8,232,609	0.2%
5,870,000	Centene Corp.	USD	3.375	2/15/2030	5,266,741	0.1%
13,295,000	Centene Corp.	USD	4.625	12/15/2029	12,746,281	0.3%
3,680,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	168,360	0.0%
1,455,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	67,032	0.0%
2,565,000	Central China Real Estate Ltd.	USD	7.250	4/28/2025	113,706	0.0%
3,675,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	161,186	0.0%
945,000	Central China Real Estate Ltd.	USD	7.650	8/27/2025	42,960	0.0%
730,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	32,565	0.0%
11,015,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	8,765,559	0.2%
35,342,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	29,809,645	0.7%
24,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.700	4/1/2051	16,221,715	0.4%
1,438,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.850	4/1/2061	896,324	0.0%
46,770,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.950	6/30/2062	29,423,589	0.7%
6,805,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	6,280,220	0.1%
5,935,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	5.125	7/1/2049	4,820,102	0.1%
3,435,000	Cheniere Energy Partners LP	USD	3.250	1/31/2032	2,926,729	0.1%
2,290,000	Cheniere Energy Partners LP	USD	4.000	3/1/2031	2,081,937	0.1%
1,955,000	Cheniere Energy Partners LP	USD	4.500	10/1/2029	1,869,893	0.0%
2,815,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	182,975	0.0%
990,000	CIFI Holdings Group Co. Ltd.	USD	6.450	11/7/2024	64,350	0.0%
3,825,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	3,190,356	0.1%
1,925,000	Civitas Resources, Inc.	USD	8.625	11/1/2030	2,041,890	0.0%

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1,808,741	College Avenue Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	1,636,473	0.0%
2,157,000	College Avenue Student Loans LLC, Series 2021-C, Class D	USD	4.110	7/26/2055	1,898,464	0.0%
1,750,000	College Avenue Student Loans LLC, Series 2023-B, Class C	USD	7.580	6/25/2054	1,804,948	0.0%
110,891	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	98,692	0.0%
149,526	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	130,170	0.0%
9,935,000	CommScope Technologies LLC	USD	5.000	3/15/2027	4,135,444	0.1%
22,085,000	CommScope, Inc.	USD	4.750	9/1/2029	14,827,991	0.3%
14,715,000	Continental Resources, Inc.	USD	2.875	4/1/2032	11,937,330	0.3%
45,285,000	Continental Resources, Inc.	USD	5.750	1/15/2031	45,079,371	1.0%
2,715,000	CoreVest American Finance Ltd., Series 2021-1, Class C	USD	2.800	4/15/2053	2,178,476	0.1%
4,647,000	CoreVest American Finance Ltd., Series 2021-2, Class C	USD	2.478	7/15/2054	3,717,130	0.1%
2,280,000	CoreVest American Finance Ltd., Series 2021-3, Class D	USD	3.469	10/15/2054	1,887,714	0.0%
5,175,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	USD	7.553	12/28/2030	5,185,324	0.1%
7,770,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	624,941	0.0%
4,020,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class C	USD	1.630	9/16/2030	3,825,452	0.1%
8,080,000	Credit Acceptance Auto Loan Trust, Series 2021-4, Class C	USD	1.940	2/18/2031	7,580,039	0.2%
6,710,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	5,426,444	0.1%
630,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	USD	4.336	9/15/2037	441,394	0.0%
2,530,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	1,470,963	0.0%
3,716,673	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	2,732,924	0.1%
7,940,000	CSC Holdings LLC	USD	3.375	2/15/2031	5,792,813	0.1%
950,000	CSC Holdings LLC	USD	4.125	12/1/2030	722,712	0.0%
815,000	CSC Holdings LLC	USD	4.500	11/15/2031	616,202	0.0%
46,092,000	CSC Holdings LLC	USD	4.625	12/1/2030	27,752,933	0.6%
1,665,000	CSC Holdings LLC	USD	5.000	11/15/2031	1,007,325	0.0%
19,355,000	CSC Holdings LLC	USD	5.375	2/1/2028	17,096,916	0.4%
1,390,000	CSC Holdings LLC	USD	5.750	1/15/2030	865,275	0.0%
5,850,000	DC Commercial Mortgage Trust, Series 2023-DC, Class C	USD	7.141	9/12/2040	5,995,788	0.1%
9,050,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	9,623,082	0.2%
4,195,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	3,443,737	0.1%
25,209,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	21,129,188	0.5%
2,275,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,121,052	0.1%
4,680,000	Dillard's, Inc.	USD	7.000	12/1/2028	4,870,148	0.1%
7,182,000	Dillard's, Inc.	USD	7.750	7/15/2026	7,494,489	0.2%
2,250,000	Dillard's, Inc.	USD	7.750	5/15/2027	2,358,720	0.1%
9,430,000	DISH DBS Corp.	USD	5.125	6/1/2029	4,860,128	0.1%
26,600,000	DISH DBS Corp.	USD	5.250	12/1/2026	22,789,550	0.5%
10,570,000	DISH DBS Corp.	USD	5.750	12/1/2028	8,430,632	0.2%
14,719,000	DISH DBS Corp.	USD	7.750	7/1/2026	10,251,931	0.2%
184,765,000	DISH Network Corp.	USD	3.375	8/15/2026	97,925,450	2.2%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
519,167	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	473,695	0.0%
654,029	ELFI Graduate Loan Program LLC, Series 2021-A, Class B	USD	2.090	12/26/2046	541,958	0.0%
9,435,000	Embraer Netherlands Finance BV	USD	7.000	7/28/2030	9,897,277	0.2%
4,323,000	Enel Generacion Chile SA	USD	7.875	2/1/2027	4,517,535	0.1%
12,510,000	Energian Israel Finance Ltd.	USD	5.875	3/30/2031	10,542,152	0.2%
19,780,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	19,056,325	0.4%
4,125,000	EPR Properties	USD	3.600	11/15/2031	3,421,140	0.1%
11,721,000	EQT Corp.	USD	3.625	5/15/2031	10,467,674	0.2%
2,329,000	EQT Corp.	USD	5.000	1/15/2029	2,307,158	0.1%
10,210,000	EQT Corp.	USD	7.000	2/1/2030	10,957,780	0.2%
2,540,000	Etsy, Inc.	USD	0.125	9/1/2027	2,160,524	0.1%
7,875,000	Etsy, Inc.	USD	0.250	6/15/2028	6,304,725	0.1%
2,010,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C	USD	6.320	5/15/2028	2,019,594	0.0%
3,820,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D	USD	6.320	8/15/2029	3,846,816	0.1%
4,032,461	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	USD	7.177	7/15/2038	3,966,618	0.1%
2,898,331	Extended Stay America Trust, Series 2021-ESH, Class D, 1 mo. USD SOFR + 2.364%	USD	7.727	7/15/2038	2,847,368	0.1%
3,552	Federal Home Loan Mortgage Corp.	USD	5.000	12/1/2031	3,576	0.0%
2,820,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	USD	8.710	10/16/2028	2,969,765	0.1%
7,370,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	6,597,149	0.1%
31,810,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	27,033,569	0.6%
7,157,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	6,824,165	0.2%
7,995,000	FirstKey Homes Trust, Series 2021-SFR1, Class E1	USD	2.389	8/17/2038	7,136,021	0.2%
5,272,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,645,683	0.1%
3,120,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,742,937	0.1%
2,180,000	FOCUS Brands Funding, Series 2023-2, Class A2	USD	8.241	10/30/2053	2,283,158	0.1%
2,155,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D	USD	6.970	6/15/2028	2,193,853	0.1%
1,210,000	Foundation Finance Trust, Series 2023-2A, Class B	USD	6.970	6/15/2049	1,253,720	0.0%
5,260,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class D	USD	1.920	9/15/2027	4,957,070	0.1%
534,194	FREED ABS Trust, Series 2021-2, Class C	USD	1.940	6/19/2028	528,896	0.0%
3,495,000	FREED ABS Trust, Series 2021-3FP, Class D	USD	2.370	11/20/2028	3,356,738	0.1%
3,565,000	FREED ABS Trust, Series 2022-1FP, Class D	USD	3.350	3/19/2029	3,418,152	0.1%
16,445,000	Frontier Issuer LLC, Series 2023-1, Class A2	USD	6.600	8/20/2053	16,378,891	0.4%
5,235,000	Gartner, Inc.	USD	3.625	6/15/2029	4,725,025	0.1%
920,000	Gartner, Inc.	USD	3.750	10/1/2030	813,253	0.0%
12,680,000	GATX Corp.	USD	5.450	9/15/2033	12,758,138	0.3%
545,000	GATX Corp.	USD	6.050	3/15/2034	565,972	0.0%
4,310,000	General Motors Financial Co., Inc.	USD	3.100	1/12/2032	3,669,391	0.1%
30,275,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	27,476,052	0.6%
1,345,000	General Motors Financial Co., Inc.	USD	5.850	4/6/2030	1,387,037	0.0%
10,060,000	General Motors Financial Co., Inc.	USD	6.400	1/9/2033	10,704,873	0.2%
815,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		722,905	0.0%

