

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
5,310,000	1011778 BC ULC/New Red Finance, Inc.	4.000	10/15/2030	4,664,325	0.1%
2,418,709	AASET LLC, Series 2022-1A, Class A	6.000	5/16/2047	2,363,729	0.0%
4,980,816	AASET Trust, Series 2021-1A, Class A	2.950	11/16/2041	4,472,733	0.0%
26,609,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.000	10/29/2028	23,909,947	0.2%
50,438,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.300	1/30/2032	42,654,557	0.4%
9,102,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.400	10/29/2033	7,561,737	0.1%
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.650	7/21/2027	809,230	0.0%
6,084,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5.750	6/6/2028	6,128,032	0.1%
13,515,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.150	9/30/2030	13,960,133	0.1%
7,435,000	AES Corp.	2.450	1/15/2031	6,064,963	0.1%
3,695,000	AES Corp.	3.950	7/15/2030	3,357,047	0.0%
8,710,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	6.610	1/18/2028	8,763,278	0.1%
8,060,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	6.820	9/15/2028	8,173,541	0.1%
4,743,760	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	4,763,362	0.1%
5,520,000	Affirm Asset Securitization Trust, Series 2024-A, Class A	5.610	2/15/2029	5,506,134	0.1%
4,425,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	6.608	9/13/2029	4,591,516	0.0%
4,995,000	Air Lease Corp.	3.125	12/1/2030	4,305,435	0.0%
2,235,000	Air Lease Corp.	3.250	10/1/2029	1,987,855	0.0%
10,270,000	Air Lease Corp.	3.375	7/1/2025	9,975,726	0.1%
340,000	Air Lease Corp.	4.625	10/1/2028	328,466	0.0%
6,791,000	Air Lease Corp., MTN	3.000	2/1/2030	5,912,731	0.1%
12,430,000	Aircastle Ltd.	4.125	5/1/2024	12,389,636	0.1%
4,660,000	Aircastle Ltd.	5.950	2/15/2029	4,603,452	0.0%
18,295,000	Aircastle Ltd.	6.500	7/18/2028	18,483,010	0.2%
6,782,000	Aker BP ASA	2.000	7/15/2026	6,246,534	0.1%
7,360,000	Aker BP ASA	3.100	7/15/2031	6,216,346	0.1%
9,925,000	Aker BP ASA	3.750	1/15/2030	8,994,774	0.1%
16,455,000	Aker BP ASA	4.000	1/15/2031	14,866,599	0.1%
3,220,000	Alcoa Nederland Holding BV	4.125	3/31/2029	2,948,433	0.0%
4,390,000	Alcoa Nederland Holding BV	6.125	5/15/2028	4,390,803	0.0%
6,325,000	Alcon Finance Corp.	5.375	12/6/2032	6,333,031	0.1%
5,125,000	Ally Financial, Inc.	2.200	11/2/2028	4,358,209	0.0%
27,951,000	Ally Financial, Inc.	4.625	3/30/2025	27,643,653	0.3%
1,468,000	Ally Financial, Inc.	8.000	11/1/2031	1,598,028	0.0%
13,410,906	Alta Wind Holdings LLC	7.000	6/30/2035	11,383,524	0.1%
10,422,344	American Airlines Pass-Through Trust, Series 2016-3, Class A	3.250	4/15/2030	9,389,212	0.1%
962,883	American Airlines Pass-Through Trust, Series 2016-3, Class B	3.750	4/15/2027	926,756	0.0%
4,456,258	American Airlines Pass-Through Trust, Series 2017-2, Class A	3.600	4/15/2031	3,992,734	0.0%
1,979,421	American Airlines Pass-Through Trust, Series 2017-2, Class B	3.700	4/15/2027	1,905,042	0.0%
12,966,814	American Airlines Pass-Through Trust, Series 2019-1, Class B	3.850	8/15/2029	11,911,834	0.1%
3,200,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	2.460	3/13/2028	3,092,950	0.0%

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1,785,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	7.860	2/15/2029	1,804,923	0.0%
13,370,000	American Credit Acceptance Receivables Trust, Series 2023-2, Class C	5.960	8/13/2029	13,376,141	0.1%
4,795,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class D	6.820	10/12/2029	4,835,762	0.1%
11,365,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class D	7.650	9/12/2030	11,718,704	0.1%
11,790,000	American Express Co.	5.850	11/5/2027	12,104,830	0.1%
4,360,000	American Express Co., (fixed rate to 8/03/2032, variable rate thereafter)	4.420	8/3/2033	4,131,478	0.0%
2,185,000	American Homes 4 Rent LP	2.375	7/15/2031	1,759,002	0.0%
15,451,000	American Homes 4 Rent Trust, Series 2015-SFR1, Class E	5.639	4/17/2052	15,386,168	0.1%
25,580,000	American Honda Finance Corp., MTN	0.550	7/12/2024	25,117,402	0.2%
36,125,000	American Tower Corp.	5.500	3/15/2028	36,273,647	0.3%
15,805,000	American Tower Corp.	5.900	11/15/2033	16,209,327	0.2%
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	2.130	3/18/2026	1,359,729	0.0%
4,130,000	Amgen, Inc.	5.250	3/2/2033	4,118,675	0.0%
3,809,000	Amphenol Corp.	2.200	9/15/2031	3,125,367	0.0%
550,000	Anglo American Capital PLC	2.625	9/10/2030	463,044	0.0%
1,325,000	Anglo American Capital PLC	2.875	3/17/2031	1,112,827	0.0%
6,260,000	Anglo American Capital PLC	4.000	9/11/2027	5,964,415	0.1%
34,334,000	Anglo American Capital PLC	4.500	3/15/2028	33,056,615	0.3%
8,785,000	Anglo American Capital PLC	4.750	4/10/2027	8,596,095	0.1%
11,085,000	Anglo American Capital PLC	5.500	5/2/2033	10,911,954	0.1%
8,755,000	Antares Holdings LP	2.750	1/15/2027	7,800,233	0.1%
12,655,000	Antares Holdings LP	3.750	7/15/2027	11,423,246	0.1%
10,070,000	Antares Holdings LP	7.950	8/11/2028	10,411,825	0.1%
14,995,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	7.824	3/5/2053	15,482,274	0.1%
4,895,000	Aptiv PLC/Aptiv Corp.	3.250	3/1/2032	4,220,906	0.0%
11,405,000	ArcelorMittal SA	6.750	3/1/2041	11,727,770	0.1%
15,655,000	ArcelorMittal SA	6.800	11/29/2032	16,549,542	0.2%
10,260,000	Ares Capital Corp.	2.875	6/15/2028	8,985,689	0.1%
14,460,000	Ares Capital Corp.	3.200	11/15/2031	11,769,794	0.1%
5,095,000	Arrow Electronics, Inc.	2.950	2/15/2032	4,257,755	0.0%
6,095,000	Arthur J Gallagher & Co.	5.450	7/15/2034	6,072,669	0.1%
2,470,000	Ashtead Capital, Inc.	5.500	8/11/2032	2,414,658	0.0%
5,305,000	Ashtead Capital, Inc.	5.550	5/30/2033	5,188,924	0.1%
10,740,000	Ashtead Capital, Inc.	5.800	4/15/2034	10,637,387	0.1%
5,270,000	Ashtead Capital, Inc.	5.950	10/15/2033	5,297,336	0.1%
11,800,000	Athene Global Funding	1.608	6/29/2026	10,714,095	0.1%
18,770,000	Athene Global Funding	1.716	1/7/2025	18,153,546	0.2%
21,550,000	Athene Global Funding	2.550	11/19/2030	17,646,291	0.2%
7,385,000	Athene Holding Ltd.	3.500	1/15/2031	6,418,870	0.1%
4,890,000	AutoNation, Inc.	3.850	3/1/2032	4,269,767	0.0%
1,960,000	AutoNation, Inc.	4.750	6/1/2030	1,864,229	0.0%
14,585,000	AutoZone, Inc.	4.000	4/15/2030	13,727,833	0.1%
3,730,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	3,731,399	0.0%
7,560,000	Aviation Capital Group LLC	1.950	1/30/2026	7,026,666	0.1%
7,510,000	Aviation Capital Group LLC	5.500	12/15/2024	7,473,852	0.1%
6,475,000	Aviation Capital Group LLC	6.250	4/15/2028	6,575,168	0.1%
14,460,000	Aviation Capital Group LLC	6.375	7/15/2030	14,743,730	0.1%
18,470,000	Aviation Capital Group LLC	6.750	10/25/2028	19,139,249	0.2%
1,833,333	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	3.040	3/20/2025	1,826,515	0.0%

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8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	8,378,587	0.1%
2,540,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class C	4.250	2/20/2027	2,450,639	0.0%
19,105,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class D	4.080	2/20/2028	17,156,550	0.2%
7,985,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-4A, Class C	7.240	6/20/2029	8,245,163	0.1%
2,810,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C	7.340	2/20/2030	2,927,400	0.0%
750,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class C	6.480	6/20/2030	758,709	0.0%
19,005,000	Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	18,693,861	0.2%
13,620,000	BAE Systems PLC	3.400	4/15/2030	12,336,036	0.1%
10,155,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.375	4/17/2025	10,090,826	0.1%
5,800,000	Banco Santander SA	2.749	12/3/2030	4,717,584	0.1%
8,625,000	BANK, Series 2021-BN35, Class AS	2.457	6/15/2064	7,027,297	0.1%
49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	3.419	12/20/2028	46,061,454	0.4%
17,700,000	Bank of America Corp., (fixed rate to 3/08/2032, variable rate thereafter)	3.846	3/8/2037	15,452,337	0.1%
58,160,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	5.872	9/15/2034	59,637,945	0.5%
21,297,000	Bank of America Corp., (fixed rate to 9/21/2031, variable rate thereafter)	2.482	9/21/2036	16,789,683	0.2%
100,000	Bank of America Corp., MTN	4.250	10/22/2026	97,844	0.0%
4,210,000	Bank of America Corp., MTN, (fixed rate to 7/22/2032, variable rate thereafter)	5.015	7/22/2033	4,103,577	0.0%
25,627,000	Bank of America Corp., Series L	4.183	11/25/2027	24,778,174	0.2%
24,260,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	2.279	11/24/2027	22,172,508	0.2%
13,685,000	Barclays PLC, (fixed rate to 5/09/2033, variable rate thereafter)	6.224	5/9/2034	13,855,803	0.1%
4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	5.088	6/20/2030	4,061,266	0.0%
41,135,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	34,478,564	0.3%
7,520,000	Barings BDC, Inc.	3.300	11/23/2026	6,866,567	0.1%
2,935,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,672,155	0.0%
410,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	3.275	6/5/2036	291,105	0.0%
684,790	BB-UBS Trust, Series 2012-TFT, Class A	2.892	6/5/2030	628,638	0.0%
3,335,000	BBVA Bancomer SA	1.875	9/18/2025	3,152,859	0.0%
11,270,000	BHG Securitization Trust, Series 2022-A, Class B	2.700	2/20/2035	10,470,600	0.1%
8,750,000	BHG Securitization Trust, Series 2023-B, Class B	7.450	12/17/2036	8,950,673	0.1%
5,120,000	BioMarin Pharmaceutical, Inc.	0.599	8/1/2024	5,029,994	0.1%
26,675,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	26,499,568	0.2%
27,825,000	Blackstone Secured Lending Fund	2.125	2/15/2027	24,972,161	0.2%
11,779,000	Blue Owl Capital Corp.	2.625	1/15/2027	10,677,626	0.1%
32,846,000	Blue Owl Capital Corp.	2.875	6/11/2028	28,699,015	0.3%
13,940,000	Blue Owl Technology Finance Corp.	2.500	1/15/2027	12,264,859	0.1%
25,795,000	BNP Paribas SA, (fixed rate to 1/09/2029, variable rate thereafter)	5.176	1/9/2030	25,553,579	0.2%
14,045,000	BNP Paribas SA, (fixed rate to 1/20/2027, variable rate thereafter)	2.591	1/20/2028	12,956,258	0.1%
22,500,000	BNP Paribas SA, (fixed rate to 3/01/2028, variable rate thereafter)	4.375	3/1/2033	21,135,369	0.2%
4,400,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%	8.318	5/15/2039	4,431,463	0.0%

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8,370,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.550	8/15/2024	8,380,401	0.1%
9,180,000	Braskem Netherlands Finance BV	4.500	1/31/2030	7,506,486	0.1%
6,060,000	Braskem Netherlands Finance BV	5.875	1/31/2050	4,369,201	0.0%
21,010,000	Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class D	7.840	8/15/2029	22,088,769	0.2%
4,221,018	British Airways Pass-Through Trust, Series 2019-1, Class A	3.350	12/15/2030	3,873,797	0.0%
1,600,000	Brixmor Operating Partnership LP	2.250	4/1/2028	1,415,614	0.0%
2,280,000	Brixmor Operating Partnership LP	4.050	7/1/2030	2,097,868	0.0%
4,625,000	Broadcom, Inc.	2.450	2/15/2031	3,863,783	0.0%
4,210,000	Broadcom, Inc.	2.600	2/15/2033	3,383,858	0.0%
11,996,000	Broadcom, Inc.	3.137	11/15/2035	9,522,257	0.1%
32,450,000	Broadcom, Inc.	3.187	11/15/2036	25,439,435	0.2%
7,555,000	Broadcom, Inc.	3.419	4/15/2033	6,452,663	0.1%
6,925,000	Broadcom, Inc.	3.469	4/15/2034	5,848,574	0.1%
8,265,000	Broadcom, Inc.	4.150	11/15/2030	7,732,111	0.1%
3,685,000	Broadcom, Inc.	4.150	4/15/2032	3,384,214	0.0%
40,885,000	Broadcom, Inc.	4.300	11/15/2032	37,861,890	0.4%
2,457,617	Business Jet Securities LLC, Series 2021-1A, Class A	2.162	4/15/2036	2,299,209	0.0%
12,845,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	6.840	9/13/2034	13,503,178	0.1%
6,208,854	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	5,559,886	0.1%
11,318,000	Calpine Corp.	3.750	3/1/2031	9,701,831	0.1%
2,550,000	CarMax Auto Owner Trust, Series 2021-3, Class D	1.500	1/18/2028	2,375,057	0.0%
1,100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	2.470	7/17/2028	1,018,113	0.0%
11,965,000	CarMax Auto Owner Trust, Series 2023-1, Class D	6.270	11/15/2029	12,079,801	0.1%
1,540,000	CarMax Auto Owner Trust, Series 2023-2, Class D	6.550	10/15/2029	1,555,451	0.0%
3,035,000	CarMax Auto Owner Trust, Series 2023-4, Class D	7.160	4/15/2030	3,108,446	0.0%
4,250,000	CarMax Auto Owner Trust, Series 2024-1, Class D	6.000	7/15/2030	4,259,001	0.0%
2,050,000	Carnival Corp.	4.000	8/1/2028	1,890,837	0.0%
11,905,000	Carnival Corp.	5.750	3/1/2027	11,755,879	0.1%
3,430,000	Carnival Corp.	5.750	12/1/2027	5,059,250	0.1%
3,075,000	Carnival Corp.	7.000	8/15/2029	3,189,676	0.0%
4,290,000	Carrier Global Corp.	5.900	3/15/2034	4,450,269	0.0%
1,595,000	Carvana Auto Receivables Trust, Series 2023- N1, Class D	6.690	7/10/2029	1,610,584	0.0%
1,860,000	Carvana Auto Receivables Trust, Series 2023- N4, Class D	7.220	2/11/2030	1,917,840	0.0%
7,375,000	Carvana Auto Receivables Trust, Series 2024- N1, Class C	5.800	5/10/2030	7,388,732	0.1%
2,541,400	Castlelake Aircraft Structured Trust, Series 2019- 1A, Class A	3.967	4/15/2039	2,287,398	0.0%
1,110,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	829,900	0.0%
2,755,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	2,551,653	0.0%
4,190,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	3,735,993	0.0%
20,942,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	18,854,920	0.2%
37,630,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	32,659,453	0.3%
10,970,000	CDW LLC/CDW Finance Corp.	4.250	4/1/2028	10,433,128	0.1%
3,619,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	3,716,535	0.0%
1,645,000	Celanese U.S. Holdings LLC	6.379	7/15/2032	1,685,427	0.0%
8,600,000	Celanese U.S. Holdings LLC	6.550	11/15/2030	8,941,260	0.1%
31,921,000	Celanese U.S. Holdings LLC	6.700	11/15/2033	33,532,546	0.3%