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1,305,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		1,205,155	0.0%
19,755,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	16,853,291	0.4%
3,131,808	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	USD	8.353	5/25/2053	3,163,195	0.1%
23,837,000	Glencore Funding LLC	USD	2.500	9/1/2030	20,408,048	0.5%
18,511,000	Glencore Funding LLC	USD	5.700	5/8/2033	19,205,509	0.4%
15,720,000	Glencore Funding LLC	USD	6.125	10/6/2028	16,468,439	0.4%
15,080,000	Glencore Funding LLC	USD	6.375	10/6/2030	16,189,941	0.4%
33,380,000	Glencore Funding LLC	USD	6.500	10/6/2033	36,391,485	0.8%
6,145,000	Global Payments, Inc.	USD	2.900	11/15/2031	5,256,366	0.1%
7,515,000	Global Payments, Inc.	USD	5.400	8/15/2032	7,588,252	0.2%
5,810,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	4,905,106	0.1%
10,265,000	GLS Auto Receivables Issuer Trust, Series 2021-3A, Class D	USD	1.480	7/15/2027	9,609,652	0.2%
16,820,000	GLS Auto Receivables Issuer Trust, Series 2021-4A, Class D	USD	2.480	10/15/2027	15,732,871	0.3%
2,915,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D	USD	6.310	3/15/2029	2,935,236	0.1%
2,014,382	GS Mortgage Securities Corp. Trust, Series 2013-G1, Class B	USD	3.721	4/10/2031	1,774,953	0.0%
3,760,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class B	USD	3.550	3/5/2033	2,683,181	0.1%
3,815,000	GTCR W-2 Merger Sub LLC	USD	7.500	1/15/2031	4,031,396	0.1%
3,388,125	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,798,171	0.1%
28,490,000	HCA, Inc.	USD	5.500	6/1/2033	28,937,369	0.6%
11,029,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	USD	4.850	6/25/2026	10,450,611	0.2%
2,746,000	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	USD	6.310	3/25/2025	2,734,033	0.1%
2,020,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class D2	USD	9.130	6/25/2027	2,029,771	0.0%
3,090,000	Hertz Vehicle Financing III LLC, Series 2023-2A, Class D	USD	9.400	9/25/2029	3,140,196	0.1%
6,495,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	USD	5.160	6/26/2028	5,826,792	0.1%
6,205,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	USD	6.560	9/25/2026	5,984,722	0.1%
3,745,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	3,445,400	0.1%
11,490,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	10,027,424	0.2%
2,475,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	4.875	7/1/2031	2,190,875	0.1%
8,090,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	5.000	6/1/2029	7,463,396	0.2%
48,891	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	46,107	0.0%
1,251,805	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/17/2041	1,010,478	0.0%
12,557,221	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	11,111,883	0.2%
6,283,422	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	5,553,993	0.1%
3,645,000	HPEFS Equipment Trust, Series 2022-1A, Class D	USD	2.400	11/20/2029	3,475,810	0.1%
1,215,000	HPEFS Equipment Trust, Series 2023-2A, Class D	USD	6.970	7/21/2031	1,238,678	0.0%

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36,625,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	30,584,072	0.7%
5,896,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,535,822	0.1%
8,005,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	6,360,573	0.1%
8,585,000	IHS Holding Ltd.	USD	5.625	11/29/2026	7,449,548	0.2%
151,482,000,000	Indonesia Treasury Bonds, Series 101	IDR	6.875	4/15/2029	9,972,435	0.2%
187,857,000,000	Indonesia Treasury Bonds, Series FR95	IDR	6.375	8/15/2028	12,159,156	0.3%
3,125,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter)	USD	6.114	9/11/2034	3,277,396	0.1%
1,305,000	Ingersoll Rand, Inc.	USD	5.700	8/14/2033	1,380,692	0.0%
7,940,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	8,473,806	0.2%
3,380,000	Intesa Sanpaolo SpA, (fixed rate to 6/1/2031, variable rate thereafter)	USD	4.198	6/1/2032	2,785,864	0.1%
13,265,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	12,563,063	0.3%
2,761,900	Jack in the Box Funding LLC, Series 2019-1A, Class A2II	USD	4.476	8/25/2049	2,623,866	0.1%
5,695,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	USD	3.000	2/2/2029	5,009,290	0.1%
5,731,000	Jefferies Financial Group, Inc.	USD	6.250	1/15/2036	6,023,704	0.1%
6,742,373	JOL Air Ltd., Series 2019-1, Class A	USD	3.967	4/15/2044	6,134,566	0.1%
435,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	3.784	12/15/2047	350,951	0.0%
882,468	JPMorgan Chase Bank N.A, Series 2021-3, Class D	USD	1.009	2/26/2029	850,816	0.0%
19,485,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	631,119	0.0%
1,845,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	67,822	0.0%
2,400,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	78,504	0.0%
24,005,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	690,144	0.0%
1,305,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	37,519	0.0%
1,735,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	56,041	0.0%
7,004,366	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1	USD	1.750	4/25/2061	6,762,062	0.2%
2,318,145	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	11/25/2060	2,204,692	0.1%
10,470,000	Leidos, Inc.	USD	5.750	3/15/2033	10,917,885	0.2%
4,670,000	Light & Wonder International, Inc.	USD	7.000	5/15/2028	4,717,523	0.1%
415,000	Light & Wonder International, Inc.	USD	7.250	11/15/2029	424,923	0.0%
2,325,000	Light & Wonder International, Inc.	USD	7.500	9/1/2031	2,425,105	0.1%
15,105,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	13,696,005	0.3%
6,370,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,955,440	0.1%
5,965,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	387,725	0.0%
5,148,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	334,620	0.0%
10,531,289	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	9,394,342	0.2%
9,245,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,283,552	0.2%
1,733,000	Marlette Funding Trust, Series 2021-2A, Class C	USD	1.500	9/15/2031	1,697,699	0.0%
3,210,000	Marlette Funding Trust, Series 2021-3A, Class C	USD	1.810	12/15/2031	3,045,840	0.1%
6,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	5,423,849	0.1%
8,630,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	7,541,462	0.2%
915,000	Marvell Technology, Inc.	USD	5.950	9/15/2033	970,257	0.0%
4,057,000	Masco Corp.	USD	6.500	8/15/2032	4,423,305	0.1%
2,040,000	Matador Resources Co.	USD	6.875	4/15/2028	2,069,204	0.1%
80,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.853	1/15/2033	2,800	0.0%
13,985,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.916	1/15/2033	489,475	0.0%
6,031,056	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	USD	7.277	11/15/2038	5,902,362	0.1%