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58,340,000	Cemex SAB de CV	3.875	7/11/2031	50,859,270	0.5%
16,180,000	Cemex SAB de CV	5.200	9/17/2030	15,513,070	0.1%
5,955,000	Cemex SAB de CV	5.450	11/19/2029	5,851,609	0.1%
1,370,000	Centene Corp.	2.450	7/15/2028	1,207,427	0.0%
26,125,000	Centene Corp.	2.500	3/1/2031	21,404,879	0.2%
4,145,000	Centene Corp.	2.625	8/1/2031	3,391,729	0.0%
14,615,000	Centene Corp.	3.000	10/15/2030	12,486,618	0.1%
16,405,000	Centene Corp.	3.375	2/15/2030	14,471,629	0.1%
51,155,000	Centene Corp.	4.625	12/15/2029	48,420,765	0.4%
27,205,000	CF Industries, Inc.	4.500	12/1/2026	26,512,252	0.2%
6,970,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	5,295,362	0.1%
8,340,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	6,739,721	0.1%
24,760,000	Charter Communications Operating LLC/Charter Communications Operating Capital	3.950	6/30/2062	14,585,092	0.1%
1,790,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	1,564,880	0.0%
12,605,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	12/1/2061	8,103,003	0.1%
28,090,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	20,326,519	0.2%
8,432,000	Cheniere Energy Partners LP	3.250	1/31/2032	7,047,407	0.1%
33,645,000	Cheniere Energy Partners LP	4.000	3/1/2031	30,006,401	0.3%
3,122,000	Cheniere Energy Partners LP	4.500	10/1/2029	2,924,267	0.0%
15,530,000	Cheniere Energy Partners LP	5.950	6/30/2033	15,631,985	0.1%
880,000	Chesapeake Funding II LLC, Series 2023-1A, Class D	6.690	5/15/2035	875,066	0.0%
24,900,000	Chile Government International Bonds	3.500	1/31/2034	21,609,127	0.2%
18,380,000	Chile Government International Bonds	3.500	1/25/2050	13,292,079	0.1%
2,310,000	CIFI Holdings Group Co. Ltd.	6.000	7/16/2025	210,880	0.0%
720,000	CIFI Holdings Group Co. Ltd.	6.450	11/7/2024	66,355	0.0%
19,420,000	Cigna Group	4.375	10/15/2028	18,849,731	0.2%
7,630,000	Cisco Systems, Inc.	5.300	2/26/2054	7,722,735	0.1%
2,559,977	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class A1	3.500	1/25/2066	2,442,614	0.0%
5,370,017	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	4,814,468	0.1%
3,145,139	CLI Funding VIII LLC, Series 2021-1A, Class A	1.640	2/18/2046	2,774,607	0.0%
4,720,000	CNA Financial Corp.	5.125	2/15/2034	4,563,766	0.0%
8,255,000	CNO Financial Group, Inc.	5.250	5/30/2029	8,014,284	0.1%
471,920	College Avenue Student Loans LLC, Series 2021-A, Class C	2.920	7/25/2051	420,939	0.0%
3,510,000	College Avenue Student Loans LLC, Series 2023-B, Class C	7.580	6/25/2054	3,580,947	0.0%
15,960,000	Colombia Government International Bonds	7.500	2/2/2034	16,094,293	0.2%
19,494,351	COLT Mortgage Loan Trust, Series 2021-6, Class A1	1.907	12/25/2066	16,611,657	0.2%
605,517	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	556,938	0.0%
505,175	Commercial Mortgage Trust, Series 2012-LC4, Class B	4.934	12/10/2044	460,974	0.0%
2,010,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	5.374	12/10/2044	1,703,477	0.0%
2,052,806	Commonbond Student Loan Trust, Series 2020-1, Class A	1.690	10/25/2051	1,776,554	0.0%
1,325,000	CommScope Technologies LLC	5.000	3/15/2027	474,271	0.0%
3,565,000	CommScope, Inc.	4.750	9/1/2029	2,442,025	0.0%
3,900,000	CommScope, Inc.	6.000	3/1/2026	3,510,000	0.0%
5,825,000	CommScope, Inc.	7.125	7/1/2028	2,330,000	0.0%
51,043,000	Continental Resources, Inc.	2.875	4/1/2032	40,982,961	0.4%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,049,000	Continental Resources, Inc.	4.375	1/15/2028	3,892,570	0.0%
49,120,000	Continental Resources, Inc.	5.750	1/15/2031	48,151,603	0.4%
2,085,000	COPT Defense Properties LP	2.750	4/15/2031	1,682,900	0.0%
2,434,000	CoreVest American Finance Ltd., Series 2019-1, Class D	4.818	3/15/2052	2,311,688	0.0%
2,483,151	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	2,422,025	0.0%
2,929,000	CoreVest American Finance Ltd., Series 2019-3, Class B	3.163	10/15/2052	2,614,159	0.0%
1,259,000	CoreVest American Finance Ltd., Series 2020-2, Class C	4.573	5/15/2052	1,178,455	0.0%
1,870,000	CoreVest American Finance Ltd., Series 2021-3, Class D	3.469	10/15/2054	1,557,014	0.0%
16,765,000	CoreVest American Finance Ltd., Series 2021-RTL1, Class A1	2.239	3/28/2029	15,912,185	0.2%
10,565,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	7.553	12/28/2030	10,528,678	0.1%
6,220,000	Country Garden Holdings Co. Ltd.	3.300	1/12/2031	495,796	0.0%
2,970,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class C	7.710	7/15/2033	3,045,138	0.0%
4,835,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class C	7.150	9/15/2033	4,891,792	0.1%
2,035,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C	7.620	12/15/2033	2,092,240	0.0%
7,155,000	Credit Agricole SA, (fixed rate to 1/10/2028, variable rate thereafter)	4.000	1/10/2033	6,600,488	0.1%
75,700,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	6.251	1/10/2035	75,640,826	0.7%
14,970,000	Credit Suisse AG, MTN	3.700	2/21/2025	14,682,568	0.1%
2,470,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	2,173,601	0.0%
370,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	319,130	0.0%
510,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	371,227	0.0%
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	4.373	9/15/2037	8,209,746	0.1%
2,682,864	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	4.075	3/25/2060	2,665,844	0.0%
4,372,854	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	4.036	9/27/2060	4,224,933	0.0%
19,240,000	CSC Holdings LLC	3.375	2/15/2031	13,582,093	0.1%
4,204,000	CSC Holdings LLC	4.125	12/1/2030	3,130,214	0.0%
2,275,000	CSC Holdings LLC	4.500	11/15/2031	1,689,187	0.0%
38,005,000	CSC Holdings LLC	4.625	12/1/2030	21,135,911	0.2%
910,000	CSC Holdings LLC	5.000	11/15/2031	495,950	0.0%
1,035,000	CSC Holdings LLC	5.750	1/15/2030	608,658	0.0%
1,534,000	CSC Holdings LLC	6.500	2/1/2029	1,337,142	0.0%
5,274,000	Cummins, Inc.	6.750	2/15/2027	5,495,314	0.1%
5,240,000	CVS Health Corp.	1.750	8/21/2030	4,256,333	0.0%
7,210,000	CVS Health Corp.	3.250	8/15/2029	6,566,919	0.1%
3,380,000	CVS Health Corp.	5.250	1/30/2031	3,376,067	0.0%
296,980	CVS Pass-Through Trust	5.773	1/10/2033	287,750	0.0%
256,408	CVS Pass-Through Trust	6.036	12/10/2028	257,775	0.0%
9,407,864	CVS Pass-Through Trust, Series 2013	4.704	1/10/2036	8,587,122	0.1%
989,264	CVS Pass-Through Trust, Series 2014	4.163	8/11/2036	864,353	0.0%
13,060,000	Daimler Truck Finance North America LLC	5.500	9/20/2033	13,138,240	0.1%
3,390,000	Danske Bank AS, (fixed rate to 12/20/2024, variable rate thereafter)	3.244	12/20/2025	3,312,785	0.0%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,095,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D	3.530	10/10/2034	4,338,702	0.0%
9,295,000	DC Commercial Mortgage Trust, Series 2023-DC, Class B	6.804	9/12/2040	9,477,712	0.1%
13,555,000	DCP Midstream Operating LP	3.250	2/15/2032	11,553,324	0.1%
3,045,000	DCP Midstream Operating LP	5.125	5/15/2029	3,007,005	0.0%
650,000	DCP Midstream Operating LP	6.450	11/3/2036	669,620	0.0%
5,311,748	Deephaven Residential Mortgage Trust, Series 2021-2, Class A1	0.899	4/25/2066	4,567,654	0.0%
4,210,000	Dell International LLC/EMC Corp.	5.750	2/1/2033	4,333,791	0.0%
4,690,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	3.729	1/14/2032	3,841,588	0.0%
16,655,000	Deutsche Bank AG, (fixed rate to 11/20/2028, variable rate thereafter)	6.819	11/20/2029	17,223,586	0.2%
2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	2,443,661	0.0%
6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	3.547	9/18/2031	5,409,790	0.1%
3,270,000	DISH DBS Corp.	5.125	6/1/2029	1,394,573	0.0%
9,616,000	DISH DBS Corp.	5.250	12/1/2026	7,680,780	0.1%
6,160,000	DISH DBS Corp.	5.750	12/1/2028	4,265,800	0.0%
9,050,000	DISH Network Corp.	2.375	3/15/2024	8,903,390	0.1%
35,520,000	DISH Network Corp.	3.375	8/15/2026	21,001,203	0.2%
4,115,000	DISH Network Corp., Zero Coupon	6.944-9.514	12/15/2025	2,981,317	0.0%
5,620,000	Dollar General Corp.	3.500	4/3/2030	5,085,096	0.1%
5,070,000	Dollar Tree, Inc.	2.650	12/1/2031	4,219,766	0.0%
11,865,000	Dominican Republic International Bonds	4.875	9/23/2032	10,538,906	0.1%
2,807,780	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	4.118	7/25/2047	2,686,873	0.0%
5,032,172	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	4.328	7/25/2048	4,875,937	0.1%
21,060,000	Drive Auto Receivables Trust, Series 2024-1, Class C	5.430	11/17/2031	21,016,511	0.2%
10,500,000	DT Auto Owner Trust, Series 2022-1A, Class D	3.400	12/15/2027	10,096,233	0.1%
9,695,000	DT Auto Owner Trust, Series 2023-1A, Class D	6.440	11/15/2028	9,674,002	0.1%
10,700,000	DT Auto Owner Trust, Series 2023-2A, Class D	6.620	2/15/2029	10,714,552	0.1%
7,695,000	DT Auto Owner Trust, Series 2023-3A, Class D	7.120	5/15/2029	7,855,279	0.1%
5,195,000	Electronic Arts, Inc.	1.850	2/15/2031	4,228,249	0.0%
4,380,000	Elevance Health, Inc.	4.100	5/15/2032	4,035,474	0.0%
2,655,302	ELFI Graduate Loan Program LLC, Series 2019-A, Class A	2.540	3/25/2044	2,394,116	0.0%
17,165,000	Embraer Netherlands Finance BV	7.000	7/28/2030	17,933,511	0.2%
25,810,000	Enbridge, Inc.	5.700	3/8/2033	26,101,192	0.2%
685,000	Encompass Health Corp.	4.750	2/1/2030	635,460	0.0%
13,025,000	Enel Finance International NV	6.000	10/7/2039	13,034,024	0.1%
9,007,000	Enel Finance International NV	6.800	9/15/2037	9,660,345	0.1%
6,910,000	Energear Israel Finance Ltd.	5.375	3/30/2028	6,176,504	0.1%
9,035,000	Energear Israel Finance Ltd.	5.875	3/30/2031	7,702,338	0.1%
7,000,000	Energy Transfer LP	4.950	6/15/2028	6,894,598	0.1%
6,405,000	Energy Transfer LP	5.250	4/15/2029	6,380,286	0.1%
40,895,000	Energy Transfer LP	5.750	2/15/2033	41,177,012	0.4%
6,225,000	EnLink Midstream LLC	6.500	9/1/2030	6,382,306	0.1%
33,015,000	Entegris, Inc.	4.750	4/15/2029	31,130,765	0.3%
4,080,000	Enterprise Products Operating LLC	5.350	1/31/2033	4,134,320	0.0%
1,625,000	EQT Corp.	3.125	5/15/2026	1,536,762	0.0%
9,675,000	EQT Corp.	3.625	5/15/2031	8,456,936	0.1%
15,955,000	EQT Corp.	3.900	10/1/2027	15,093,594	0.1%
1,970,000	EQT Corp.	5.000	1/15/2029	1,919,936	0.0%
25,820,000	EQT Corp.	5.700	4/1/2028	26,004,390	0.2%
1,461,000	EQT Corp.	6.125	2/1/2025	1,463,490	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
10,115,000	Equinix, Inc.	2.150	7/15/2030	8,385,138	0.1%
17,195,000	Equinix, Inc.	3.200	11/18/2029	15,442,598	0.1%
17,545,000	ERAC USA Finance LLC	4.900	5/1/2033	17,115,736	0.2%
6,820,000	Etsy, Inc.	0.125	9/1/2027	5,692,657	0.1%
16,065,000	Etsy, Inc.	0.250	6/15/2028	12,817,547	0.1%
11,987,450	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	11,389,647	0.1%
6,529,920	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	1.080	11/16/2026	6,346,100	0.1%
2,685,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D	4.560	7/17/2028	2,614,665	0.0%
4,130,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class D	6.760	9/15/2028	4,167,215	0.0%
2,575,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C	6.320	5/15/2028	2,590,017	0.0%
2,675,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class D	6.690	6/15/2029	2,706,716	0.0%
6,035,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D	6.320	8/15/2029	6,096,816	0.1%
3,100,000	Exeter Automobile Receivables Trust, Series 2023-3A, Class D	6.680	4/16/2029	3,134,745	0.0%
14,145,000	Exeter Automobile Receivables Trust, Series 2023-5A, Class D	7.130	2/15/2030	14,511,469	0.1%
26,845,000	Expedia Group, Inc.	2.950	3/15/2031	22,987,881	0.2%
34,931,000	Expedia Group, Inc.	3.250	2/15/2030	31,119,006	0.3%
6,266,368	Extended Stay America Trust, Series 2021-ESH, Class B, 1 mo. USD SOFR + 1.494%	6.813	7/15/2038	6,256,577	0.1%
4,919,914	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.133	7/15/2038	4,912,226	0.1%
17,555,000	Extra Space Storage LP	5.900	1/15/2031	17,978,042	0.2%
4,877,682	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, REMICS, 30 day USD SOFR Average + 2.000%	7.322	4/25/2042	4,940,165	0.1%
42,568,733	Federal Home Loan Mortgage Corp., Series 406, Class F4, 30 day USD SOFR Average + 0.900%	6.222	10/25/2053	42,277,918	0.4%
4,859,645	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2023-DNA2, Class M1A, REMICS, 30 day USD SOFR Average + 2.100%	7.422	4/25/2043	4,951,942	0.1%
438	Federal National Mortgage Association	6.000	7/1/2029	446	0.0%
3,286,526	Federal National Mortgage Association Connecticut Avenue Securities, Series 2022-R06, Class 1M1, 30 day USD SOFR Average + 2.750%	8.072	5/25/2042	3,370,744	0.0%
8,299,172	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R02, Class 1M1, 30 day USD SOFR Average + 2.300%	7.622	1/25/2043	8,481,141	0.1%
2,482,322	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R08, Class 1M1, 30 day USD SOFR Average + 1.500%	6.822	10/25/2043	2,496,161	0.0%
3,285,000	Ferguson Finance PLC	3.250	6/2/2030	2,931,963	0.0%
19,600,000	Fidelity & Guaranty Life Holdings, Inc.	5.500	5/1/2025	19,352,107	0.2%
16,635,000	Fidelity National Financial, Inc.	3.400	6/15/2030	14,679,022	0.1%
2,660,000	First Investors Auto Owner Trust, Series 2022-1A, Class D	3.790	6/15/2028	2,534,496	0.0%
1,910,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	8.710	10/16/2028	2,001,898	0.0%
3,363,000	First Quantum Minerals Ltd.	6.875	3/1/2026	3,363,000	0.0%
13,145,000	First Quantum Minerals Ltd.	6.875	10/15/2027	12,500,970	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,399,000	First Quantum Minerals Ltd.	7.500	4/1/2025	1,399,000	0.0%
16,934,000	First Quantum Minerals Ltd.	9.375	3/1/2029	17,548,925	0.2%
3,083,000	FirstKey Homes Trust, Series 2020-SFR1, Class D	2.241	8/17/2037	2,897,712	0.0%
1,515,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	2.791	8/17/2037	1,428,495	0.0%
13,696,000	FirstKey Homes Trust, Series 2020-SFR2, Class D	1.968	10/19/2037	12,723,051	0.1%
6,000,000	FirstKey Homes Trust, Series 2021-SFR2, Class B	1.607	9/17/2038	5,428,362	0.1%
10,000,000	FirstKey Homes Trust, Series 2021-SFR3, Class B	2.435	12/17/2038	9,172,329	0.1%
9,710,000	FirstKey Homes Trust, Series 2022-SFR2, Class D	4.500	7/17/2039	9,178,618	0.1%
34,695,000	Fiserv, Inc.	5.625	8/21/2033	35,058,389	0.3%
2,449,599	Flagship Credit Auto Trust, Series 2019-3, Class D	2.860	12/15/2025	2,425,672	0.0%
2,520,000	Flagship Credit Auto Trust, Series 2023-1, Class D	6.460	5/15/2029	2,510,639	0.0%
11,331,000	Flagship Credit Auto Trust, Series 2023-2, Class D	6.620	5/15/2029	11,378,846	0.1%
1,800,000	Flagship Credit Auto Trust, Series 2023-3, Class D	6.580	8/15/2029	1,790,686	0.0%
5,730,000	Flex Ltd.	6.000	1/15/2028	5,824,203	0.1%
3,740,000	FMC Corp.	3.450	10/1/2029	3,324,464	0.0%
6,325,000	FMG Resources August 2006 Pty. Ltd.	4.375	4/1/2031	5,668,147	0.1%
9,940,000	FMG Resources August 2006 Pty. Ltd.	4.500	9/15/2027	9,514,692	0.1%
4,872,788	FOCUS Brands Funding, Series 2023-2, Class A2	8.241	10/30/2053	5,169,988	0.1%
4,225,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D	6.970	6/15/2028	4,333,528	0.0%
1,465,263	Ford Credit Auto Owner Trust, Series 2020-C, Class A3	0.410	7/15/2025	1,456,241	0.0%
4,375,729	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	0.300	8/15/2025	4,330,977	0.0%
6,843,772	Foundation Finance Trust, Series 2023-2A, Class A	6.530	6/15/2049	6,944,191	0.1%
2,375,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,446,357	0.0%
4,740,000	Freeport-McMoRan, Inc.	4.250	3/1/2030	4,428,761	0.0%
2,080,000	Freeport-McMoRan, Inc.	4.625	8/1/2030	1,982,208	0.0%
51,030,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	51,243,356	0.5%
1,680,000	Gartner, Inc.	3.625	6/15/2029	1,505,273	0.0%
20,360,000	GATX Corp.	5.450	9/15/2033	20,242,524	0.2%
1,805,000	GATX Corp.	6.050	3/15/2034	1,842,517	0.0%
10,935,000	GATX Corp.	6.900	5/1/2034	11,886,300	0.1%
3,081,452	GCAT Trust, Series 2019-RPL1, Class A1	2.650	10/25/2068	2,913,473	0.0%
4,113,000	GE Capital Funding LLC	4.550	5/15/2032	3,952,035	0.0%
4,295,000	General Motors Co.	5.600	10/15/2032	4,286,182	0.0%
2,025,000	General Motors Financial Co., Inc.	3.100	1/12/2032	1,691,585	0.0%
360,000	General Motors Financial Co., Inc.	5.850	4/6/2030	364,754	0.0%
31,570,000	General Motors Financial Co., Inc.	6.000	1/9/2028	32,230,855	0.3%
4,480,000	General Motors Financial Co., Inc.	6.400	1/9/2033	4,657,314	0.1%
14,625,000	Genm Capital Labuan Ltd.	3.882	4/19/2031	12,665,224	0.1%
4,581,336	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	8.353	5/25/2053	4,594,975	0.0%
10,045,000	Glencore Funding LLC	2.500	9/1/2030	8,488,226	0.1%
7,820,000	Glencore Funding LLC	2.625	9/23/2031	6,487,955	0.1%
6,704,000	Glencore Funding LLC	2.850	4/27/2031	5,712,543	0.1%
5,443,000	Glencore Funding LLC	3.875	10/27/2027	5,182,280	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
39,092,000	Glencore Funding LLC	4.000	3/27/2027	37,613,471	0.3%
20,925,000	Glencore Funding LLC	5.700	5/8/2033	21,166,397	0.2%
25,345,000	Glencore Funding LLC	6.125	10/6/2028	26,160,087	0.2%
30,235,000	Glencore Funding LLC	6.375	10/6/2030	31,769,081	0.3%
80,231,000	Glencore Funding LLC	6.500	10/6/2033	85,597,196	0.8%
9,873,000	Global Payments, Inc.	2.900	5/15/2030	8,509,697	0.1%
10,714,000	Global Payments, Inc.	2.900	11/15/2031	8,942,064	0.1%
3,705,000	Global Payments, Inc.	5.300	8/15/2029	3,655,219	0.0%
18,510,000	Global Payments, Inc.	5.400	8/15/2032	18,263,104	0.2%
4,880,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	4,048,390	0.0%
3,365,000	GLP Capital LP/GLP Financing II, Inc.	6.750	12/1/2033	3,491,743	0.0%
4,580,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D				
		6.310	3/15/2029	4,614,061	0.1%
3,550,000	GLS Auto Receivables Issuer Trust, Series 2023-3A, Class D				
		6.440	5/15/2029	3,591,261	0.0%
6,440,000	GLS Auto Receivables Issuer Trust, Series 2023-4A, Class D				
		7.180	8/15/2029	6,663,948	0.1%
4,140,000	GLS Auto Receivables Issuer Trust, Series 2024-1A, Class D				
		5.950	12/17/2029	4,124,115	0.0%
1,398,842	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	0.350	10/16/2025	1,385,305	0.0%
7,072,139	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	0.510	4/16/2026	6,933,509	0.1%
4,980,000	Goldman Sachs Group, Inc., (fixed rate to 2/24/2032, variable rate thereafter)	3.102	2/24/2033	4,223,142	0.0%
61,445,000	Goldman Sachs Group, Inc., (fixed rate to 8/23/2027, variable rate thereafter)	4.482	8/23/2028	59,910,317	0.5%
11,115,000	Goldman Sachs Group, Inc., (fixed rate to 9/10/2026, variable rate thereafter)	1.542	9/10/2027	10,103,090	0.1%
1,435,000	Gray Oak Pipeline LLC	3.450	10/15/2027	1,336,850	0.0%
8,215,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	6,192,894	0.1%
4,375,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	3,479,621	0.0%
9,406,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	3.550	3/5/2033	4,694,508	0.1%
1,035,213	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	1,004,156	0.0%
4,977,217	Hardee's Funding LLC, Series 2018-1A, Class A2II	4.959	6/20/2048	4,817,134	0.1%
7,458,000	Hasbro, Inc.	6.600	7/15/2028	7,650,048	0.1%
5,280,000	HCA, Inc.	2.375	7/15/2031	4,296,970	0.0%
2,671,000	HCA, Inc.	3.500	9/1/2030	2,386,524	0.0%
10,120,000	HCA, Inc.	4.125	6/15/2029	9,528,583	0.1%
16,050,000	HCA, Inc.	4.500	2/15/2027	15,708,241	0.2%
44,355,000	HCA, Inc.	5.500	6/1/2033	44,092,168	0.4%
2,600,000	HCA, Inc.	5.600	4/1/2034	2,588,568	0.0%
11,298,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	4.850	6/25/2026	10,875,796	0.1%
1,399,333	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	6.310	3/25/2025	1,397,111	0.0%
3,850,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	9.130	6/25/2027	3,908,284	0.0%
12,845,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	5.160	6/26/2028	11,771,873	0.1%
6,675,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	6.560	9/25/2026	6,539,684	0.1%
14,690,000	Hess Corp.	4.300	4/1/2027	14,331,361	0.1%
399,982	Hilton Grand Vacations Trust, Series 2022-1D, Class C	4.690	6/20/2034	381,342	0.0%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
818,143	Hilton Grand Vacations Trust, Series 2023-1A, Class C	6.940	1/25/2038	820,343	0.0%
2,292,463	Home Partners of America Trust, Series 2019-1, Class D	3.406	9/17/2039	2,053,779	0.0%
2,418,902	Home Partners of America Trust, Series 2019-2, Class D	3.121	10/19/2039	2,167,917	0.0%
974,485	Home Partners of America Trust, Series 2021-1, Class E	2.577	9/17/2041	789,065	0.0%
10,339,200	Home Partners of America Trust, Series 2021-2, Class E1	2.852	12/17/2026	9,204,675	0.1%
5,159,982	Home Partners of America Trust, Series 2021-2, Class E2	2.952	12/17/2026	4,588,901	0.0%
1,592,626	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	0.270	4/21/2025	1,580,636	0.0%
2,773,765	Horizon Aircraft Finance I Ltd., Series 2018-1, Class A	4.458	12/15/2038	2,427,011	0.0%
2,051,628	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	1,814,699	0.0%
2,307,748	Horizon Aircraft Finance III Ltd., Series 2019-2, Class A	3.425	11/15/2039	1,839,815	0.0%
3,135,000	HPEFS Equipment Trust, Series 2022-1A, Class D	2.400	11/20/2029	3,001,158	0.0%
2,395,000	HPEFS Equipment Trust, Series 2023-2A, Class D	6.970	7/21/2031	2,422,174	0.0%
19,485,000	HSBC Holdings PLC, (fixed rate to 3/09/2028, variable rate thereafter)	6.161	3/9/2029	19,908,110	0.2%
1,273,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	1,229,142	0.0%
6,885,000	Huntington Ingalls Industries, Inc.	3.844	5/1/2025	6,746,673	0.1%
4,245,000	Huntington Ingalls Industries, Inc.	4.200	5/1/2030	3,995,530	0.0%
1,110,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	936,551	0.0%
1,680,000	iHeartCommunications, Inc.	4.750	1/15/2028	1,209,600	0.0%
6,325,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter)	6.114	9/11/2034	6,523,457	0.1%
25,811,000	Ingersoll Rand, Inc.	5.700	8/14/2033	26,250,061	0.2%
8,460,000	Intesa Sanpaolo SpA	6.625	6/20/2033	8,552,806	0.1%
15,785,000	Intesa Sanpaolo SpA	7.200	11/28/2033	16,524,369	0.2%
2,355,000	IPALCO Enterprises, Inc.	4.250	5/1/2030	2,168,220	0.0%
5,320,000	Jabil, Inc.	1.700	4/15/2026	4,924,316	0.1%
4,610,000	Jabil, Inc.	3.000	1/15/2031	3,937,733	0.0%
5,878,200	Jack in the Box Funding LLC, Series 2019-1A, Class A2II	4.476	8/25/2049	5,649,327	0.1%
100,800	Jack in the Box Funding LLC, Series 2022-1A, Class A2I	3.445	2/26/2052	93,331	0.0%
22,510,000	Jacobs Engineering Group, Inc.	6.350	8/18/2028	23,233,247	0.2%
4,895,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	3.000	2/2/2029	4,290,961	0.0%
3,625,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	3.750	12/1/2031	3,082,466	0.0%
10,660,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	5.500	1/15/2030	10,389,681	0.1%
6,810,000	Jefferies Financial Group, Inc.	5.875	7/21/2028	6,943,657	0.1%
19,498,000	Jefferies Financial Group, Inc.	6.250	1/15/2036	19,999,425	0.2%
8,760,000	Jefferies Financial Group, Inc.	6.450	6/8/2027	9,027,910	0.1%
8,900,000	John Deere Capital Corp., MTN	1.250	1/10/2025	8,606,049	0.1%
5,189,696	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.772	12/15/2047	4,748,572	0.1%
340,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	3.772	12/15/2047	292,400	0.0%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,031,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class A5	3.598	11/15/2048	2,883,026	0.0%
70,245,000	JPMorgan Chase & Co.	4.125	12/15/2026	68,577,037	0.6%
28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter)	4.493	3/24/2031	27,579,205	0.3%
12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	1.578	4/22/2027	11,120,009	0.1%
4,230,000	JPMorgan Chase & Co., (fixed rate to 7/25/2032, variable rate thereafter)	4.912	7/25/2033	4,103,389	0.0%
237,153	JPMorgan Chase Bank N.A, Series 2021-1, Class D	1.174	9/25/2028	234,193	0.0%
4,394,062	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	3,913,778	0.0%
1,430,000	KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC	4.750	6/1/2027	1,393,516	0.0%
16,735,000	KLA Corp.	5.650	11/1/2034	17,404,455	0.2%
325,000	Koninklijke Ahold Delhaize NV	5.700	10/1/2040	322,527	0.0%
5,370,000	LAD Auto Receivables Trust, Series 2023-3A, Class C	6.430	12/15/2028	5,480,515	0.1%
2,715,000	LAD Auto Receivables Trust, Series 2023-4A, Class C	6.760	3/15/2029	2,770,128	0.0%
1,460,000	LAD Auto Receivables Trust, Series 2023-4A, Class D	7.370	4/15/2031	1,486,050	0.0%
790,000	LAD Auto Receivables Trust, Series 2024-1A, Class B	5.330	2/15/2029	785,006	0.0%
295,000	LAD Auto Receivables Trust, Series 2024-1A, Class C	5.640	6/15/2029	293,409	0.0%
3,594,331	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX	1.400	11/25/2050	3,247,548	0.0%
4,740,492	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	6.882	10/25/2059	4,740,527	0.1%
1,835,640	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	1.650	11/25/2060	1,757,343	0.0%
14,147,000	Leidos, Inc.	2.300	2/15/2031	11,595,200	0.1%
2,555,000	Leidos, Inc.	4.375	5/15/2030	2,404,190	0.0%
22,103,000	Leidos, Inc.	5.750	3/15/2033	22,463,662	0.2%
857,000	Level 3 Financing, Inc.	4.625	9/15/2027	497,660	0.0%
4,675,000	Leviathan Bond Ltd.	6.125	6/30/2025	4,577,433	0.0%
15,815,000	Lithia Motors, Inc.	3.875	6/1/2029	14,111,883	0.1%
590,000	Livongo Health, Inc.	0.875	6/1/2025	554,759	0.0%
2,050,000	Logan Group Co. Ltd.	4.250	7/12/2025	222,261	0.0%
3,445,000	Logan Group Co. Ltd.	4.850	12/14/2026	370,338	0.0%
7,618,494	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	2.636	10/15/2046	6,806,416	0.1%
3,202,673	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	2,999,060	0.0%
1,194,397	MAPS Ltd., Series 2019-1A, Class A	4.458	3/15/2044	1,069,571	0.0%
4,766,769	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	4,238,730	0.0%
8,064,000	Marks & Spencer PLC	7.125	12/1/2037	8,151,978	0.1%
5,024,000	Marlette Funding Trust, Series 2023-2A, Class B	6.540	6/15/2033	5,044,184	0.1%
11,480,000	Marriott International, Inc.	5.300	5/15/2034	11,297,444	0.1%
1,795,000	Marriott International, Inc., Series FF	4.625	6/15/2030	1,738,546	0.0%
3,525,000	Marriott International, Inc., Series HH	2.850	4/15/2031	3,009,519	0.0%
10,685,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	9,692,308	0.1%
7,480,000	Marvell Technology, Inc.	2.450	4/15/2028	6,715,900	0.1%
6,390,000	Marvell Technology, Inc.	2.950	4/15/2031	5,476,875	0.1%
2,330,000	Marvell Technology, Inc.	5.950	9/15/2033	2,406,637	0.0%
5,370,000	MDC Holdings, Inc.	3.966	8/6/2061	4,090,911	0.0%
12,384,000	MDC Holdings, Inc.	6.000	1/15/2043	12,354,498	0.1%
9,434,720	Med Trust, Series 2021-MDLN, Class B, 1 mo. USD SOFR + 1.564%	6.883	11/15/2038	9,352,167	0.1%