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2,488,059	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%	USD	7.477	11/15/2038	2,422,478	0.1%
2,030,000	MetLife, Inc.	USD	9.250	4/8/2068	2,279,782	0.1%
10,175,000	MetLife, Inc.	USD	10.750	8/1/2069	13,604,209	0.3%
4,153,011(b)	Mexico Bonos, Series M	MXN	7.500	5/26/2033	22,149,311	0.5%
15,190,000	Micron Technology, Inc.	USD	5.875	2/9/2033	15,788,284	0.4%
39,785,000	Micron Technology, Inc.	USD	5.875	9/15/2033	41,379,675	0.9%
1,720,000	Mill City Mortgage Loan Trust, Series 2019-GS1, Class M2	USD	3.250	7/25/2059	1,437,361	0.0%
4,035,000	Mission Lane Credit Card Master Trust, Series 2023-B, Class A	USD	7.690	11/15/2028	4,077,013	0.1%
6,470,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	5,653,252	0.1%
17,675,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	USD	5.948	1/19/2038	17,874,626	0.4%
1,705,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.077	8/15/2046	992,310	0.0%
1,295,490	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	1,114,679	0.0%
57,985,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	61,442,247	1.4%
8,066,467	MVW LLC, Series 2021-2A, Class C	USD	2.230	5/20/2039	7,337,461	0.2%
38,476,000	National Life Insurance Co.	USD	10.500	9/15/2039	49,983,787	1.1%
4,615,000	Nationstar Mortgage Holdings, Inc.	USD	5.000	2/1/2026	4,513,277	0.1%
2,635,000	Nationstar Mortgage Holdings, Inc.	USD	5.125	12/15/2030	2,382,388	0.1%
11,480,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	11,038,921	0.2%
1,094,000	Natura Cosmeticos SA	USD	4.125	5/3/2028	989,316	0.0%
22,550,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	18,761,375	0.4%
2,565,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	USD	2.030	12/16/2069	1,736,730	0.0%
5,895,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	USD	2.120	2/18/2070	3,848,644	0.1%
14,166,355	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	USD	2.771	11/15/2046	12,505,605	0.3%
9,795,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	9,005,327	0.2%
10,030,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	9,800,891	0.2%
7,630,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	7,538,669	0.2%
7,820,000	NCL Corp. Ltd.	USD	8.125	1/15/2029	8,168,631	0.2%
3,695,000	NCL Finance Ltd.	USD	6.125	3/15/2028	3,536,972	0.1%
3,250,000	Nelnet Student Loan Trust, Series 2021-A, Class B2	USD	2.850	4/20/2062	2,650,666	0.1%
2,120,000	Nelnet Student Loan Trust, Series 2021-DA, Class C	USD	3.500	4/20/2062	1,679,487	0.0%
863,000	Nelnet Student Loan Trust, Series 2021-DA, Class D	USD	4.380	4/20/2062	671,988	0.0%
22,040,000	Netflix, Inc.	USD	4.875	6/15/2030	22,316,624	0.5%
2,757,000	Netflix, Inc.	USD	5.375	11/15/2029	2,848,309	0.1%
17,879,000	Netflix, Inc.	USD	6.375	5/15/2029	19,439,068	0.4%
205,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	227,991	0.0%
12,950,000	NLV Financial Corp.	USD	7.500	8/15/2033	13,544,146	0.3%
1,955,000	Nordson Corp.	USD	5.800	9/15/2033	2,075,152	0.1%
799,000	OneMain Finance Corp.	USD	3.500	1/15/2027	739,430	0.0%
880,000	OneMain Finance Corp.	USD	3.875	9/15/2028	778,584	0.0%
2,415,000	OneMain Finance Corp.	USD	4.000	9/15/2030	2,066,649	0.1%
3,215,000	OneMain Finance Corp.	USD	5.375	11/15/2029	3,010,521	0.1%
10,145,000	OneMain Finance Corp.	USD	7.125	3/15/2026	10,335,614	0.2%
5,485,000	OneMain Financial Issuance Trust, Series 2021-1A, Class D	USD	2.470	6/16/2036	4,613,837	0.1%
1,280,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,344,179	0.0%
6,591,000	Ovintiv, Inc.	USD	6.500	8/15/2034	7,006,680	0.2%

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828,000	Ovintiv, Inc.	USD	6.500	2/1/2038	854,017	0.0%
4,156,000	Ovintiv, Inc.	USD	6.625	8/15/2037	4,302,764	0.1%
553,000	Ovintiv, Inc.	USD	7.200	11/1/2031	600,083	0.0%
1,815,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,999,384	0.0%
2,285,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,570,564	0.1%
3,339,000	Penn Entertainment, Inc.	USD	2.750	5/15/2026	4,324,005	0.1%
28,145,000	Petroleos Mexicanos	USD	5.950	1/28/2031	22,473,782	0.5%
17,905,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	15,137,245	0.3%
995,000	Pilgrim's Pride Corp.	USD	4.250	4/15/2031	898,706	0.0%
1,132,800	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	1,002,049	0.0%
201,412	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	186,604	0.0%
13,060,000	PPL Capital Funding, Inc.	USD	2.875	3/15/2028	12,648,610	0.3%
8,375,000	Prestige Auto Receivables Trust, Series 2022-1A, Class D	USD	8.080	8/15/2028	8,582,390	0.2%
1,635,000	Progress Residential Trust, Series 2021-SFR4, Class E1	USD	2.409	5/17/2038	1,473,351	0.0%
1,145,000	Progress Residential Trust, Series 2021-SFR4, Class E2	USD	2.559	5/17/2038	1,029,720	0.0%
3,535,000	Progress Residential Trust, Series 2021-SFR5, Class E1	USD	2.209	7/17/2038	3,127,665	0.1%
925,000	Progress Residential Trust, Series 2021-SFR5, Class E2	USD	2.359	7/17/2038	818,505	0.0%
4,495,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	3,994,424	0.1%
2,300,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	2,041,801	0.0%
5,280,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,423,156	0.1%
1,445,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	1,185,640	0.0%
1,705,000	Progress Residential Trust, Series 2021-SFR9, Class E1	USD	2.811	11/17/2040	1,410,689	0.0%
1,175,000	Progress Residential Trust, Series 2021-SFR9, Class E2	USD	3.010	11/17/2040	971,519	0.0%
625,000	Progress Residential Trust, Series 2023-SFR2, Class B	USD	4.500	10/17/2028	591,799	0.0%
5,884,677	PRPM LLC, Series 2021-10, Class A1	USD	2.487	10/25/2026	5,664,738	0.1%
10,182,290	PRPM LLC, Series 2021-4, Class A1	USD	1.867	4/25/2026	9,945,398	0.2%
9,113,254	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,876,758	0.2%
6,262,587	PRPM LLC, Series 2021-8, Class A1	USD	1.743	9/25/2026	6,031,355	0.1%
6,608,409	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	6,403,037	0.1%
9,500,995	PRPM LLC, Series 2022-5, Class A1	USD	6.900	9/27/2027	9,512,895	0.2%
12,840,000	PulteGroup, Inc.	USD	6.000	2/15/2035	13,482,745	0.3%
3,580,000	Rand Parent LLC	USD	8.500	2/15/2030	3,424,091	0.1%
1,272,798	Redwood Funding Trust, Series 2023-1, Class A	USD	7.500	7/25/2059	1,257,516	0.0%
800,000	Republic Finance Issuance Trust, Series 2021-A, Class C	USD	3.530	12/22/2031	717,564	0.0%
487,970,000	Republic of South Africa Government Bonds, Series 2035	ZAR	8.875	2/28/2035	22,501,173	0.5%
3,840,000	Republic of Uzbekistan International Bonds	USD	7.850	10/12/2028	4,010,419	0.1%
30,029,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	27,701,752	0.6%
19,614,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	17,752,365	0.4%
28,741,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	25,277,596	0.6%

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15,738,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	13,369,879	0.3%
18,780,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	18,540,720	0.4%
1,605,000	RTX Corp.	USD	2.375	3/15/2032	1,337,526	0.0%
12,710,000	RTX Corp.	USD	5.150	2/27/2033	12,953,332	0.3%
27,050,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,825,875	0.0%
12,420,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	838,350	0.0%
944,809	Santander Bank Auto Credit-Linked Notes, Series 2021-1A, Class B	USD	1.833	12/15/2031	920,462	0.0%
725,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	669,744	0.0%
4,060,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	USD	6.500	8/20/2032	4,052,444	0.1%
845,000	Seagate HDD Cayman	USD	4.091	6/1/2029	783,011	0.0%
615,825	Seagate HDD Cayman	USD	9.625	12/1/2032	704,196	0.0%
1,035,000	Sensata Technologies BV	USD	5.875	9/1/2030	1,028,289	0.0%
945,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	832,290	0.0%
1,003,025	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	USD	4.750	10/15/2042	862,856	0.0%
6,195,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	232,313	0.0%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	14,556	0.0%
1,515,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	48,889	0.0%
4,675,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	181,016	0.0%
1,465,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	58,600	0.0%
2,735,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	210,349	0.0%
5,250,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	425,828	0.0%
13,929,487	Slam Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	12,226,301	0.3%
5,735,000	SMB Private Education Loan Trust, Series 2021-B, Class B	USD	2.650	7/17/2051	4,725,649	0.1%
7,070,000	SMB Private Education Loan Trust, Series 2021-E, Class B	USD	2.490	2/15/2051	5,708,335	0.1%
1,440,000	SoFi Consumer Loan Program Trust, Series 2021-1, Class D	USD	2.040	9/25/2030	1,344,701	0.0%
7,160,000	SoftBank Group Corp.	USD	4.625	7/6/2028	6,531,066	0.1%
5,385,000	Southern Co.	USD	5.700	3/15/2034	5,662,453	0.1%
2,620,000	Southern Co. Gas Capital Corp.	USD	5.750	9/15/2033	2,750,991	0.1%
20,089,000	Southwest Airlines Co.	USD	1.250	5/1/2025	20,299,935	0.5%
2,150,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,989,206	0.0%
7,780,000	Spotify USA, Inc., Zero Coupon	USD	5.189-5.873	3/15/2026	6,846,400	0.2%
15,080,000	Sprint Capital Corp.	USD	8.750	3/15/2032	18,612,686	0.4%
17,110,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	13,327,399	0.3%
1,529,014	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	USD	6.000	9/30/2026	186,998	0.0%
1,529,014	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	USD	6.250	9/30/2027	162,335	0.0%
3,058,031	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	USD	6.500	9/30/2027	285,467	0.0%
4,587,047	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	USD	6.750	9/30/2028	363,569	0.0%
4,587,047	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	USD	7.000	9/30/2029	340,818	0.0%
2,154,725	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	USD	7.250	9/30/2030	137,342	0.0%
1,890,065	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	USD	7.800	9/30/2032	141,755	0.0%
8,885,000	Synchrony Bank	USD	5.625	8/23/2027	8,739,730	0.2%
5,300,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	4,829,572	0.1%
1,365,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	1,325,975	0.0%