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7,957,809	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	7.233	11/15/2038	7,875,744	0.1%
5,720,546	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%	7.433	11/15/2038	5,657,977	0.1%
19,660,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	19,804,953	0.2%
5,260,000	Merchants Fleet Funding LLC, Series 2023-1A, Class D	8.200	5/20/2036	5,282,350	0.1%
10,300,000	Meritage Homes Corp.	3.875	4/15/2029	9,373,000	0.1%
561,618	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	544,904	0.0%
27,080,000	Meta Platforms, Inc.	4.950	5/15/2033	27,103,921	0.3%
11,755,000	Mexico Government International Bonds	6.000	5/7/2036	11,698,888	0.1%
11,425,000	Microchip Technology, Inc.	0.983	9/1/2024	11,150,697	0.1%
14,735,000	Micron Technology, Inc.	2.703	4/15/2032	12,095,115	0.1%
25,479,000	Micron Technology, Inc.	4.663	2/15/2030	24,648,587	0.2%
31,410,000	Micron Technology, Inc.	5.300	1/15/2031	31,088,006	0.3%
10,622,000	Micron Technology, Inc.	5.327	2/6/2029	10,634,887	0.1%
12,445,000	Micron Technology, Inc.	5.875	2/9/2033	12,713,326	0.1%
37,860,000	Micron Technology, Inc.	5.875	9/15/2033	38,600,813	0.4%
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	1,401,147	0.0%
1,847,619	Mill City Mortgage Loan Trust, Series 2019-1, Class A1	3.250	10/25/2069	1,768,431	0.0%
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	2,513,467	0.0%
3,951,938	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1	2.750	7/25/2059	3,762,411	0.0%
4,007,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	4,003,209	0.0%
8,286,000	Mission Lane Credit Card Master Trust, Series 2023-B, Class A	7.690	11/15/2028	8,393,094	0.1%
25,937,000	Mitsubishi UFJ Financial Group, Inc.	3.850	3/1/2026	25,289,753	0.2%
21,470,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	5.948	1/19/2038	21,413,393	0.2%
21,570,000	Morgan Stanley, (fixed rate to 10/18/2032, variable rate thereafter)	6.342	10/18/2033	22,861,258	0.2%
36,610,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter)	5.123	2/1/2029	36,370,119	0.3%
8,205,000	Morgan Stanley, (fixed rate to 2/07/2034, variable rate thereafter)	5.942	2/7/2039	8,079,470	0.1%
24,855,000	Morgan Stanley, (fixed rate to 4/20/2032, variable rate thereafter)	5.297	4/20/2037	23,810,234	0.2%
11,262,000	Morgan Stanley, (fixed rate to 4/28/2025, variable rate thereafter)	2.188	4/28/2026	10,838,063	0.1%
41,690,000	Morgan Stanley, (fixed rate to 9/16/2031, variable rate thereafter)	2.484	9/16/2036	32,676,869	0.3%
6,640,000	Morgan Stanley, MTN, (fixed rate to 7/21/2033, variable rate thereafter)	5.424	7/21/2034	6,600,571	0.1%
1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	6.057	10/15/2046	1,297,079	0.0%
3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	5.211	6/15/2044	2,613,883	0.0%
3,900,000	Mosaic Solar Loan Trust, Series 2024-1, Class A	5.500	9/20/2049	3,865,009	0.0%
4,135,000	Motorola Solutions, Inc.	5.600	6/1/2032	4,145,516	0.0%
14,040,000	MPLX LP	4.250	12/1/2027	13,588,122	0.1%
4,355,000	MPLX LP	5.000	3/1/2033	4,165,602	0.0%
848,399	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	754,780	0.0%
9,063,000	Mutual of Omaha Insurance Co.	6.800	6/15/2036	9,477,071	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
288,542	MVW LLC, Series 2020-1A, Class C	4.210	10/20/2037	277,169	0.0%
180,368	MVW Owner Trust, Series 2019-1A, Class C	3.330	11/20/2036	173,082	0.0%
26,914,000	National Life Insurance Co.	10.500	9/15/2039	33,919,445	0.3%
7,340,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	7,341,528	0.1%
599,451	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	551,106	0.0%
2,584,937	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	2,268,300	0.0%
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	2.240	5/15/2069	415,948	0.0%
2,105,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	2.030	12/16/2069	1,377,753	0.0%
4,790,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	2.120	2/18/2070	3,083,993	0.0%
5,525,000	Navient Student Loan Trust, Series 2023-BA, Class B	7.230	3/15/2072	5,757,356	0.1%
11,530,565	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	2.771	11/15/2046	10,224,187	0.1%
5,010,000	NCL Corp. Ltd.	5.875	3/15/2026	4,893,517	0.1%
12,330,000	NCL Corp. Ltd.	5.875	2/15/2027	12,182,780	0.1%
18,615,000	NCL Corp. Ltd.	8.125	1/15/2029	19,584,506	0.2%
3,105,000	Netflix, Inc.	4.875	4/15/2028	3,098,729	0.0%
27,310,000	Netflix, Inc.	4.875	6/15/2030	27,094,035	0.3%
15,315,000	Netflix, Inc.	5.375	11/15/2029	15,551,856	0.1%
11,295,000	Netflix, Inc.	5.875	11/15/2028	11,689,978	0.1%
16,970,000	Netflix, Inc.	6.375	5/15/2029	18,016,927	0.2%
2,380,000	New Mountain Finance Corp.	6.875	2/1/2029	2,329,446	0.0%
4,280,000	Newmont Corp./Newcrest Finance Pty. Ltd.	3.250	5/13/2030	3,827,960	0.0%
85,000	NGPL PipeCo LLC	7.768	12/15/2037	94,056	0.0%
13,369,504	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	12,021,149	0.1%
6,440,000	NLV Financial Corp.	7.500	8/15/2033	6,857,570	0.1%
2,965,000	Nordson Corp.	5.600	9/15/2028	3,014,286	0.0%
20,385,000	Nordson Corp.	5.800	9/15/2033	21,041,125	0.2%
9,641,000	NRG Energy, Inc.	4.450	6/15/2029	8,960,394	0.1%
5,495,699	OBX Trust, Series 2021-NQM3, Class A1	1.054	7/25/2061	4,249,874	0.0%
940,000	Occidental Petroleum Corp.	5.550	3/15/2026	941,031	0.0%
11,157,000	Occidental Petroleum Corp.	6.125	1/1/2031	11,444,181	0.1%
5,933,000	Occidental Petroleum Corp.	6.625	9/1/2030	6,243,889	0.1%
5,515,000	Occidental Petroleum Corp.	7.500	5/1/2031	6,090,451	0.1%
17,135,000	Octane Receivables Trust, Series 2024-1A, Class A2	5.680	5/20/2030	17,110,977	0.2%
1,555,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class D	7.070	2/14/2033	1,584,864	0.0%
8,040,000	OneMain Financial Issuance Trust, Series 2022- S1, Class D	5.200	5/14/2035	7,572,912	0.1%
5,085,000	Open Text Corp.	6.900	12/1/2027	5,249,266	0.1%
4,780,000	Oracle Corp.	2.950	4/1/2030	4,239,110	0.0%
25,480,000	Oracle Corp.	3.600	4/1/2050	17,938,940	0.2%
6,765,000	Oracle Corp.	6.150	11/9/2029	7,072,580	0.1%
10,585,000	Oracle Corp.	6.250	11/9/2032	11,181,177	0.1%
11,260,000	Ovintiv, Inc.	6.500	8/15/2034	11,800,990	0.1%
1,110,000	Ovintiv, Inc.	7.375	11/1/2031	1,209,692	0.0%
23,975,000	Owens Corning	7.000	12/1/2036	26,661,139	0.2%
6,185,000	Pacific Gas & Electric Co.	3.250	6/1/2031	5,306,688	0.1%
7,265,000	Pacific Gas & Electric Co.	4.300	3/15/2045	5,672,095	0.1%
4,540,000	Pacific Gas & Electric Co.	4.550	7/1/2030	4,260,946	0.0%
2,050,000	Pacific Gas & Electric Co.	5.450	6/15/2027	2,046,750	0.0%
4,850,000	Paraguay Government International Bonds	6.000	2/9/2036	4,859,652	0.1%
2,872,000	Penn Mutual Life Insurance Co.	6.650	6/15/2034	2,984,627	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
14,489,000	Penn Mutual Life Insurance Co.	7.625	6/15/2040	16,297,306	0.2%
16,610,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	16,989,220	0.2%
17,300,000	Pfizer Investment Enterprises Pte. Ltd.	4.750	5/19/2033	16,846,970	0.2%
9,425,000	Philippines Government International Bonds	2.950	5/5/2045	6,489,395	0.1%
13,590,000	Pilgrim's Pride Corp.	3.500	3/1/2032	11,354,989	0.1%
2,065,000	Pilgrim's Pride Corp.	4.250	4/15/2031	1,845,628	0.0%
10,657,000	Plains All American Pipeline LP/PAA Finance Corp.	3.550	12/15/2029	9,668,867	0.1%
18,993,000	Plains All American Pipeline LP/PAA Finance Corp.	3.800	9/15/2030	17,308,780	0.2%
1,385,000	Plains All American Pipeline LP/PAA Finance Corp.	4.300	1/31/2043	1,092,158	0.0%
3,884,750	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	3,798,566	0.0%
6,781,440	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	6,150,318	0.1%
17,350,950	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	3.251	12/5/2051	16,162,360	0.2%
20,265,000	PPL Capital Funding, Inc.	2.875	3/15/2028	19,126,107	0.2%
4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	3.670	2/15/2028	4,243,412	0.0%
4,970,000	Prestige Auto Receivables Trust, Series 2023-1A, Class D	6.330	4/16/2029	4,979,269	0.1%
4,500,000	Prestige Auto Receivables Trust, Series 2023-2A, Class C	7.120	8/15/2029	4,612,787	0.1%
2,725,000	Prestige Auto Receivables Trust, Series 2023-2A, Class D	7.710	8/15/2029	2,800,247	0.0%
3,581,056	Preston Ridge Partners Mortgage LLC, Series 2020-4, Class A1	5.610	10/25/2025	3,572,859	0.0%
4,722,697	Preston Ridge Partners Mortgage LLC, Series 2021-10, Class A1	2.487	10/25/2026	4,624,826	0.1%
176,229	Preston Ridge Partners Mortgage LLC, Series 2021-2, Class A1	2.115	3/25/2026	172,655	0.0%
4,937,098	Preston Ridge Partners Mortgage LLC, Series 2021-8, Class A1	1.743	9/25/2026	4,733,281	0.1%
155,000	Progress Residential Trust, Series 2020-SFR2, Class C	3.077	6/17/2037	149,046	0.0%
295,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	274,912	0.0%
1,770,000	Progress Residential Trust, Series 2020-SFR3, Class D	1.896	10/17/2027	1,647,297	0.0%
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E	2.296	10/17/2027	1,697,252	0.0%
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1	2.547	4/19/2038	5,292,330	0.1%
8,750,000	Progress Residential Trust, Series 2021-SFR3, Class C	2.088	5/17/2026	8,046,298	0.1%
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1	2.538	5/17/2026	2,208,859	0.0%
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2	2.688	5/17/2026	1,837,613	0.0%
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1	2.425	7/17/2038	3,221,042	0.0%
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2	2.525	7/17/2038	1,615,715	0.0%
1,400,000	Progress Residential Trust, Series 2021-SFR9, Class E1	2.811	11/17/2040	1,179,931	0.0%
960,000	Progress Residential Trust, Series 2021-SFR9, Class E2	3.010	11/17/2040	807,918	0.0%
1,260,000	Progress Residential Trust, Series 2023-SFR1, Class C	4.650	3/17/2040	1,209,294	0.0%

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1,935,000	Progress Residential Trust, Series 2023-SFR1, Class D	4.650	3/17/2040	1,830,676	0.0%
1,285,000	Progress Residential Trust, Series 2023-SFR2, Class B	4.500	10/17/2028	1,223,736	0.0%
14,455,000	Province of Quebec	0.600	7/23/2025	13,606,458	0.1%
15,771,288	PRPM LLC, Series 2022-5, Class A1	6.900	9/27/2027	15,833,367	0.2%
1,182,151	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	1,097,423	0.0%
11,385,000	PRPM LLC, Series 2024-1, Class A1	6.959	2/25/2029	11,402,636	0.1%
2,552,755	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	2,437,498	0.0%
20,629,000	PRPM LLC, Series 2024-RPL1, Class A1	4.200	12/25/2064	19,697,683	0.2%
13,870,000	Qatar Government International Bonds	5.103	4/23/2048	13,328,238	0.1%
16,115,000	Quest Diagnostics, Inc.	6.400	11/30/2033	17,214,478	0.2%
6,215,000	RCO VII Mortgage LLC, Series 2024-1, Class A1	7.021	1/25/2029	6,190,762	0.1%
6,909,946	Redwood Funding Trust, Series 2023-1, Class A	7.500	7/25/2059	6,789,078	0.1%
1,855,000	Reliance, Inc.	2.150	8/15/2030	1,539,122	0.0%
22,835,000	Republic of Poland Government International Bonds	5.500	4/4/2053	22,720,825	0.2%
29,600,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	27,232,000	0.3%
28,350,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	25,147,505	0.2%
7,445,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	6,603,992	0.1%
29,285,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	25,142,930	0.2%
25,002,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	20,757,660	0.2%
17,108,000	Romania Government International Bonds	6.375	1/30/2034	17,012,366	0.2%
8,398,000	Romania Government International Bonds	7.125	1/17/2033	8,833,420	0.1%
11,000,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	10,824,770	0.1%
10,265,000	Royal Caribbean Cruises Ltd.	6.250	3/15/2032	10,292,419	0.1%
3,335,000	RTX Corp.	2.375	3/15/2032	2,715,782	0.0%
26,330,000	RTX Corp.	5.150	2/27/2033	26,071,548	0.2%
21,030,000	RTX Corp.	6.100	3/15/2034	22,204,102	0.2%
4,402,000	S&P Global, Inc.	4.250	5/1/2029	4,268,029	0.0%
8,685,000	S&P Global, Inc.	5.250	9/15/2033	8,785,471	0.1%
12,445,000	Sabine Pass Liquefaction LLC	4.500	5/15/2030	11,908,787	0.1%
530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	1.930	9/20/2030	497,563	0.0%
2,555,000	SCF Equipment Leasing LLC, Series 2022-1A, Class D	3.790	11/20/2031	2,393,607	0.0%
3,365,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	6.500	8/20/2032	3,349,905	0.0%
7,345,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/15/2040	7,266,754	0.1%
1,740,000	Seagate HDD Cayman	4.091	6/1/2029	1,588,150	0.0%
2,460,000	Sensata Technologies BV	5.875	9/1/2030	2,395,896	0.0%
7,435,000	Sensata Technologies, Inc.	3.750	2/15/2031	6,358,040	0.1%
7,248,000	Sensata Technologies, Inc.	4.375	2/15/2030	6,604,299	0.1%
341,169	Sequoia Mortgage Trust, Series 2017-CH2, Class A1	4.000	12/25/2047	312,085	0.0%
2,730,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	2,767,944	0.0%
2,072,918	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	4.750	10/15/2042	1,846,639	0.0%
6,065,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	250,485	0.0%
400,000	Shimao Group Holdings Ltd.	4.600	7/13/2030	16,960	0.0%
3,495,000	Shimao Group Holdings Ltd.	4.750	7/3/2022	147,559	0.0%
4,345,000	Shimao Group Holdings Ltd.	5.200	1/16/2027	178,145	0.0%
3,780,000	Shimao Group Holdings Ltd.	5.600	7/15/2026	160,801	0.0%
1,265,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	52,371	0.0%

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437,419	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	1.790	11/20/2037	413,103	0.0%
1,212,713	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class C	7.000	1/20/2040	1,218,210	0.0%
1,528,603	Sierra Timeshare Receivables Funding LLC, Series 2023-2A, Class C	7.300	4/20/2040	1,549,630	0.0%
5,541,674	Sierra Timeshare Receivables Funding LLC, Series 2023-3A, Class C	7.120	9/20/2040	5,595,334	0.1%
6,815,000	Simon Property Group LP	2.650	7/15/2030	5,913,046	0.1%
2,185,000	Sino-Ocean Land Treasure IV Ltd.	4.750	8/5/2029	177,903	0.0%
4,210,000	Sino-Ocean Land Treasure IV Ltd.	4.750	1/14/2030	342,610	0.0%
2,921,000	Sirius XM Radio, Inc.	5.000	8/1/2027	2,782,624	0.0%
2,030,000	Sirius XM Radio, Inc.	5.500	7/1/2029	1,919,680	0.0%
3,159,000	SiriusPoint Ltd.	4.600	11/1/2026	2,986,795	0.0%
3,555,000	SK Hynix, Inc.	6.375	1/17/2028	3,662,257	0.0%
1,770,000	Skyworks Solutions, Inc.	1.800	6/1/2026	1,631,745	0.0%
282,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	8.000	6/15/2032	287,981	0.0%
243,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	7.980	6/15/2032	246,880	0.0%
454,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.960	3/15/2033	464,568	0.0%
306,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.960	3/15/2033	313,123	0.0%
190,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	7.990	9/15/2032	193,784	0.0%
530,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.020	9/15/2032	540,554	0.0%
1,799,832	SMB Private Education Loan Trust, Series 2015-C, Class B	3.500	9/15/2043	1,745,922	0.0%
565,000	SMB Private Education Loan Trust, Series 2018-B, Class B	4.000	7/15/2042	527,360	0.0%
1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B	4.000	11/17/2042	1,418,578	0.0%
3,869,730	SMB Private Education Loan Trust, Series 2019-A, Class A2A	3.440	7/15/2036	3,730,275	0.0%
6,859,818	SMB Private Education Loan Trust, Series 2019-B, Class A2A	2.840	6/15/2037	6,527,631	0.1%
565,132	SMB Private Education Loan Trust, Series 2020-A, Class A2A	2.230	9/15/2037	529,834	0.0%
3,803,005	SMB Private Education Loan Trust, Series 2021-B, Class A	1.310	7/17/2051	3,445,947	0.0%
4,205,000	SMB Private Education Loan Trust, Series 2023-C, Class B	6.360	11/15/2052	4,209,330	0.0%
12,180,000	SMBC Aviation Capital Finance DAC	5.450	5/3/2028	12,155,327	0.1%
1,920,000	Smithfield Foods, Inc.	3.000	10/15/2030	1,580,758	0.0%
20,295,000	Societe Generale SA	4.250	4/14/2025	19,851,148	0.2%
21,590,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	6.066	1/19/2035	21,273,309	0.2%
11,950,000	Societe Generale SA, (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	10,032,288	0.1%
26,860,000	Solventum Corp.	5.900	4/30/2054	26,287,661	0.2%
9,000,000	Southern California Edison Co.	5.300	3/1/2028	9,085,605	0.1%
20,425,000	Southern Co.	5.700	3/15/2034	20,806,639	0.2%
5,225,000	Southern Co. Gas Capital Corp.	5.750	9/15/2033	5,353,502	0.1%

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13,780,000	Southwest Airlines Co.	1.250	5/1/2025	14,834,170	0.1%
1,750,000	Southwestern Energy Co.	4.750	2/1/2032	1,589,588	0.0%
610,000	Sprint Capital Corp.	6.875	11/15/2028	648,864	0.0%
23,985,000	Sprint Capital Corp.	8.750	3/15/2032	28,967,236	0.3%
970,000	SS&C Technologies, Inc.	5.500	9/30/2027	944,586	0.0%
46,970,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	3.265	2/18/2036	38,914,087	0.4%
4,800,000	Starbucks Corp.	3.000	2/14/2032	4,168,788	0.0%
4,710,000	Steel Dynamics, Inc.	3.250	1/15/2031	4,175,309	0.0%
14,195,000	Stewart Information Services Corp.	3.600	11/15/2031	10,998,446	0.1%
11,923,000	Sumitomo Mitsui Financial Group, Inc.	1.474	7/8/2025	11,331,081	0.1%
13,965,000	Sumitomo Mitsui Financial Group, Inc.	5.464	1/13/2026	14,016,028	0.1%
10,138,463	Sunnova Helios X Issuer LLC, Series 2022-C, Class A	5.300	11/22/2049	9,977,272	0.1%
8,578,170	Sunnova Helios XI Issuer LLC, Series 2023-A, Class B	5.600	5/20/2050	8,195,446	0.1%
2,997,174	Sunnova Helios XII Issuer LLC, Series 2023-B, Class B	5.600	8/22/2050	2,889,348	0.0%
33,856,000	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	33,127,182	0.3%
10,460,000	Suzano Austria GmbH	3.750	1/15/2031	9,151,788	0.1%
3,270,000	Synchrony Bank	5.400	8/22/2025	3,231,937	0.0%
3,865,000	Synchrony Financial	4.375	3/19/2024	3,862,102	0.0%
3,145,000	Tapestry, Inc.	3.050	3/15/2032	2,548,377	0.0%
810,000	Targa Resources Corp.	5.200	7/1/2027	805,991	0.0%
24,625,000	Targa Resources Corp.	6.125	3/15/2033	25,352,852	0.2%
24,520,000	Targa Resources Corp.	6.500	3/30/2034	25,969,298	0.2%
10,710,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	9,558,139	0.1%
1,955,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	1,852,237	0.0%
5,205,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	5.500	3/1/2030	5,154,564	0.1%
13,665,000	TD SYNEX Corp.	1.750	8/9/2026	12,445,135	0.1%
24,845,000	Teladoc Health, Inc.	1.250	6/1/2027	20,606,442	0.2%
27,810,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	26,559,472	0.2%
23,155,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	21,449,083	0.2%
54,516,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	36,894,684	0.3%
6,835,000	Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	6,501,794	0.1%
3,140,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	2,965,165	0.0%
4,495,000	Teva Pharmaceutical Finance Netherlands III BV	6.750	3/1/2028	4,548,086	0.0%
13,080,000	Teva Pharmaceutical Finance Netherlands III BV	7.875	9/15/2029	13,916,021	0.1%
4,885,000	Teva Pharmaceutical Finance Netherlands III BV	8.125	9/15/2031	5,277,549	0.1%
5,005,000	Textron, Inc.	2.450	3/15/2031	4,179,482	0.0%
29,075,000	Textron, Inc.	3.000	6/1/2030	25,503,303	0.2%
9,950,000	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	9,933,394	0.1%
17,891,000	Time Warner Cable LLC	4.500	9/15/2042	13,100,776	0.1%
15,815,000	Time Warner Cable LLC	5.500	9/1/2041	13,037,707	0.1%
5,120,000	Times China Holdings Ltd.	5.750	1/14/2027	160,000	0.0%
1,835,000	Times China Holdings Ltd.	6.200	3/22/2026	50,463	0.0%
1,415,000	Times China Holdings Ltd.	6.750	7/8/2025	43,893	0.0%
1,960,000	T-Mobile USA, Inc.	2.400	3/15/2029	1,726,422	0.0%
8,560,000	T-Mobile USA, Inc.	2.700	3/15/2032	7,124,361	0.1%
15,320,000	T-Mobile USA, Inc.	3.375	4/15/2029	14,045,717	0.1%
7,565,000	T-Mobile USA, Inc.	3.500	4/15/2031	6,750,203	0.1%
52,295,000	T-Mobile USA, Inc.	3.875	4/15/2030	48,541,054	0.4%
35,605,000	T-Mobile USA, Inc.	5.150	4/15/2034	35,059,465	0.3%
10,410,000	T-Mobile USA, Inc.	5.750	1/15/2034	10,715,177	0.1%
6,960,000	Tobacco Settlement Financing Corp., Series A-1	6.706	6/1/2046	5,922,517	0.1%