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36,387,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	29,906,475	0.7%
9,370,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	8,967,015	0.2%
7,475,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375	9/15/2029	9,012,864	0.2%
6,270,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.875	9/15/2031	7,830,941	0.2%
5,031,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	4,658,201	0.1%
25,967,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	17,575,714	0.4%
15,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	14,884,335	0.3%
10,545,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	10,070,964	0.2%
5,520,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875	9/15/2029	5,949,241	0.1%
3,965,000	Teva Pharmaceutical Finance Netherlands III BV	USD	8.125	9/15/2031	4,324,154	0.1%
6,190,000	Time Warner Cable LLC	USD	4.500	9/15/2042	4,857,514	0.1%
535,000	Time Warner Cable LLC	USD	5.875	11/15/2040	484,281	0.0%
1,120,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	22,490	0.0%
7,485,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	168,413	0.0%
440,000	Times China Holdings Ltd.	USD	6.750	7/8/2025	8,910	0.0%
5,595,000	T-Mobile USA, Inc.	USD	5.750	1/15/2034	5,934,292	0.1%
86,930,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	74,680,850	1.6%
6,652,105	Toorak Mortgage Corp. Ltd., Series 2021-1, Class A1	USD	3.240	6/25/2024	6,515,490	0.1%
5,995,000	TopBuild Corp.	USD	4.125	2/15/2032	5,333,045	0.1%
99,640	Towd Point Mortgage Trust, Series 2015-4, Class M2	USD	3.750	4/25/2055	97,929	0.0%
3,660,000	Towd Point Mortgage Trust, Series 2016-3, Class M2	USD	4.000	4/25/2056	3,558,103	0.1%
430,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	USD	3.000	7/25/2057	410,725	0.0%
1,195,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	1,016,854	0.0%
905,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	766,150	0.0%
495,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	USD	3.000	4/25/2060	402,950	0.0%
10,440,000	Travel & Leisure Co.	USD	4.500	12/1/2029	9,349,907	0.2%
10,574,000	Travel & Leisure Co.	USD	4.625	3/1/2030	9,456,328	0.2%
2,015,000	Tricon Residential Trust, Series 2021-SFR1, Class E1	USD	2.794	7/17/2038	1,822,656	0.0%
5,360,000	Tricon Residential Trust, Series 2021-SFR1, Class E2	USD	2.894	7/17/2038	4,837,591	0.1%
5,655,000	TriNet Group, Inc.	USD	3.500	3/1/2029	5,058,933	0.1%
222,380,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	195,103,703	4.3%
250,075,000	U.S. Treasury Notes	USD	4.625	6/30/2025	250,670,881	5.5%
33,255,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	31,724,156	0.7%
20,723,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	20,774,966	0.5%
18,940,000	Uber Technologies, Inc., Zero Coupon	USD	0.000-5.582	12/15/2025	19,259,306	0.4%
605,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	USD	3.869	1/12/2029	570,312	0.0%
5,470,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	6,723,918	0.2%
510,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	434,350	0.0%

Loomis Sayles Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
11,645,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	USD	6.442	8/11/2028	12,080,756	0.3%
8,545,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	USD	6.537	8/12/2033	9,113,328	0.2%
22,400,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	21,066,703	0.5%
7,845,000	Unity Software, Inc., Zero Coupon	USD	7.084-8.213	11/15/2026	6,519,195	0.1%
10,345,000	Var Energi ASA	USD	8.000	11/15/2032	11,582,262	0.3%
136,286	VCAT LLC, Series 2021-NPL1, Class A1	USD	5.289	12/26/2050	135,675	0.0%
7,687,799	VCAT LLC, Series 2021-NPL5, Class A1	USD	1.868	8/25/2051	7,544,375	0.2%
12,837,741	VCAT LLC, Series 2021-NPL6, Class A1	USD	1.917	9/25/2051	12,548,336	0.3%
12,205,000	Veralto Corp.	USD	5.450	9/18/2033	12,641,557	0.3%
8,621,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	8,344,473	0.2%
3,125,000	Viper Energy, Inc.	USD	7.375	11/1/2031	3,234,375	0.1%
13,318,000	VMware LLC	USD	2.200	8/15/2031	11,035,460	0.2%
2,865,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,780,061	0.0%
6,187,366	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	6,029,599	0.1%
16,368,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	14,980,059	0.3%
2,513,447	WAVE Trust, Series 2017-1A, Class A	USD	3.844	11/15/2042	2,121,636	0.1%
6,581,966	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	3.954	7/15/2046	5,722,589	0.1%
4,970,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class B	USD	3.671	11/15/2059	4,208,454	0.1%
6,775,000	Western Digital Corp.	USD	2.850	2/1/2029	5,832,435	0.1%
10,601,000	Western Digital Corp.	USD	4.750	2/15/2026	10,399,775	0.2%
2,635,000	Western Midstream Operating LP	USD	4.050	2/1/2030	2,464,095	0.1%
3,495,000	Western Midstream Operating LP	USD	5.250	2/1/2050	3,133,479	0.1%
6,105,000	Western Midstream Operating LP	USD	5.300	3/1/2048	5,312,730	0.1%
1,130,000	Western Midstream Operating LP	USD	5.450	4/1/2044	1,022,994	0.0%
840,000	Western Midstream Operating LP	USD	5.500	8/15/2048	749,116	0.0%
1,090,000	Western Midstream Operating LP	USD	6.150	4/1/2033	1,132,366	0.0%
3,795,000	Western Midstream Operating LP	USD	6.350	1/15/2029	3,963,536	0.1%
5,940,000	Westlake Automobile Receivables Trust, Series 2021-3A, Class D	USD	2.120	1/15/2027	5,658,135	0.1%
6,320,000	Westlake Automobile Receivables Trust, Series 2023-4A, Class D	USD	7.190	7/16/2029	6,443,117	0.1%
1,456,305	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,256,590	0.0%
7,750,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.204	8/15/2046	6,310,930	0.1%
2,915,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	2,258,542	0.1%
11,868,386	Willis Engine Structured Trust VI, Series 2021-A, Class A	USD	3.104	5/15/2046	9,962,644	0.2%
3,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	196,279	0.0%
6,250,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	389,312	0.0%
1,585,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	101,091	0.0%
4,025,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	241,500	0.0%
3,305,000	ZF North America Capital, Inc.	USD	6.875	4/14/2028	3,435,944	0.1%
3,490,000	ZF North America Capital, Inc.	USD	7.125	4/14/2030	3,707,567	0.1%
	Total				3,978,656,923	87.3%
Collateralized Loan Obligations						
9,977,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	10/20/2031	9,964,479	0.2%
7,140,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.277	7/20/2034	7,108,870	0.2%
7,240,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3 mo. USD SOFR + 3.112%	USD	8.527	7/20/2034	7,063,631	0.2%

Loomis Sayles Bond Fund
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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
1,805,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.756	7/15/2034	1,791,121	0.0%
7,810,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%	USD	6.573	1/17/2032	7,801,761	0.2%
3,955,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	USD	8.656	10/15/2034	3,900,615	0.1%
5,225,000	Bain Capital Credit CLO Ltd., Series 2017-2A, Class DR2, 3 mo. USD SOFR + 3.362%	USD	8.740	7/25/2034	5,224,587	0.1%
1,340,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	USD	7.029	11/20/2030	1,333,812	0.0%
2,245,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.664	1/17/2032	2,229,464	0.1%
5,790,000	Carlyle U.S. CLO Ltd., Series 2016-4A, Class A2R, 3 mo. USD SOFR + 1.712%	USD	7.127	10/20/2027	5,785,646	0.1%
5,225,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.627	7/20/2032	5,123,480	0.1%
10,050,000	Clover CLO LLC, Series 2021-1A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.624	4/22/2034	9,995,559	0.2%
5,605,000	Clover CLO LLC, Series 2021-2A, Class D, 3 mo. USD SOFR + 3.312%	USD	8.727	7/20/2034	5,592,512	0.1%
6,075,000	Crown City CLO I, Series 2020-1A, Class CR, 3 mo. USD SOFR + 3.682%	USD	9.097	7/20/2034	5,895,399	0.1%
4,085,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3 mo. USD SOFR + 3.112%	USD	8.527	1/20/2034	4,060,305	0.1%
8,760,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	USD	7.177	4/20/2031	8,577,941	0.2%
1,470,000	LCM 30 Ltd., Series 30A, Class CR, 3 mo. USD SOFR + 2.262%	USD	7.677	4/20/2031	1,425,909	0.0%
4,215,000	LCM 30 Ltd., Series 30A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.677	4/20/2031	4,041,261	0.1%
15,835,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.849	7/27/2031	15,838,531	0.4%
1,260,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.674	1/23/2031	1,240,131	0.0%
9,225,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	USD	7.306	7/15/2034	9,224,502	0.2%
11,920,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	7/20/2032	11,704,343	0.3%
10,585,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3 mo. USD SOFR + 3.412%	USD	8.806	7/15/2034	10,513,382	0.2%
4,920,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	USD	8.956	7/15/2036	4,663,053	0.1%
12,430,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.327	7/2/2035	12,417,980	0.3%
5,120,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3 mo. USD SOFR + 2.962%	USD	8.364	10/17/2031	5,051,172	0.1%
2,970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	USD	7.329	5/21/2034	2,968,539	0.1%
10,855,507	Rockford Tower CLO Ltd., Series 2018-1A, Class A, 3 mo. USD SOFR + 1.362%	USD	6.729	5/20/2031	10,855,876	0.2%
6,075,000	Signal Peak CLO 1 Ltd., Series 2014-1A, Class AR3, 3 mo. USD SOFR + 1.422%	USD	6.824	4/17/2034	6,074,800	0.1%

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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
700,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.627	1/20/2031	676,705	0.0%
5,300,000	Verde CLO Ltd., Series 2019-1A, Class AR, 3 mo. USD SOFR + 1.362%	USD	6.756	4/15/2032	5,294,790	0.1%
2,135,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	USD	9.427	10/20/2034	2,107,890	0.1%
	Total				195,548,046	4.3%