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5,790,000	Toorak Mortgage Trust, Series 2024-RRTL1, Class A1	6.597	2/25/2039	5,793,850	0.1%
4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	3.250	6/25/2057	4,202,439	0.0%
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,469,690	0.0%
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1	3.250	7/25/2058	1,595,594	0.0%
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1	3.750	12/25/2058	15,454,606	0.1%
4,248,488	Towd Point Mortgage Trust, Series 2019-4, Class A1	2.900	10/25/2059	3,976,989	0.0%
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	3.250	1/25/2060	2,834,080	0.0%
3,215,000	Travel & Leisure Co.	4.500	12/1/2029	2,944,361	0.0%
4,787,000	Travel & Leisure Co.	4.625	3/1/2030	4,320,268	0.0%
1,795,000	Travel & Leisure Co.	6.000	4/1/2027	1,788,433	0.0%
235,000	Travel & Leisure Co.	6.625	7/31/2026	237,491	0.0%
1,505,000	Tricon American Homes, Series 2020-SFR1, Class B	2.049	7/17/2038	1,379,089	0.0%
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D	2.548	7/17/2038	3,637,878	0.0%
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D	3.198	3/17/2038	2,435,525	0.0%
20,470,000	Trimble, Inc.	6.100	3/15/2033	21,391,183	0.2%
116,070,000	U.S. Treasury Bonds	2.000	11/15/2041	80,360,339	0.7%
170,890,000	U.S. Treasury Bonds	2.250	2/15/2052	111,786,091	1.0%
218,545,000	U.S. Treasury Bonds	3.250	5/15/2042	183,782,686	1.7%
199,245,000	U.S. Treasury Notes	4.625	6/30/2025	198,614,577	1.8%
1,725,085,000	U.S. Treasury Notes	4.625	2/28/2026	1,724,950,236	15.6%
100,115,000	U.S. Treasury Notes	4.875	11/30/2025	100,357,466	0.9%
23,530,000	Uber Technologies, Inc.	4.500	8/15/2029	22,031,814	0.2%
8,430,000	Uber Technologies, Inc.	6.250	1/15/2028	8,440,538	0.1%
5,015,000	Uber Technologies, Inc.	7.500	9/15/2027	5,130,335	0.1%
7,805,000	Uber Technologies, Inc.	8.000	11/1/2026	7,942,337	0.1%
1,535,000	Uber Technologies, Inc., Zero Coupon	0.000-4.509	12/15/2025	1,747,676	0.0%
250,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	3.869	1/12/2029	235,124	0.0%
8,810,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	9.016	11/15/2033	10,600,327	0.1%
20,095,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	5.699	2/8/2035	19,875,622	0.2%
1,675,000	UBS Group AG, (fixed rate to 6/05/2025, variable rate thereafter)	2.193	6/5/2026	1,602,678	0.0%
12,730,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	6.373	7/15/2026	12,817,343	0.1%
11,410,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	6.442	8/11/2028	11,735,641	0.1%
24,120,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	6.537	8/12/2033	25,179,592	0.2%
5,578,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	1.982	6/3/2027	5,119,047	0.1%
4,125,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	3,811,584	0.0%
2,160,915	United Airlines Pass-Through Trust, Series 2018-1, Class A	3.700	9/1/2031	1,936,580	0.0%
3,965,187	United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875	4/15/2029	3,988,938	0.0%
20,665,000	United Airlines Pass-Through Trust, Series 2023-1, Class A	5.800	7/15/2037	20,839,619	0.2%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,600,000	Var Energi ASA	7.500	1/15/2028	5,897,005	0.1%
13,015,000	Var Energi ASA	8.000	11/15/2032	14,465,912	0.1%
578,963	VCAT LLC, Series 2021-NPL1, Class A1	5.289	12/26/2050	575,168	0.0%
5,992,031	VCAT LLC, Series 2021-NPL5, Class A1	1.868	8/25/2051	5,832,519	0.1%
16,364,983	VCAT LLC, Series 2021-NPL6, Class A1	1.917	9/25/2051	15,830,203	0.2%
7,095,000	Venture Global Calcasieu Pass LLC	3.875	11/1/2033	5,950,679	0.1%
15,365,000	Venture Global Calcasieu Pass LLC	4.125	8/15/2031	13,485,235	0.1%
3,175,000	Venture Global Calcasieu Pass LLC	6.250	1/15/2030	3,169,976	0.0%
33,300,000	Veralto Corp.	5.450	9/18/2033	33,446,345	0.3%
9,945,000	Verisk Analytics, Inc.	5.750	4/1/2033	10,269,060	0.1%
5,200,000	Verizon Communications, Inc.	2.355	3/15/2032	4,216,100	0.0%
11,729,595	Verus Securitization Trust, Series 2021-3, Class A1	1.046	6/25/2066	9,711,471	0.1%
12,921,935	Verus Securitization Trust, Series 2021-7, Class A1	1.829	10/25/2066	11,032,227	0.1%
20,995,000	VICI Properties LP	5.125	5/15/2032	19,700,935	0.2%
5,278,000	VICI Properties LP/VICI Note Co., Inc.	3.875	2/15/2029	4,814,855	0.1%
21,330,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	20,404,843	0.2%
7,785,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	7,510,814	0.1%
6,760,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	6,645,283	0.1%
5,560,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	5,553,781	0.1%
4,575,000	Viper Energy, Inc.	7.375	11/1/2031	4,710,695	0.1%
2,875,000	VMware LLC	2.200	8/15/2031	2,319,085	0.0%
2,895,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	2,820,075	0.0%
1,511,861	VOLT XCII LLC, Series 2021-NPL1, Class A1	4.893	2/27/2051	1,474,792	0.0%
6,254,198	VOLT XCIII LLC, Series 2021-NPL2, Class A1	4.893	2/27/2051	6,067,813	0.1%
6,555,864	VOLT XCIV LLC, Series 2021-NPL3, Class A1	2.240	2/27/2051	6,406,813	0.1%
2,609,351	VOLT XCVI LLC, Series 2021-NPL5, Class A1	5.116	3/27/2051	2,552,791	0.0%
5,809,884	VOLT XCVII LLC, Series 2021-NPL6, Class A1	2.240	4/25/2051	5,689,174	0.1%
11,520,000	Warnermedia Holdings, Inc.	3.755	3/15/2027	10,900,671	0.1%
4,125,000	Warnermedia Holdings, Inc.	4.054	3/15/2029	3,820,857	0.0%
47,680,000	Warnermedia Holdings, Inc.	4.279	3/15/2032	42,062,678	0.4%
2,805,236	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,431,216	0.0%
3,557,777	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	3.957	7/15/2046	3,308,732	0.0%
2,910,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	2,877,187	0.0%
4,030,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class AS	3.419	11/15/2059	3,666,579	0.0%
5,972,000	Welltower OP LLC	6.500	3/15/2041	6,445,947	0.1%
1,217,260	Wendy's Funding LLC, Series 2018-1A, Class A2II	3.884	3/15/2048	1,161,634	0.0%
5,450,000	Western Digital Corp.	2.850	2/1/2029	4,589,975	0.0%
8,330,000	Western Digital Corp.	4.750	2/15/2026	8,141,029	0.1%
2,170,000	Western Midstream Operating LP	4.050	2/1/2030	2,006,088	0.0%
2,870,000	Western Midstream Operating LP	5.250	2/1/2050	2,538,959	0.0%
5,070,000	Western Midstream Operating LP	5.300	3/1/2048	4,369,283	0.0%
5,140,000	Western Midstream Operating LP	5.450	4/1/2044	4,607,085	0.0%
710,000	Western Midstream Operating LP	5.500	8/15/2048	623,862	0.0%
15,915,000	Western Midstream Operating LP	6.150	4/1/2033	16,173,205	0.2%
11,620,000	Western Midstream Operating LP	6.350	1/15/2029	11,994,501	0.1%
3,055,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D	6.790	11/15/2028	3,102,242	0.0%
7,350,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class D	7.010	11/15/2028	7,462,334	0.1%
8,400,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class D	6.470	3/15/2029	8,506,378	0.1%
13,315,000	Westlake Automobile Receivables Trust, Series 2023-4A, Class D	7.190	7/16/2029	13,640,283	0.1%

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4,990,000	Westlake Flooring Master Trust, Series 2024-1A, Class A	5.430	2/15/2028	5,001,896	0.1%
16,595,000	Weyerhaeuser Co.	4.000	4/15/2030	15,520,525	0.1%
535,000	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	5.855	3/15/2044	159,069	0.0%
1,155,429	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	3.744	12/15/2045	1,058,880	0.0%
4,615,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	4.378	5/15/2047	3,775,174	0.0%
1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	1,163,416	0.0%
4,385,000	Williams Cos., Inc.	4.650	8/15/2032	4,171,611	0.0%
47,080,000	Williams Cos., Inc.	5.150	3/15/2034	45,967,158	0.4%
3,100,757	Willis Engine Structured Trust IV, Series 2018-A, Class A	4.750	9/15/2043	2,905,561	0.0%
3,100,211	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,645,863	0.0%
2,433,752	Willis Engine Structured Trust VI, Series 2021-A, Class B	5.438	5/15/2046	1,851,481	0.0%
22,030,083	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	22,836,560	0.2%
2,515,000	WRKCo, Inc.	4.000	3/15/2028	2,400,744	0.0%
2,375,000	Yum! Brands, Inc.	4.750	1/15/2030	2,253,067	0.0%
	Total			10,086,214,504	91.0%
Collateralized Loan Obligations					
3,182,647	522 Funding CLO Ltd., Series 2018-3A, Class AR, 3 mo. USD SOFR + 1.302%	6.619	10/20/2031	3,186,043	0.0%
1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.162%	8.477	4/23/2034	1,521,511	0.0%
5,565,000	AGL CLO 5 Ltd., Series 2020-5A, Class BR, 3 mo. USD SOFR + 1.962%	7.279	7/20/2034	5,564,967	0.1%
2,505,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%	6.487	1/17/2032	2,502,310	0.0%
14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	7/20/2031	14,786,892	0.1%
4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.246	7/15/2031	4,650,228	0.1%
7,655,000	Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class AR2, 3 mo. USD SOFR + 1.402%	6.716	7/15/2032	7,653,247	0.1%
3,520,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	8.576	10/15/2034	3,483,058	0.0%
4,075,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%	7.076	10/15/2030	4,075,734	0.0%
1,651,667	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%	8.577	1/23/2031	1,633,794	0.0%
1,150,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2RR, 3 mo. USD SOFR + 2.000%	7.319	2/20/2036	1,154,801	0.0%
5,320,000	Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, 3 mo. USD SOFR + 1.812%	7.110	7/18/2030	5,321,107	0.1%
2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%	7.276	7/15/2031	2,524,992	0.0%
3,920,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3 mo. USD SOFR + 1.962%	7.276	10/15/2034	3,905,240	0.0%
7,170,000	Carlyle U.S. CLO Ltd., Series 2021-9A, Class B, 3 mo. USD SOFR + 1.912%	7.229	10/20/2034	7,171,126	0.1%
6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3 mo. USD SOFR + 2.062%	7.378	10/17/2031	6,501,099	0.1%
4,415,000	CIFC Funding Ltd., Series 2021-6A, Class B, 3 mo. USD SOFR + 1.912%	7.226	10/15/2034	4,415,609	0.1%

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8,720,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%	6.699	4/20/2032	8,731,467	0.1%
3,620,000	Clover CLO LLC, Series 2021-2A, Class A, 3 mo. USD SOFR + 1.432%	6.749	7/20/2034	3,623,425	0.0%
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2031	3,328,350	0.0%
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3 mo. USD SOFR + 1.912%	7.236	10/25/2031	1,250,060	0.0%
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.287	11/22/2031	4,466,232	0.1%
5,405,000	GoldenTree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class B1, 3 mo. USD SOFR + 1.812%	7.129	4/20/2030	5,373,489	0.1%
3,990,000	Golub Capital Partners CLO 41B-R Ltd., Series 2019-41A, Class AR, 3 mo. USD SOFR + 1.582%	6.899	1/20/2034	3,992,705	0.0%
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.059	4/20/2031	13,707,763	0.1%
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.312%	8.626	4/15/2034	3,485,231	0.0%
13,180,000	Madison Park Funding XIV Ltd., Series 2014- 14A, Class BR3, 3 mo. USD SOFR + 1.800%	7.117	10/22/2030	13,179,789	0.1%
8,898,552	Madison Park Funding XXV Ltd., Series 2017- 25A, Class A1R, 3 mo. USD SOFR + 1.232%	6.556	4/25/2029	8,898,143	0.1%
4,410,000	Madison Park Funding XXXVII Ltd., Series 2019- 37A, Class AR, 3 mo. USD SOFR + 1.332%	6.646	7/15/2033	4,417,153	0.1%
2,945,000	Magnetite XIV-R Ltd., Series 2015-14RA, Class B, 3 mo. USD SOFR + 1.862%	7.160	10/18/2031	2,945,368	0.0%
5,806,554	Magnetite XV Ltd., Series 2015-15A, Class AR, 3 mo. USD SOFR + 1.272%	6.596	7/25/2031	5,812,494	0.1%
13,895,000	Morgan Stanley Eaton Vance CLO Ltd., Series 2022-16A, Class B, 3 mo. USD SOFR + 1.950%	7.264	4/15/2035	13,838,075	0.1%
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014- 18A, Class A2R2, 3 mo. USD SOFR + 1.962%	7.279	10/21/2030	544,505	0.0%
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017- 16SA, Class DR, 3 mo. USD SOFR + 3.162%	8.476	4/15/2034	2,017,988	0.0%
4,395,000	Neuberger Berman Loan Advisers CLO 45 Ltd., Series 2021-45A, Class A, 3 mo. USD SOFR + 1.392%	6.706	10/14/2035	4,402,463	0.0%
6,205,000	OCP CLO Ltd., Series 2016-12A, Class BR2, 3 mo. USD SOFR + 1.810%	7.108	4/18/2033	6,182,073	0.1%
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.128	1/17/2032	14,755,812	0.1%
7,170,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.046	4/16/2031	7,134,207	0.1%
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.176	7/15/2030	1,997,354	0.0%
1,986,282	Octagon Investment Partners 28 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 2.062%	7.380	10/24/2030	1,986,638	0.0%
4,155,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	8.876	7/15/2036	4,065,734	0.0%
7,892,486	Octagon Investment Partners XV Ltd., Series 2013-1A, Class A1RR, 3 mo. USD SOFR + 1.232%	6.541	7/19/2030	7,900,084	0.1%
10,050,000	OHA Credit Partners XVI, Series 2021-16A, Class A, 3 mo. USD SOFR + 1.412%	6.710	10/18/2034	10,068,472	0.1%

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1,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.276	5/21/2034	1,440,678	0.0%
8,844,000	Palmer Square CLO Ltd., Series 2021-2A, Class A, 3 mo. USD SOFR + 1.412%	6.726	7/15/2034	8,855,046	0.1%
2,571,763	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A1, 3 mo. USD SOFR + 1.062%	6.379	7/20/2029	2,572,778	0.0%
12,875,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%	7.218	4/20/2035	12,875,670	0.1%
19,620,000	Post CLO Ltd., Series 2023-1A, Class A, 3 mo. USD SOFR + 1.950%	7.268	4/20/2036	19,742,448	0.2%
4,310,000	Rad CLO 15 Ltd., Series 2021-15A, Class B, 3 mo. USD SOFR + 1.912%	7.229	1/20/2034	4,278,253	0.0%
1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	6.979	4/20/2034	1,724,752	0.0%
1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3 mo. USD SOFR + 2.112%	7.436	10/25/2031	1,015,296	0.0%
6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3 mo. USD SOFR + 3.512%	8.829	4/20/2034	6,679,512	0.1%
2,318,850	Venture XXIX CLO Ltd., Series 2017-29A, Class AR, 3 mo. USD SOFR + 1.252%	6.559	9/7/2030	2,321,735	0.0%
1,830,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	9.329	10/20/2034	1,782,603	0.0%
3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.259	10/18/2031	3,328,519	0.0%
1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3 mo. USD SOFR + 2.012%	7.310	10/18/2031	1,608,274	0.0%
6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3 mo. USD SOFR + 1.912%	7.226	10/15/2031	6,234,588	0.1%
	Total			312,616,984	2.8%
Senior Loans					
3,188,376	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	8.318	8/8/2027	3,189,045	0.0%
3,499,785	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	8.691	10/18/2028	3,503,075	0.1%
19,355,000	GTCR W Merger Sub LLC, USD Term Loan B, 1 mo. USD SOFR + 3.000%	8.326	1/31/2031	19,411,516	0.2%
12,340,000	Hilton Grand Vacations Borrower LLC, 2024 Incremental Term Loan B, 1 mo. USD SOFR + 2.750%	8.191	1/17/2031	12,319,392	0.1%
10,925,000	SBA Senior Finance II LLC, 2024 Term Loan B		1/25/2031	10,913,638	0.1%
9,785,000	Summit Materials LLC, 2023 Incremental Term Loan B, 3 mo. USD SOFR + 2.500%	7.826	1/12/2029	9,805,353	0.1%
	Total			59,142,019	0.6%
Shares					
Preferred Stocks		Interest Rate			
9,627	Bank of America Corp., Series L	7.250		11,398,657	0.1%
9,453	Wells Fargo & Co., Series L, Class A	7.500		11,154,540	0.1%
	Total			22,553,197	0.2%
Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
Short-Term Investments					
179,296,995	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	179,296,995	1.6%
80,000,000	U.S. Treasury Bills	4.856(a)	8/8/2024	78,175,466	0.7%

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
53,000,000	U.S. Treasury Bills	5.015(a)	7/25/2024	51,896,260	0.5%
108,000,000	U.S. Treasury Bills	4.995(a)	8/1/2024	105,645,636	0.9%
	Total			415,014,357	3.7%
	Total Investments			10,895,541,061	98.3%
	Other assets less liabilities			187,023,248	1.7%
	Net Assets			11,082,564,309	100.0%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	6/18/2024	10,856	\$ 1,195,029,728	\$ 1,198,909,500	\$ 3,879,772
CBOT 2 Year U.S. Treasury Notes Futures	6/28/2024	9,050	1,852,444,391	1,852,987,500	543,109
CBOT 5 Year U.S. Treasury Notes Futures	6/28/2024	7,011	748,033,682	749,519,719	1,486,037
CBOT U.S. Long Bond Futures	6/18/2024	9,427	1,111,320,080	1,124,169,750	12,849,670
CME Ultra Long Term U.S. Treasury Bond Futures	6/18/2024	2,746	345,785,006	351,144,750	5,359,744
Total Long Position Contracts					\$24,118,332
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Notes Futures	6/18/2024	(11,345)	\$(1,287,054,003)	\$(1,295,279,922)	\$ (8,225,919)
Total Futures Contracts					\$15,892,413

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

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

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

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

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

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

Loomis Sayles Investment Grade Bond Fund
Investments as of January 31, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
5,310,000	1011778 BC ULC/New Red Finance, Inc.	4.000	10/15/2030	4,746,023	0.1%
2,437,461	AASET LLC, Series 2022-1A, Class A	6.000	5/16/2047	2,394,386	0.0%
5,031,866	AASET Trust, Series 2021-1A, Class A	2.950	11/16/2041	4,541,606	0.0%
26,609,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.000	10/29/2028	24,142,425	0.2%
25,173,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.300	1/30/2032	21,576,298	0.2%
9,102,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.400	10/29/2033	7,688,539	0.1%
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.650	7/21/2027	818,331	0.0%
6,084,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5.750	6/6/2028	6,208,885	0.1%
13,515,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.150	9/30/2030	14,098,666	0.1%
7,435,000	AES Corp.	2.450	1/15/2031	6,205,135	0.1%
3,695,000	AES Corp.	3.950	7/15/2030	3,404,643	0.0%
8,710,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	6.610	1/18/2028	8,754,912	0.1%
8,060,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	6.820	9/15/2028	8,246,299	0.1%
5,223,557	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	5,244,467	0.1%
4,425,000	AlB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	6.608	9/13/2029	4,648,705	0.1%
4,995,000	Air Lease Corp.	3.125	12/1/2030	4,349,893	0.0%
2,235,000	Air Lease Corp.	3.250	10/1/2029	2,021,169	0.0%
10,270,000	Air Lease Corp.	3.375	7/1/2025	9,960,290	0.1%
340,000	Air Lease Corp.	4.625	10/1/2028	333,799	0.0%
6,791,000	Air Lease Corp., MTN	3.000	2/1/2030	5,988,966	0.1%
12,430,000	Aircastle Ltd.	4.125	5/1/2024	12,351,027	0.1%
4,660,000	Aircastle Ltd.	5.950	2/15/2029	4,660,088	0.1%
18,295,000	Aircastle Ltd.	6.500	7/18/2028	18,740,469	0.2%
6,782,000	Aker BP ASA	2.000	7/15/2026	6,280,085	0.1%
7,360,000	Aker BP ASA	3.100	7/15/2031	6,311,772	0.1%
9,925,000	Aker BP ASA	3.750	1/15/2030	9,128,901	0.1%
16,455,000	Aker BP ASA	4.000	1/15/2031	15,065,849	0.1%
3,220,000	Alcoa Nederland Holding BV	4.125	3/31/2029	2,955,618	0.0%
4,390,000	Alcoa Nederland Holding BV	6.125	5/15/2028	4,398,539	0.0%
6,325,000	Alcon Finance Corp.	5.375	12/6/2032	6,504,527	0.1%
5,125,000	Ally Financial, Inc.	2.200	11/2/2028	4,395,525	0.0%
27,951,000	Ally Financial, Inc.	4.625	3/30/2025	27,659,010	0.3%
1,468,000	Ally Financial, Inc.	8.000	11/1/2031	1,621,745	0.0%
13,410,906	Alta Wind Holdings LLC	7.000	6/30/2035	11,527,199	0.1%
10,422,344	American Airlines Pass-Through Trust, Series 2016-3, Class A	3.250	4/15/2030	9,262,973	0.1%
962,883	American Airlines Pass-Through Trust, Series 2016-3, Class B	3.750	4/15/2027	907,998	0.0%
4,456,258	American Airlines Pass-Through Trust, Series 2017-2, Class A	3.600	4/15/2031	3,943,333	0.0%
1,979,421	American Airlines Pass-Through Trust, Series 2017-2, Class B	3.700	4/15/2027	1,869,837	0.0%
13,971,831	American Airlines Pass-Through Trust, Series 2019-1, Class B	3.850	8/15/2029	12,459,380	0.1%
3,200,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	2.460	3/13/2028	3,091,282	0.0%
1,785,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	7.860	2/15/2029	1,807,885	0.0%