Shares			
Common Stocks			
14,794	Abbott Laboratories	1,628,376	0.0%
62,041	AbbVie, Inc.	9,614,494	0.2%
942	Accenture PLC, Class A	330,557	0.0%
2,006,877	Altice USA, Inc., Class A	6,522,350	0.2%
7,071	American Tower Corp.	1,526,488	0.0%
9,899	Apple, Inc.	1,905,854	0.1%
93,585	Battalion Oil Corp.	899,352	0.0%
783	BlackRock, Inc.	635,640	0.0%
26,886	Bristol-Myers Squibb Co.	1,379,520	0.0%
1,975	Broadcom, Inc.	2,204,594	0.1%
130,858	Canadian Natural Resources Ltd.	8,573,816	0.2%
10,881	Cisco Systems, Inc.	549,708	0.0%
7,905	Clarivate PLC	73,200	0.0%
37,856	Coca-Cola Co.	2,230,854	0.1%
34,294	Comcast Corp., Class A	1,503,792	0.0%
2,689	Costco Wholesale Corp.	1,774,955	0.1%
3,438	Deere & Co.	1,374,753	0.0%
43,710	Diamondback Energy, Inc.	6,778,547	0.2%
10,137	Duke Energy Corp.	983,695	0.0%
4,484	Elevance Health, Inc.	2,114,475	0.1%
7,852	Emerson Electric Co.	764,235	0.0%
14,097	Fastenal Co.	913,063	0.0%
4,428	Home Depot, Inc.	1,534,523	0.0%
705,779	iHeartMedia, Inc., Class A	1,884,430	0.1%
17,622	IQOR US, Inc.	14,873	0.0%
9,051	Johnson & Johnson	1,418,654	0.0%
8,236	JPMorgan Chase & Co.	1,400,944	0.0%
2,072	Linde PLC	850,991	0.0%
5,197	Lockheed Martin Corp.	2,355,488	0.1%
2,030	Mastercard, Inc., Class A	865,815	0.0%
9,800	Merck & Co., Inc.	1,068,396	0.0%
19,437	Microchip Technology, Inc.	1,752,828	0.1%
5,485	Microsoft Corp.	2,062,579	0.1%
6,437	Morgan Stanley	600,250	0.0%
31,332	Newmont Corp.	1,296,832	0.0%
172,539	NexPoint Diversified Real Estate Trust	1,371,685	0.0%
4,119	Packaging Corp. of America	671,026	0.0%
6,752	Pioneer Natural Resources Co.	1,518,390	0.0%
11,342	Procter & Gamble Co.	1,662,057	0.0%
14,192	QUALCOMM, Inc.	2,052,589	0.1%
16,518	Starbucks Corp.	1,585,893	0.0%
1,849	Thermo Fisher Scientific, Inc.	981,431	0.0%
5,321	Union Pacific Corp.	1,306,944	0.0%
11,101	United Parcel Service, Inc., Class B	1,745,410	0.1%
3,002	UnitedHealth Group, Inc.	1,580,463	0.0%

Loomis Sayles Bond Fund

Investments as of December 31, 2023 (Unaudited)

Shares	Security Description	Market Value ($)	% of Fund
8,476	Walmart, Inc.	1,336,242	0.0%
32,108	Williams Cos., Inc.	1,118,321	0.0%
	Total	88,319,372	1.9%

Principal Amount		Currency Code	Interest Rate	Maturity Date		
Senior Loans						
6,385,154	1011778 B.C. Unlimited Liability Co., 2023 Term Loan B5, 1 mo. USD SOFR + 2.250%	USD	7.606	9/20/2030	6,382,855	0.1%
2,957,271	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.357	8/8/2027	2,959,725	0.1%
8,754,290	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	USD	8.720	10/18/2028	8,757,967	0.2%
3,714,000	GTCR W Merger Sub LLC, USD Term Loan B	USD		9/20/2030	3,727,927	0.1%
3,600,000	HUB International Ltd., 2023 Term Loan B, 3 mo. USD SOFR + 4.250%	USD	9.662	6/20/2030	3,613,572	0.1%
7,061,873	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	USD	9.348	9/27/2030	6,970,634	0.1%
4,595,000	Summit Materials LLC, 2023 Incremental Term Loan B	USD		11/30/2028	4,609,382	0.1%
1,025,000	TransDigm, Inc., 2023 Term Loan J	USD		2/14/2031	1,028,844	0.0%
5,885,961	Uber Technologies, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 2.750%	USD	8.135	3/3/2030	5,900,088	0.1%
	Total				43,950,994	0.9%

Shares		Interest Rate		
Preferred Stocks				
11,325	Bank of America Corp., Series L	7.250	13,649,796	0.3%
170,945	Clarivate PLC, Series A	5.250	6,547,194	0.1%
2,318	Highwoods Properties, Inc., Series A	8.625	2,294,242	0.1%
52,867	Hovnanian Enterprises, Inc.	7.625	978,040	0.0%
169,007	Prologis, Inc., Series Q	8.540	9,295,385	0.2%
5,865	Wells Fargo & Co., Series L, Class A	7.500	7,012,311	0.2%
	Total		39,776,968	0.9%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
60,588,748	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	60,588,748	1.3%
45,575,000	U.S. Treasury Bills	5.266–5.270(c)	1/25/2024	45,421,471	1.0%
22,620,000	U.S. Treasury Bills	5.242(c)	5/2/2024	22,227,903	0.5%
45,065,000	U.S. Treasury Bills	5.262(c)	5/9/2024	44,241,706	1.0%
	Total			172,479,828	3.8%
	Total Investments			4,518,732,131	99.1%
	Other assets less liabilities			38,869,301	0.9%
	Net Assets			4,557,601,432	100.0%

Loomis Sayles Bond Fund
Investments as of December 31, 2023 (Unaudited)

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)		Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/20/2024	EUR	S	12,884,000	$14,124,214	$14,267,024	$(142,810)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	3,676	$ 402,931,377	$ 414,985,937	$ 12,054,560
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	2,816	574,766,720	579,853,999	5,087,279
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	8,851	948,086,684	962,753,700	14,667,016
CBOT U.S. Long Bond Futures	3/19/2024	2,666	318,433,483	333,083,375	14,649,892
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	1,219	150,483,025	162,850,781	12,367,756
Total Long Position Contracts					**$ 58,826,503**
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(8,198)	$(943,531,418)	$(967,492,094)	$(23,960,676)
Total Futures Contracts					**$ 34,865,827**

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

Key to abbreviations:

BRL	Brazilian Real
EUR	Euro
IDR	Indonesian Rupiah
MXN	Mexican Peso
USD	U.S. Dollar
ZAR	South African Rand

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