Loomis Sayles Investment Grade Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
13,370,000	American Credit Acceptance Receivables Trust, Series 2023-2, Class C	5.960	8/13/2029	13,431,343	0.1%
4,795,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class D	6.820	10/12/2029	4,890,162	0.1%
11,365,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class D	7.650	9/12/2030	11,807,671	0.1%
11,790,000	American Express Co.	5.850	11/5/2027	12,298,193	0.1%
4,360,000	American Express Co., (fixed rate to 8/03/2032, variable rate thereafter)	4.420	8/3/2033	4,190,069	0.0%
2,185,000	American Homes 4 Rent LP	2.375	7/15/2031	1,796,078	0.0%
15,451,000	American Homes 4 Rent Trust, Series 2015-SFR1, Class E	5.639	4/17/2052	15,403,658	0.2%
25,580,000	American Honda Finance Corp., MTN	0.550	7/12/2024	25,025,096	0.2%
36,125,000	American Tower Corp.	5.500	3/15/2028	36,921,753	0.4%
15,805,000	American Tower Corp.	5.900	11/15/2033	16,675,994	0.2%
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	2.130	3/18/2026	1,357,274	0.0%
4,130,000	Amgen, Inc.	5.250	3/2/2033	4,213,275	0.0%
550,000	Anglo American Capital PLC	2.625	9/10/2030	469,960	0.0%
1,325,000	Anglo American Capital PLC	2.875	3/17/2031	1,127,183	0.0%
6,260,000	Anglo American Capital PLC	4.000	9/11/2027	6,032,240	0.1%
34,334,000	Anglo American Capital PLC	4.500	3/15/2028	33,422,395	0.3%
8,785,000	Anglo American Capital PLC	4.750	4/10/2027	8,683,517	0.1%
11,085,000	Anglo American Capital PLC	5.500	5/2/2033	11,085,924	0.1%
8,755,000	Antares Holdings LP	2.750	1/15/2027	7,839,144	0.1%
12,655,000	Antares Holdings LP	3.750	7/15/2027	11,501,202	0.1%
10,070,000	Antares Holdings LP	7.950	8/11/2028	10,575,104	0.1%
14,995,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	7.824	3/5/2053	15,556,023	0.2%
4,895,000	Aptiv PLC/Aptiv Corp.	3.250	3/1/2032	4,316,816	0.0%
11,405,000	ArcelorMittal SA	6.750	3/1/2041	11,959,282	0.1%
15,655,000	ArcelorMittal SA	6.800	11/29/2032	16,837,092	0.2%
10,260,000	Ares Capital Corp.	2.875	6/15/2028	9,112,414	0.1%
14,460,000	Ares Capital Corp.	3.200	11/15/2031	12,056,916	0.1%
5,095,000	Arrow Electronics, Inc.	2.950	2/15/2032	4,310,351	0.0%
2,470,000	Ashtead Capital, Inc.	5.500	8/11/2032	2,456,861	0.0%
5,305,000	Ashtead Capital, Inc.	5.550	5/30/2033	5,261,073	0.1%
10,740,000	Ashtead Capital, Inc.	5.800	4/15/2034	10,800,365	0.1%
5,270,000	Ashtead Capital, Inc.	5.950	10/15/2033	5,367,366	0.1%
11,800,000	Athene Global Funding	1.608	6/29/2026	10,775,415	0.1%
18,770,000	Athene Global Funding	1.716	1/7/2025	18,115,360	0.2%
21,550,000	Athene Global Funding	2.550	11/19/2030	17,836,529	0.2%
7,385,000	Athene Holding Ltd.	3.500	1/15/2031	6,505,309	0.1%
4,890,000	AutoNation, Inc.	3.850	3/1/2032	4,321,839	0.0%
1,960,000	AutoNation, Inc.	4.750	6/1/2030	1,884,701	0.0%
14,585,000	AutoZone, Inc.	4.000	4/15/2030	13,947,531	0.1%
3,730,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	3,750,884	0.0%
7,560,000	Aviation Capital Group LLC	1.950	1/30/2026	7,056,859	0.1%
7,510,000	Aviation Capital Group LLC	5.500	12/15/2024	7,484,225	0.1%
6,475,000	Aviation Capital Group LLC	6.250	4/15/2028	6,638,623	0.1%
14,460,000	Aviation Capital Group LLC	6.375	7/15/2030	15,007,744	0.1%
18,470,000	Aviation Capital Group LLC	6.750	10/25/2028	19,392,886	0.2%
3,666,666	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	3.040	3/20/2025	3,642,085	0.0%
8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	8,399,559	0.1%
19,105,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class D	4.080	2/20/2028	17,176,494	0.2%

Loomis Sayles Investment Grade Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,985,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-4A, Class C	7.240	6/20/2029	8,261,503	0.1%
2,810,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C	7.340	2/20/2030	2,931,929	0.0%
750,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class C	6.480	6/20/2030	758,605	0.0%
19,005,000	Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	19,100,755	0.2%
13,620,000	BAE Systems PLC	3.400	4/15/2030	12,552,816	0.1%
10,155,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.375	4/17/2025	10,108,535	0.1%
5,800,000	Banco Santander SA	2.749	12/3/2030	4,788,145	0.1%
8,625,000	BANK, Series 2021-BN35, Class AS	2.457	6/15/2064	7,121,529	0.1%
49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	3.419	12/20/2028	46,574,964	0.4%
17,700,000	Bank of America Corp., (fixed rate to 3/08/2032, variable rate thereafter)	3.846	3/8/2037	15,722,784	0.2%
58,160,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	5.872	9/15/2034	60,902,089	0.6%
21,297,000	Bank of America Corp., (fixed rate to 9/21/2031, variable rate thereafter)	2.482	9/21/2036	17,091,717	0.2%
100,000	Bank of America Corp., MTN	4.250	10/22/2026	98,663	0.0%
4,210,000	Bank of America Corp., MTN, (fixed rate to 7/22/2032, variable rate thereafter)	5.015	7/22/2033	4,172,789	0.0%
25,627,000	Bank of America Corp., Series L	4.183	11/25/2027	25,011,001	0.2%
24,260,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	2.279	11/24/2027	22,320,863	0.2%
13,685,000	Barclays PLC, (fixed rate to 5/09/2033, variable rate thereafter)	6.224	5/9/2034	14,094,318	0.1%
4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	5.088	6/20/2030	4,125,259	0.0%
41,135,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	35,260,293	0.3%
7,520,000	Barings BDC, Inc.	3.300	11/23/2026	6,964,149	0.1%
2,935,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,659,524	0.0%
410,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	3.275	6/5/2036	287,558	0.0%
688,130	BB-UBS Trust, Series 2012-TFT, Class A	2.892	6/5/2030	621,932	0.0%
3,335,000	BBVA Bancomer SA	1.875	9/18/2025	3,143,323	0.0%
11,270,000	BHG Securitization Trust, Series 2022-A, Class B	2.700	2/20/2035	10,504,781	0.1%
8,750,000	BHG Securitization Trust, Series 2023-B, Class B	7.450	12/17/2036	9,027,769	0.1%
5,120,000	BioMarin Pharmaceutical, Inc.	0.599	8/1/2024	5,024,256	0.1%
26,675,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	26,557,630	0.3%
27,825,000	Blackstone Secured Lending Fund	2.125	2/15/2027	25,050,924	0.2%
11,779,000	Blue Owl Capital Corp.	2.625	1/15/2027	10,703,992	0.1%
32,846,000	Blue Owl Capital Corp.	2.875	6/11/2028	29,137,197	0.3%
13,940,000	Blue Owl Technology Finance Corp.	2.500	1/15/2027	12,258,338	0.1%
25,795,000	BNP Paribas SA, (fixed rate to 1/09/2029, variable rate thereafter)	5.176	1/9/2030	25,950,127	0.3%
14,045,000	BNP Paribas SA, (fixed rate to 1/20/2027, variable rate thereafter)	2.591	1/20/2028	13,038,415	0.1%
22,500,000	BNP Paribas SA, (fixed rate to 3/01/2028, variable rate thereafter)	4.375	3/1/2033	21,339,758	0.2%
4,400,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%	8.333	5/15/2039	4,423,457	0.0%
8,370,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.565	8/15/2024	8,364,624	0.1%
9,180,000	Braskem Netherlands Finance BV	4.500	1/31/2030	7,263,479	0.1%
6,060,000	Braskem Netherlands Finance BV	5.875	1/31/2050	4,270,961	0.0%
21,010,000	Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class D	7.840	8/15/2029	22,281,691	0.2%

Loomis Sayles Investment Grade Bond Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,221,018	British Airways Pass-Through Trust, Series 2019-1, Class A	3.350	12/15/2030	3,848,175	0.0%
1,600,000	Brixmor Operating Partnership LP	2.250	4/1/2028	1,434,958	0.0%
2,280,000	Brixmor Operating Partnership LP	4.050	7/1/2030	2,132,250	0.0%
4,625,000	Broadcom, Inc.	2.450	2/15/2031	3,938,616	0.0%
4,210,000	Broadcom, Inc.	2.600	2/15/2033	3,458,281	0.0%
11,996,000	Broadcom, Inc.	3.137	11/15/2035	9,860,934	0.1%
9,915,000	Broadcom, Inc.	3.187	11/15/2036	8,054,324	0.1%
7,555,000	Broadcom, Inc.	3.419	4/15/2033	6,634,618	0.1%
6,925,000	Broadcom, Inc.	3.469	4/15/2034	6,015,027	0.1%
8,265,000	Broadcom, Inc.	4.150	11/15/2030	7,883,306	0.1%
3,685,000	Broadcom, Inc.	4.150	4/15/2032	3,475,471	0.0%
40,885,000	Broadcom, Inc.	4.300	11/15/2032	38,807,437	0.4%
2,577,104	Business Jet Securities LLC, Series 2021-1A, Class A	2.162	4/15/2036	2,410,839	0.0%
12,845,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	6.840	9/13/2034	13,651,666	0.1%
6,270,833	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	5,668,455	0.1%
11,318,000	Calpine Corp.	3.750	3/1/2031	9,832,018	0.1%
460,000	Capital One Financial Corp.	4.200	10/29/2025	452,137	0.0%
2,550,000	CarMax Auto Owner Trust, Series 2021-3, Class D	1.500	1/18/2028	2,378,477	0.0%
1,100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	2.470	7/17/2028	1,022,310	0.0%
11,965,000	CarMax Auto Owner Trust, Series 2023-1, Class D	6.270	11/15/2029	12,175,160	0.1%
1,540,000	CarMax Auto Owner Trust, Series 2023-2, Class D	6.550	10/15/2029	1,569,400	0.0%
3,035,000	CarMax Auto Owner Trust, Series 2023-4, Class D	7.160	4/15/2030	3,130,948	0.0%
2,050,000	Carnival Corp.	4.000	8/1/2028	1,896,275	0.0%
11,905,000	Carnival Corp.	5.750	3/1/2027	11,728,831	0.1%
3,075,000	Carnival Corp.	7.000	8/15/2029	3,197,763	0.0%
4,290,000	Carrier Global Corp.	5.900	3/15/2034	4,584,278	0.0%
1,595,000	Carvana Auto Receivables Trust, Series 2023-N1, Class D	6.690	7/10/2029	1,617,607	0.0%
1,860,000	Carvana Auto Receivables Trust, Series 2023-N4, Class D	7.220	2/11/2030	1,921,800	0.0%
2,561,161	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,285,864	0.0%
1,110,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	882,564	0.0%
2,755,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	2,576,376	0.0%
4,190,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	3,788,023	0.0%
20,942,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	19,164,443	0.2%
37,630,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	33,012,046	0.3%
10,970,000	CDW LLC/CDW Finance Corp.	4.250	4/1/2028	10,511,893	0.1%
3,619,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	3,771,386	0.0%
1,645,000	Celanese U.S. Holdings LLC	6.379	7/15/2032	1,718,766	0.0%
8,600,000	Celanese U.S. Holdings LLC	6.550	11/15/2030	9,097,166	0.1%
31,921,000	Celanese U.S. Holdings LLC	6.700	11/15/2033	34,313,497	0.3%
58,340,000	Cemex SAB de CV	3.875	7/11/2031	51,987,564	0.5%
16,180,000	Cemex SAB de CV	5.200	9/17/2030	15,764,758	0.2%
5,955,000	Cemex SAB de CV	5.450	11/19/2029	5,915,270	0.1%
1,370,000	Centene Corp.	2.450	7/15/2028	1,219,081	0.0%
26,125,000	Centene Corp.	2.500	3/1/2031	21,716,406	0.2%
4,145,000	Centene Corp.	2.625	8/1/2031	3,440,557	0.0%
7,520,000	Centene Corp.	3.000	10/15/2030	6,505,251	0.1%
14,990,000	Centene Corp.	3.375	2/15/2030	13,424,589	0.1%
44,845,000	Centene Corp.	4.625	12/15/2029	42,923,748	0.4%
27,205,000	CF Industries, Inc.	4.500	12/1/2026	26,792,083	0.3%
6,970,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	5,452,246	0.1%
8,340,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	6,891,196	0.1%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
24,760,000	Charter Communications Operating LLC/Charter Communications Operating Capital	3.950	6/30/2062	15,169,021	0.1%
1,790,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	1,618,224	0.0%
12,605,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	12/1/2061	8,473,596	0.1%
28,090,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	21,444,110	0.2%
8,432,000	Cheniere Energy Partners LP	3.250	1/31/2032	7,157,925	0.1%
33,645,000	Cheniere Energy Partners LP	4.000	3/1/2031	30,524,281	0.3%
3,122,000	Cheniere Energy Partners LP	4.500	10/1/2029	2,978,328	0.0%
10,500,000	Cheniere Energy Partners LP	5.950	6/30/2033	10,722,810	0.1%
880,000	Chesapeake Funding II LLC, Series 2023-1A, Class D	6.690	5/15/2035	882,725	0.0%
18,475,000	Chile Government International Bonds	3.500	1/31/2034	16,302,097	0.2%
2,310,000	CIFI Holdings Group Co. Ltd.	6.000	7/16/2025	205,498	0.0%
720,000	CIFI Holdings Group Co. Ltd.	6.450	11/7/2024	64,238	0.0%
19,420,000	Cigna Group	4.375	10/15/2028	19,149,371	0.2%
2,598,705	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class A1	3.500	1/25/2066	2,496,962	0.0%
1,230,000	Citigroup, Inc.	4.125	7/25/2028	1,191,398	0.0%
30,355,000	Citigroup, Inc., (fixed rate to 9/29/2025, variable rate thereafter)	5.610	9/29/2026	30,588,673	0.3%
5,441,808	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	4,916,166	0.1%
3,185,834	CLI Funding VIII LLC, Series 2021-1A, Class A	1.640	2/18/2046	2,829,842	0.0%
8,255,000	CNO Financial Group, Inc.	5.250	5/30/2029	8,115,160	0.1%
480,475	College Avenue Student Loans LLC, Series 2021-A, Class C	2.920	7/25/2051	432,350	0.0%
3,510,000	College Avenue Student Loans LLC, Series 2023-B, Class C	7.580	6/25/2054	3,637,934	0.0%
19,903,458	COLT Mortgage Loan Trust, Series 2021-6, Class A1	1.907	12/25/2066	17,185,669	0.2%
23,969	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	3.416	10/15/2045	21,333	0.0%
614,174	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	558,470	0.0%
506,963	Commercial Mortgage Trust, Series 2012-LC4, Class B	4.934	12/10/2044	462,604	0.0%
2,010,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	5.470	12/10/2044	1,703,475	0.0%
2,098,332	Commonbond Student Loan Trust, Series 2020-1, Class A	1.690	10/25/2051	1,833,378	0.0%
1,325,000	CommScope Technologies LLC	5.000	3/15/2027	488,428	0.0%
3,565,000	CommScope, Inc.	4.750	9/1/2029	2,356,893	0.0%
3,900,000	CommScope, Inc.	6.000	3/1/2026	3,378,102	0.0%
5,825,000	CommScope, Inc.	7.125	7/1/2028	2,504,750	0.0%
51,043,000	Continental Resources, Inc.	2.875	4/1/2032	41,650,697	0.4%
4,049,000	Continental Resources, Inc.	4.375	1/15/2028	3,928,980	0.0%
49,120,000	Continental Resources, Inc.	5.750	1/15/2031	48,889,208	0.5%
2,434,000	CoreVest American Finance Ltd., Series 2019-1, Class D	4.818	3/15/2052	2,325,543	0.0%
2,508,918	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	2,444,479	0.0%
2,929,000	CoreVest American Finance Ltd., Series 2019-3, Class B	3.163	10/15/2052	2,631,737	0.0%
1,259,000	CoreVest American Finance Ltd., Series 2020-2, Class C	4.749	5/15/2052	1,186,036	0.0%
1,870,000	CoreVest American Finance Ltd., Series 2021-3, Class D	3.469	10/15/2054	1,568,305	0.0%

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16,765,000	CoreVest American Finance Ltd., Series 2021-RTL1, Class A1	2.239	3/28/2029	15,883,791	0.2%
10,565,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	7.553	12/28/2030	10,580,552	0.1%
2,085,000	Corporate Office Properties LP	2.750	4/15/2031	1,702,182	0.0%
6,220,000	Country Garden Holdings Co. Ltd.	3.300	1/12/2031	485,035	0.0%
275,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	2.280	2/15/2030	274,292	0.0%
2,970,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class C	7.710	7/15/2033	3,076,602	0.0%
4,835,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class C	7.150	9/15/2033	4,937,304	0.1%
2,035,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C	7.620	12/15/2033	2,112,873	0.0%
7,155,000	Credit Agricole SA, (fixed rate to 1/10/2028, variable rate thereafter)	4.000	1/10/2033	6,668,746	0.1%
49,325,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	6.251	1/10/2035	50,287,111	0.5%
14,970,000	Credit Suisse AG, MTN	3.700	2/21/2025	14,723,045	0.1%
2,470,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	2,235,781	0.0%
370,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	316,621	0.0%
510,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	380,021	0.0%
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	4.373	9/15/2037	8,021,823	0.1%
2,711,102	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	4.076	3/25/2060	2,635,902	0.0%
4,407,639	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	4,283,864	0.0%
19,240,000	CSC Holdings LLC	3.375	2/15/2031	13,175,144	0.1%
4,204,000	CSC Holdings LLC	4.125	12/1/2030	3,037,390	0.0%
2,275,000	CSC Holdings LLC	4.500	11/15/2031	1,632,429	0.0%
38,005,000	CSC Holdings LLC	4.625	12/1/2030	19,425,522	0.2%
910,000	CSC Holdings LLC	5.000	11/15/2031	458,051	0.0%
1,035,000	CSC Holdings LLC	5.750	1/15/2030	547,815	0.0%
1,534,000	CSC Holdings LLC	6.500	2/1/2029	1,303,997	0.0%
5,274,000	Cummins, Inc.	6.750	2/15/2027	5,562,037	0.1%
5,240,000	CVS Health Corp.	1.750	8/21/2030	4,339,304	0.0%
7,210,000	CVS Health Corp.	3.250	8/15/2029	6,676,056	0.1%
3,380,000	CVS Health Corp.	5.250	1/30/2031	3,439,889	0.0%
299,099	CVS Pass-Through Trust	5.773	1/10/2033	297,559	0.0%
260,322	CVS Pass-Through Trust	6.036	12/10/2028	261,720	0.0%
9,456,862	CVS Pass-Through Trust, Series 2013	4.704	1/10/2036	8,845,665	0.1%
994,284	CVS Pass-Through Trust, Series 2014	4.163	8/11/2036	887,813	0.0%
13,060,000	Daimler Truck Finance North America LLC	5.500	9/20/2033	13,390,022	0.1%
3,390,000	Danske Bank AS, (fixed rate to 12/20/2024, variable rate thereafter)	3.244	12/20/2025	3,315,083	0.0%
5,095,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D	3.648	10/10/2034	4,329,727	0.0%
9,295,000	DC Commercial Mortgage Trust, Series 2023-DC, Class B	6.804	9/12/2040	9,513,247	0.1%
13,555,000	DCP Midstream Operating LP	3.250	2/15/2032	11,766,681	0.1%
3,045,000	DCP Midstream Operating LP	5.125	5/15/2029	3,072,920	0.0%
650,000	DCP Midstream Operating LP	6.450	11/3/2036	685,135	0.0%
5,408,670	Deephaven Residential Mortgage Trust, Series 2021-2, Class A1	0.899	4/25/2066	4,700,826	0.1%
4,210,000	Dell International LLC/EMC Corp.	5.750	2/1/2033	4,421,141	0.0%

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4,690,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	3.729	1/14/2032	3,937,448	0.0%
16,655,000	Deutsche Bank AG, (fixed rate to 11/20/2028, variable rate thereafter)	6.819	11/20/2029	17,501,790	0.2%
2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	2,490,332	0.0%
6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	3.547	9/18/2031	5,489,056	0.1%
3,270,000	DISH DBS Corp.	5.125	6/1/2029	1,252,570	0.0%
9,616,000	DISH DBS Corp.	5.250	12/1/2026	7,572,648	0.1%
6,160,000	DISH DBS Corp.	5.750	12/1/2028	4,143,986	0.0%
9,050,000	DISH Network Corp.	2.375	3/15/2024	8,840,945	0.1%
35,520,000	DISH Network Corp.	3.375	8/15/2026	20,601,600	0.2%
4,115,000	DISH Network Corp., Zero Coupon	6.944-9.514	12/15/2025	2,927,823	0.0%
5,620,000	Dollar General Corp.	3.500	4/3/2030	5,181,967	0.1%
5,070,000	Dollar Tree, Inc.	2.650	12/1/2031	4,315,791	0.0%
2,807,780	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	4.118	7/25/2047	2,721,578	0.0%
5,032,173	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	4.328	7/25/2048	4,910,480	0.1%
10,500,000	DT Auto Owner Trust, Series 2022-1A, Class D	3.400	12/15/2027	10,094,343	0.1%
9,695,000	DT Auto Owner Trust, Series 2023-1A, Class D	6.440	11/15/2028	9,729,561	0.1%
10,700,000	DT Auto Owner Trust, Series 2023-2A, Class D	6.620	2/15/2029	10,781,669	0.1%
7,695,000	DT Auto Owner Trust, Series 2023-3A, Class D	7.120	5/15/2029	7,913,346	0.1%
1,847,733	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	1,641,276	0.0%
5,195,000	Electronic Arts, Inc.	1.850	2/15/2031	4,314,927	0.0%
4,380,000	Elevance Health, Inc.	4.100	5/15/2032	4,145,376	0.0%
2,688,395	ELFI Graduate Loan Program LLC, Series 2019-A, Class A	2.540	3/25/2044	2,438,259	0.0%
17,165,000	Embraer Netherlands Finance BV	7.000	7/28/2030	18,047,847	0.2%
25,810,000	Enbridge, Inc.	5.700	3/8/2033	26,626,640	0.3%
685,000	Encompass Health Corp.	4.750	2/1/2030	642,438	0.0%
13,025,000	Enel Finance International NV	6.000	10/7/2039	13,361,027	0.1%
9,007,000	Enel Finance International NV	6.800	9/15/2037	9,890,832	0.1%
6,910,000	Energian Israel Finance Ltd.	5.375	3/30/2028	6,020,683	0.1%
9,035,000	Energian Israel Finance Ltd.	5.875	3/30/2031	7,507,290	0.1%
7,000,000	Energy Transfer LP	4.950	6/15/2028	6,986,923	0.1%
6,405,000	Energy Transfer LP	5.250	4/15/2029	6,472,089	0.1%
40,895,000	Energy Transfer LP	5.750	2/15/2033	41,878,811	0.4%
6,225,000	EnLink Midstream LLC	6.500	9/1/2030	6,375,147	0.1%
30,015,000	Entegris, Inc.	4.750	4/15/2029	28,691,764	0.3%
4,080,000	Enterprise Products Operating LLC	5.350	1/31/2033	4,243,375	0.0%
1,625,000	EQT Corp.	3.125	5/15/2026	1,544,420	0.0%
9,675,000	EQT Corp.	3.625	5/15/2031	8,620,218	0.1%
15,955,000	EQT Corp.	3.900	10/1/2027	15,251,533	0.1%
1,970,000	EQT Corp.	5.000	1/15/2029	1,945,023	0.0%
25,820,000	EQT Corp.	5.700	4/1/2028	26,267,770	0.3%
1,461,000	EQT Corp.	6.125	2/1/2025	1,465,694	0.0%
10,115,000	Equinix, Inc.	2.150	7/15/2030	8,543,674	0.1%
17,195,000	Equinix, Inc.	3.200	11/18/2029	15,721,834	0.2%
17,545,000	ERAC USA Finance LLC	4.900	5/1/2033	17,530,252	0.2%
6,430,000	Etsy, Inc.	0.125	9/1/2027	5,313,109	0.1%
16,065,000	Etsy, Inc.	0.250	6/15/2028	12,631,910	0.1%
11,987,450	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	11,437,119	0.1%
7,072,033	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	1.080	11/16/2026	6,862,183	0.1%
2,685,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D	4.560	7/17/2028	2,617,745	0.0%

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4,130,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class D	6.760	9/15/2028	4,184,743	0.0%
2,575,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C	6.320	5/15/2028	2,602,249	0.0%
2,675,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class D	6.690	6/15/2029	2,726,653	0.0%
6,035,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D	6.320	8/15/2029	6,147,154	0.1%
3,100,000	Exeter Automobile Receivables Trust, Series 2023-3A, Class D	6.680	4/16/2029	3,152,942	0.0%
14,145,000	Exeter Automobile Receivables Trust, Series 2023-5A, Class D	7.130	2/15/2030	14,721,310	0.1%
26,845,000	Expedia Group, Inc.	2.950	3/15/2031	23,530,926	0.2%
34,931,000	Expedia Group, Inc.	3.250	2/15/2030	31,734,430	0.3%
6,271,418	Extended Stay America Trust, Series 2021-ESH, Class B, 1 mo. USD SOFR + 1.494%	6.828	7/15/2038	6,216,543	0.1%
4,923,878	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.148	7/15/2038	4,874,639	0.1%
17,555,000	Extra Space Storage LP	5.900	1/15/2031	18,251,155	0.2%
4,978,785	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, REMICS, 30 day USD SOFR Average + 2.000%	7.345	4/25/2042	5,043,878	0.1%
4,912,856	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2023-DNA2, Class M1A, REMICS, 30 day USD SOFR Average + 2.100%	7.444	4/25/2043	5,025,854	0.1%
453	Federal National Mortgage Association	6.000	7/1/2029	465	0.0%
3,340,428	Federal National Mortgage Association Connecticut Avenue Securities, Series 2022-R06, Class 1M1, 30 day USD SOFR Average + 2.750%	8.095	5/25/2042	3,441,683	0.0%
8,397,018	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R02, Class 1M1, 30 day USD SOFR Average + 2.300%	7.645	1/25/2043	8,608,674	0.1%
2,529,468	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R08, Class 1M1, 30 day USD SOFR Average + 1.500%	6.845	10/25/2043	2,541,326	0.0%
3,285,000	Ferguson Finance PLC	3.250	6/2/2030	2,942,122	0.0%
19,600,000	Fidelity & Guaranty Life Holdings, Inc.	5.500	5/1/2025	19,436,261	0.2%
16,635,000	Fidelity National Financial, Inc.	3.400	6/15/2030	14,899,545	0.1%
2,660,000	First Investors Auto Owner Trust, Series 2022-1A, Class D	3.790	6/15/2028	2,543,343	0.0%
1,910,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	8.710	10/16/2028	2,016,527	0.0%
3,363,000	First Quantum Minerals Ltd.	6.875	3/1/2026	3,203,404	0.0%
13,145,000	First Quantum Minerals Ltd.	6.875	10/15/2027	11,902,666	0.1%
1,399,000	First Quantum Minerals Ltd.	7.500	4/1/2025	1,381,611	0.0%
3,083,000	FirstKey Homes Trust, Series 2020-SFR1, Class D	2.241	8/17/2037	2,905,532	0.0%
1,515,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	2.791	8/17/2037	1,434,752	0.0%
13,696,000	FirstKey Homes Trust, Series 2020-SFR2, Class D	1.968	10/19/2037	12,768,926	0.1%
6,000,000	FirstKey Homes Trust, Series 2021-SFR2, Class B	1.607	9/17/2038	5,455,320	0.1%
10,000,000	FirstKey Homes Trust, Series 2021-SFR3, Class B	2.435	12/17/2038	9,168,634	0.1%
9,710,000	FirstKey Homes Trust, Series 2022-SFR2, Class D	4.500	7/17/2039	9,097,949	0.1%
34,695,000	Fiserv, Inc.	5.625	8/21/2033	36,135,396	0.3%
2,773,590	Flagship Credit Auto Trust, Series 2019-3, Class D	2.860	12/15/2025	2,745,643	0.0%
2,520,000	Flagship Credit Auto Trust, Series 2023-1, Class D	6.460	5/15/2029	2,523,354	0.0%
11,331,000	Flagship Credit Auto Trust, Series 2023-2, Class D	6.620	5/15/2029	11,465,253	0.1%
1,800,000	Flagship Credit Auto Trust, Series 2023-3, Class D	6.580	8/15/2029	1,809,489	0.0%
5,730,000	Flex Ltd.	6.000	1/15/2028	5,909,562	0.1%
3,740,000	FMC Corp.	3.450	10/1/2029	3,398,981	0.0%
6,325,000	FMG Resources August 2006 Pty. Ltd.	4.375	4/1/2031	5,692,458	0.1%

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9,940,000	FMG Resources August 2006 Pty. Ltd.	4.500	9/15/2027	9,556,346	0.1%
4,872,788	FOCUS Brands Funding, Series 2023-2, Class A2	8.241	10/30/2053	5,189,124	0.1%
4,225,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D	6.970	6/15/2028	4,356,740	0.0%
2,021,885	Ford Credit Auto Owner Trust, Series 2020-C, Class A3	0.410	7/15/2025	2,005,292	0.0%
5,373,406	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	0.300	8/15/2025	5,307,787	0.1%
6,997,932	Foundation Finance Trust, Series 2023-2A, Class A	6.530	6/15/2049	7,163,978	0.1%
2,375,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,476,702	0.0%
4,740,000	Freeport-McMoRan, Inc.	4.250	3/1/2030	4,448,749	0.0%
2,080,000	Freeport-McMoRan, Inc.	4.625	8/1/2030	2,007,740	0.0%
51,030,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	51,244,071	0.5%
1,680,000	Gartner, Inc.	3.625	6/15/2029	1,527,069	0.0%
20,360,000	GATX Corp.	5.450	9/15/2033	20,488,601	0.2%
1,805,000	GATX Corp.	6.050	3/15/2034	1,878,796	0.0%
10,935,000	GATX Corp.	6.900	5/1/2034	12,091,508	0.1%
3,157,495	GCAT Trust, Series 2019-RPL1, Class A1	2.650	10/25/2068	2,992,773	0.0%
4,113,000	GE Capital Funding LLC	4.550	5/15/2032	4,021,712	0.0%
4,295,000	General Motors Co.	5.600	10/15/2032	4,356,064	0.0%
2,025,000	General Motors Financial Co., Inc.	3.100	1/12/2032	1,720,783	0.0%
360,000	General Motors Financial Co., Inc.	5.850	4/6/2030	369,677	0.0%
31,570,000	General Motors Financial Co., Inc.	6.000	1/9/2028	32,595,821	0.3%
4,480,000	General Motors Financial Co., Inc.	6.400	1/9/2033	4,744,277	0.1%
14,625,000	Genm Capital Labuan Ltd.	3.882	4/19/2031	12,626,990	0.1%
4,993,155	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	8.353	5/25/2053	5,039,806	0.1%
10,045,000	Glencore Funding LLC	2.500	9/1/2030	8,682,798	0.1%
7,820,000	Glencore Funding LLC	2.625	9/23/2031	6,610,767	0.1%
6,704,000	Glencore Funding LLC	2.850	4/27/2031	5,794,477	0.1%
7,688,000	Glencore Funding LLC	3.875	10/27/2027	7,413,769	0.1%
39,092,000	Glencore Funding LLC	4.000	3/27/2027	38,033,732	0.4%
14,940,000	Glencore Funding LLC	5.700	5/8/2033	15,434,824	0.2%
31,520,000	Glencore Funding LLC	6.125	10/6/2028	33,133,046	0.3%
30,235,000	Glencore Funding LLC	6.375	10/6/2030	32,394,486	0.3%
62,855,000	Glencore Funding LLC	6.500	10/6/2033	68,535,533	0.7%
9,873,000	Global Payments, Inc.	2.900	5/15/2030	8,695,099	0.1%
10,714,000	Global Payments, Inc.	2.900	11/15/2031	9,131,730	0.1%
3,705,000	Global Payments, Inc.	5.300	8/15/2029	3,725,924	0.0%
8,125,000	Global Payments, Inc.	5.400	8/15/2032	8,201,002	0.1%
4,880,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	4,104,131	0.0%
3,365,000	GLP Capital LP/GLP Financing II, Inc.	6.750	12/1/2033	3,581,356	0.0%
4,580,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D	6.310	3/15/2029	4,653,404	0.1%
3,550,000	GLS Auto Receivables Issuer Trust, Series 2023-3A, Class D	6.440	5/15/2029	3,581,467	0.0%
6,440,000	GLS Auto Receivables Issuer Trust, Series 2023-4A, Class D	7.180	8/15/2029	6,656,739	0.1%
1,739,719	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	0.350	10/16/2025	1,718,927	0.0%
7,891,634	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	0.510	4/16/2026	7,727,508	0.1%
4,980,000	Goldman Sachs Group, Inc., (fixed rate to 2/24/2032, variable rate thereafter)	3.102	2/24/2033	4,287,550	0.0%
61,445,000	Goldman Sachs Group, Inc., (fixed rate to 8/23/2027, variable rate thereafter)	4.482	8/23/2028	60,535,496	0.6%
11,115,000	Goldman Sachs Group, Inc., (fixed rate to 9/10/2026, variable rate thereafter)	1.542	9/10/2027	10,139,325	0.1%

Loomis Sayles Investment Grade Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,435,000	Gray Oak Pipeline LLC	3.450	10/15/2027	1,343,305	0.0%
8,215,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	6,141,123	0.1%
4,375,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	3,427,113	0.0%
9,406,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	3.668	3/5/2033	4,439,568	0.0%
1,664,395	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	1,561,335	0.0%
4,977,217	Hardee's Funding LLC, Series 2018-1A, Class A2II	4.959	6/20/2048	4,803,949	0.1%
7,458,000	Hasbro, Inc.	6.600	7/15/2028	7,770,913	0.1%
5,280,000	HCA, Inc.	2.375	7/15/2031	4,375,891	0.0%
2,671,000	HCA, Inc.	3.500	9/1/2030	2,423,562	0.0%
10,120,000	HCA, Inc.	4.125	6/15/2029	9,664,402	0.1%
16,050,000	HCA, Inc.	4.500	2/15/2027	15,828,759	0.2%
28,645,000	HCA, Inc.	5.500	6/1/2033	29,084,361	0.3%
11,298,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	4.850	6/25/2026	10,828,787	0.1%
2,798,667	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	6.310	3/25/2025	2,790,343	0.0%
3,850,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	9.130	6/25/2027	3,913,928	0.0%
12,845,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	5.160	6/26/2028	11,765,814	0.1%
6,675,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	6.560	9/25/2026	6,524,212	0.1%
14,690,000	Hess Corp.	4.300	4/1/2027	14,513,867	0.1%
416,523	Hilton Grand Vacations Trust, Series 2022-1D, Class C	4.690	6/20/2034	400,234	0.0%
848,474	Hilton Grand Vacations Trust, Series 2023-1A, Class C	6.940	1/25/2038	859,342	0.0%
2,300,497	Home Partners of America Trust, Series 2019-1, Class D	3.406	9/17/2039	2,068,973	0.0%
2,421,324	Home Partners of America Trust, Series 2019-2, Class D	3.121	10/19/2039	2,180,112	0.0%
974,485	Home Partners of America Trust, Series 2021-1, Class E	2.577	9/17/2041	795,872	0.0%
10,342,693	Home Partners of America Trust, Series 2021-2, Class E1	2.852	12/17/2026	9,229,980	0.1%
5,161,725	Home Partners of America Trust, Series 2021-2, Class E2	2.952	12/17/2026	4,601,314	0.0%
2,144,548	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	0.270	4/21/2025	2,124,050	0.0%
2,795,805	Horizon Aircraft Finance I Ltd., Series 2018-1, Class A	4.458	12/15/2038	2,446,330	0.0%
2,068,037	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	1,836,026	0.0%
2,320,428	Horizon Aircraft Finance III Ltd., Series 2019-2, Class A	3.425	11/15/2039	1,853,287	0.0%
3,135,000	HPEFS Equipment Trust, Series 2022-1A, Class D	2.400	11/20/2029	3,001,283	0.0%
2,395,000	HPEFS Equipment Trust, Series 2023-2A, Class D	6.970	7/21/2031	2,442,380	0.0%
19,485,000	HSBC Holdings PLC, (fixed rate to 3/09/2028, variable rate thereafter)	6.161	3/9/2029	20,141,681	0.2%
1,398,720	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	1,341,270	0.0%
6,885,000	Huntington Ingalls Industries, Inc.	3.844	5/1/2025	6,759,755	0.1%
4,245,000	Huntington Ingalls Industries, Inc.	4.200	5/1/2030	4,056,463	0.0%
1,110,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	927,638	0.0%
2,610,000	iHeartCommunications, Inc.	4.750	1/15/2028	1,950,975	0.0%
8,525,000	iHeartCommunications, Inc.	5.250	8/15/2027	6,614,179	0.1%

Loomis Sayles Investment Grade Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,325,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter)	6.114	9/11/2034	6,639,795	0.1%
25,811,000	Ingersoll Rand, Inc.	5.700	8/14/2033	26,956,407	0.3%
8,460,000	Intesa Sanpaolo SpA	6.625	6/20/2033	8,700,266	0.1%
15,785,000	Intesa Sanpaolo SpA	7.200	11/28/2033	16,832,177	0.2%
2,355,000	IPALCO Enterprises, Inc.	4.250	5/1/2030	2,210,612	0.0%
5,320,000	Jabil, Inc.	1.700	4/15/2026	4,942,901	0.1%
4,610,000	Jabil, Inc.	3.000	1/15/2031	3,993,189	0.0%
5,893,350	Jack in the Box Funding LLC, Series 2019-1A, Class A2II	4.476	8/25/2049	5,694,583	0.1%
101,325	Jack in the Box Funding LLC, Series 2022-1A, Class A2I	3.445	2/26/2052	94,176	0.0%
22,510,000	Jacobs Engineering Group, Inc.	6.350	8/18/2028	23,520,890	0.2%
4,895,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	3.000	2/2/2029	4,329,113	0.0%
3,625,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	3.750	12/1/2031	3,107,338	0.0%
10,660,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	5.500	1/15/2030	10,414,517	0.1%
6,810,000	Jefferies Financial Group, Inc.	5.875	7/21/2028	7,039,023	0.1%
19,498,000	Jefferies Financial Group, Inc.	6.250	1/15/2036	20,600,970	0.2%
8,760,000	Jefferies Financial Group, Inc.	6.450	6/8/2027	9,101,748	0.1%
8,900,000	John Deere Capital Corp., MTN	1.250	1/10/2025	8,599,288	0.1%
5,264,187	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.898	12/15/2047	4,711,448	0.1%
340,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	3.898	12/15/2047	282,200	0.0%
3,031,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class A5	3.598	11/15/2048	2,894,240	0.0%
70,245,000	JPMorgan Chase & Co.	4.125	12/15/2026	69,229,517	0.7%
28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter)	4.493	3/24/2031	28,034,486	0.3%
12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	1.578	4/22/2027	11,161,500	0.1%
4,230,000	JPMorgan Chase & Co., (fixed rate to 7/25/2032, variable rate thereafter)	4.912	7/25/2033	4,175,599	0.0%
285,785	JPMorgan Chase Bank N.A, Series 2021-1, Class D	1.174	9/25/2028	281,353	0.0%
4,441,824	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	3,969,760	0.0%
1,430,000	KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC	4.750	6/1/2027	1,399,269	0.0%
16,735,000	KLA Corp.	5.650	11/1/2034	17,878,438	0.2%
325,000	Koninklijke Ahold Delhaize NV	5.700	10/1/2040	330,251	0.0%
5,370,000	LAD Auto Receivables Trust, Series 2023-3A, Class C	6.430	12/15/2028	5,542,463	0.1%
2,715,000	LAD Auto Receivables Trust, Series 2023-4A, Class C	6.760	3/15/2029	2,782,190	0.0%
1,460,000	LAD Auto Receivables Trust, Series 2023-4A, Class D	7.370	4/15/2031	1,496,018	0.0%
3,675,598	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX	1.400	11/25/2050	3,349,973	0.0%
7,277,691	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	7.250	11/25/2059	7,274,907	0.1%
4,870,246	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	6.882	10/25/2059	4,868,131	0.1%
1,326,231	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	6.250	6/25/2060	1,324,901	0.0%
1,850,768	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	1.650	11/25/2060	1,783,495	0.0%
6,085,000	Leidos, Inc.	2.300	2/15/2031	5,072,068	0.1%

Loomis Sayles Investment Grade Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,555,000	Leidos, Inc.	4.375	5/15/2030	2,448,655	0.0%
20,968,000	Leidos, Inc.	5.750	3/15/2033	21,639,184	0.2%
857,000	Level 3 Financing, Inc.	4.625	9/15/2027	445,640	0.0%
4,675,000	Leviathan Bond Ltd.	6.125	6/30/2025	4,510,300	0.0%
15,815,000	Lithia Motors, Inc.	3.875	6/1/2029	14,202,028	0.1%
2,935,000	Livongo Health, Inc.	0.875	6/1/2025	2,750,535	0.0%
2,050,000	Logan Group Co. Ltd.	4.250	7/12/2025	204,200	0.0%
3,445,000	Logan Group Co. Ltd.	4.850	12/14/2026	340,194	0.0%
7,670,171	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	2.636	10/15/2046	6,771,779	0.1%
3,274,996	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	3,062,010	0.0%
1,298,423	MAPS Ltd., Series 2019-1A, Class A	4.458	3/15/2044	1,162,764	0.0%
4,810,012	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	4,300,857	0.0%
4,030,000	Marathon Oil Corp.	6.800	3/15/2032	4,377,434	0.0%
8,064,000	Marks & Spencer PLC	7.125	12/1/2037	8,196,169	0.1%
5,024,000	Marlette Funding Trust, Series 2023-2A, Class B	6.540	6/15/2033	5,066,505	0.1%
1,795,000	Marriott International, Inc., Series FF	4.625	6/15/2030	1,770,100	0.0%
3,525,000	Marriott International, Inc., Series HH	2.850	4/15/2031	3,060,738	0.0%
10,685,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	9,605,601	0.1%
7,480,000	Marvell Technology, Inc.	2.450	4/15/2028	6,782,010	0.1%
6,390,000	Marvell Technology, Inc.	2.950	4/15/2031	5,570,844	0.1%
2,330,000	Marvell Technology, Inc.	5.950	9/15/2033	2,466,982	0.0%
5,370,000	MDC Holdings, Inc.	3.966	8/6/2061	3,954,314	0.0%
12,384,000	MDC Holdings, Inc.	6.000	1/15/2043	12,563,475	0.1%
9,434,721	Med Trust, Series 2021-MDLN, Class B, 1 mo. USD SOFR + 1.564%	6.898	11/15/2038	9,316,787	0.1%
7,957,809	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	7.248	11/15/2038	7,868,283	0.1%
5,720,546	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%	7.448	11/15/2038	5,617,170	0.1%
19,660,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	19,894,701	0.2%
5,260,000	Merchants Fleet Funding LLC, Series 2023-1A, Class D	8.200	5/20/2036	5,308,292	0.1%
10,300,000	Meritage Homes Corp.	3.875	4/15/2029	9,486,609	0.1%
576,145	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	544,602	0.0%
27,080,000	Meta Platforms, Inc.	4.950	5/15/2033	27,707,081	0.3%
23,410,000	Mexico Government International Bonds	6.000	5/7/2036	23,842,253	0.2%
11,425,000	Microchip Technology, Inc.	0.983	9/1/2024	11,121,777	0.1%
14,735,000	Micron Technology, Inc.	2.703	4/15/2032	12,367,443	0.1%
25,479,000	Micron Technology, Inc.	4.663	2/15/2030	25,035,693	0.2%
11,205,000	Micron Technology, Inc.	5.300	1/15/2031	11,321,663	0.1%
10,622,000	Micron Technology, Inc.	5.327	2/6/2029	10,793,453	0.1%
12,445,000	Micron Technology, Inc.	5.875	2/9/2033	12,995,762	0.1%
37,860,000	Micron Technology, Inc.	5.875	9/15/2033	39,381,758	0.4%
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	1,412,856	0.0%
1,884,265	Mill City Mortgage Loan Trust, Series 2019-1, Class A1	3.250	10/25/2069	1,811,529	0.0%
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	2,529,444	0.0%
4,049,208	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1	2.750	7/25/2059	3,863,915	0.0%
4,007,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	4,013,395	0.0%
8,286,000	Mission Lane Credit Card Master Trust, Series 2023-B, Class A	7.690	11/15/2028	8,423,034	0.1%
25,937,000	Mitsubishi UFJ Financial Group, Inc.	3.850	3/1/2026	25,412,032	0.2%

Loomis Sayles Investment Grade Bond Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
21,470,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	5.948	1/19/2038	21,921,984	0.2%
21,570,000	Morgan Stanley, (fixed rate to 10/18/2032, variable rate thereafter)	6.342	10/18/2033	23,274,298	0.2%
36,610,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter)	5.123	2/1/2029	36,743,815	0.4%
33,055,000	Morgan Stanley, (fixed rate to 4/20/2032, variable rate thereafter)	5.297	4/20/2037	32,410,950	0.3%
11,262,000	Morgan Stanley, (fixed rate to 4/28/2025, variable rate thereafter)	2.188	4/28/2026	10,856,973	0.1%
41,690,000	Morgan Stanley, (fixed rate to 9/16/2031, variable rate thereafter)	2.484	9/16/2036	33,316,171	0.3%
6,640,000	Morgan Stanley, MTN, (fixed rate to 7/21/2033, variable rate thereafter)	5.424	7/21/2034	6,726,008	0.1%
1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	6.237	10/15/2046	1,297,052	0.0%
3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	5.385	6/15/2044	2,585,210	0.0%
4,135,000	Motorola Solutions, Inc.	5.600	6/1/2032	4,250,851	0.0%
14,040,000	MPLX LP	4.250	12/1/2027	13,752,353	0.1%
4,355,000	MPLX LP	5.000	3/1/2033	4,260,761	0.0%
863,456	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	767,664	0.0%
9,063,000	Mutual of Omaha Insurance Co.	6.800	6/15/2036	9,671,720	0.1%
298,150	MVW LLC, Series 2020-1A, Class C	4.210	10/20/2037	287,345	0.0%
186,618	MVW Owner Trust, Series 2019-1A, Class C	3.330	11/20/2036	178,691	0.0%
26,914,000	National Life Insurance Co.	10.500	9/15/2039	34,471,451	0.3%
7,340,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	7,394,945	0.1%
614,982	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	564,736	0.0%
2,635,043	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	2,326,677	0.0%
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	2.240	5/15/2069	424,833	0.0%
2,105,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	2.030	12/16/2069	1,409,499	0.0%
4,790,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	2.120	2/18/2070	3,157,734	0.0%
5,525,000	Navient Student Loan Trust, Series 2023-BA, Class B	7.230	3/15/2072	5,862,951	0.1%
11,612,054	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	2.771	11/15/2046	10,355,815	0.1%
5,010,000	NCL Corp. Ltd.	5.875	3/15/2026	4,885,101	0.1%
12,330,000	NCL Corp. Ltd.	5.875	2/15/2027	12,149,242	0.1%
18,615,000	NCL Corp. Ltd.	8.125	1/15/2029	19,539,831	0.2%
3,105,000	Netflix, Inc.	4.875	4/15/2028	3,126,589	0.0%
27,310,000	Netflix, Inc.	4.875	6/15/2030	27,441,197	0.3%
15,315,000	Netflix, Inc.	5.375	11/15/2029	15,761,042	0.2%
11,295,000	Netflix, Inc.	5.875	11/15/2028	11,877,833	0.1%
16,970,000	Netflix, Inc.	6.375	5/15/2029	18,300,550	0.2%
2,605,000	New Mountain Finance Corp.	6.875	2/1/2029	2,600,567	0.0%
4,280,000	Newmont Corp./Newcrest Finance Pty. Ltd.	3.250	5/13/2030	3,913,257	0.0%
85,000	NGPL PipeCo LLC	7.768	12/15/2037	95,715	0.0%
13,615,000	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	12,430,196	0.1%
6,440,000	NLV Financial Corp.	7.500	8/15/2033	6,702,172	0.1%
2,965,000	Nordson Corp.	5.600	9/15/2028	3,054,944	0.0%
20,385,000	Nordson Corp.	5.800	9/15/2033	21,535,464	0.2%
9,641,000	NRG Energy, Inc.	4.450	6/15/2029	9,140,187	0.1%
5,564,411	OBX Trust, Series 2021-NQM3, Class A1	1.054	7/25/2061	4,391,286	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
940,000	Occidental Petroleum Corp.	5.550	3/15/2026	945,977	0.0%
11,157,000	Occidental Petroleum Corp.	6.125	1/1/2031	11,581,524	0.1%
5,933,000	Occidental Petroleum Corp.	6.625	9/1/2030	6,312,119	0.1%
5,515,000	Occidental Petroleum Corp.	7.500	5/1/2031	6,140,594	0.1%
1,555,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class D	7.070	2/14/2033	1,597,472	0.0%
8,040,000	OneMain Financial Issuance Trust, Series 2022- S1, Class D	5.200	5/14/2035	7,642,723	0.1%
5,085,000	Open Text Corp.	6.900	12/1/2027	5,275,077	0.1%
4,780,000	Oracle Corp.	2.950	4/1/2030	4,305,858	0.0%
25,480,000	Oracle Corp.	3.600	4/1/2050	18,750,281	0.2%
6,765,000	Oracle Corp.	6.150	11/9/2029	7,219,484	0.1%
10,585,000	Oracle Corp.	6.250	11/9/2032	11,416,182	0.1%
11,260,000	Ovintiv, Inc.	6.500	8/15/2034	12,014,035	0.1%
1,110,000	Ovintiv, Inc.	7.375	11/1/2031	1,230,726	0.0%
23,975,000	Owens Corning	7.000	12/1/2036	27,238,933	0.3%
6,185,000	Pacific Gas & Electric Co.	3.250	6/1/2031	5,371,564	0.1%
7,265,000	Pacific Gas & Electric Co.	4.300	3/15/2045	5,796,874	0.1%
4,540,000	Pacific Gas & Electric Co.	4.550	7/1/2030	4,338,697	0.0%
2,050,000	Pacific Gas & Electric Co.	5.450	6/15/2027	2,062,154	0.0%
2,872,000	Penn Mutual Life Insurance Co.	6.650	6/15/2034	2,999,302	0.0%
14,489,000	Penn Mutual Life Insurance Co.	7.625	6/15/2040	16,590,113	0.2%
16,610,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	17,239,946	0.2%
17,300,000	Pfizer Investment Enterprises Pte. Ltd.	4.750	5/19/2033	17,278,552	0.2%
13,590,000	Pilgrim's Pride Corp.	3.500	3/1/2032	11,467,378	0.1%
2,065,000	Pilgrim's Pride Corp.	4.250	4/15/2031	1,859,572	0.0%
10,657,000	Plains All American Pipeline LP/PAA Finance Corp.	3.550	12/15/2029	9,807,142	0.1%
18,993,000	Plains All American Pipeline LP/PAA Finance Corp.	3.800	9/15/2030	17,545,355	0.2%
1,385,000	Plains All American Pipeline LP/PAA Finance Corp.	4.300	1/31/2043	1,123,169	0.0%
3,884,750	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	3,794,060	0.0%
6,781,440	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	6,127,608	0.1%
17,350,950	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	3.251	12/5/2051	16,196,348	0.2%
20,265,000	PPL Capital Funding, Inc.	2.875	3/15/2028	19,292,280	0.2%
4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	3.670	2/15/2028	4,255,383	0.0%
4,970,000	Prestige Auto Receivables Trust, Series 2023-1A, Class D	6.330	4/16/2029	5,002,161	0.1%
2,725,000	Prestige Auto Receivables Trust, Series 2023-2A, Class D	7.710	8/15/2029	2,819,189	0.0%
155,000	Progress Residential Trust, Series 2020-SFR2, Class C	3.077	6/17/2037	149,368	0.0%
295,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	275,727	0.0%
1,770,000	Progress Residential Trust, Series 2020-SFR3, Class D	1.896	10/17/2027	1,652,008	0.0%
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E	2.296	10/17/2027	1,696,776	0.0%
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1	2.547	4/19/2038	5,298,666	0.1%
8,750,000	Progress Residential Trust, Series 2021-SFR3, Class C	2.088	5/17/2026	8,060,161	0.1%
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1	2.538	5/17/2026	2,211,955	0.0%
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2	2.688	5/17/2026	1,840,106	0.0%
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1	2.425	7/17/2038	3,226,149	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2	2.525	7/17/2038	1,618,207	0.0%
1,400,000	Progress Residential Trust, Series 2021-SFR9, Class E1	2.811	11/17/2040	1,186,183	0.0%
960,000	Progress Residential Trust, Series 2021-SFR9, Class E2	3.010	11/17/2040	812,140	0.0%
1,260,000	Progress Residential Trust, Series 2023-SFR1, Class C	4.650	3/17/2040	1,212,639	0.0%
1,935,000	Progress Residential Trust, Series 2023-SFR1, Class D	4.650	3/17/2040	1,835,225	0.0%
1,285,000	Progress Residential Trust, Series 2023-SFR2, Class B	4.500	10/17/2028	1,226,664	0.0%
14,455,000	Province of Quebec	0.600	7/23/2025	13,632,633	0.1%
3,592,003	PRPM LLC, Series 2020-4, Class A1	5.610	10/25/2025	3,581,709	0.0%
5,273,327	PRPM LLC, Series 2021-1, Class A1	5.115	1/25/2026	5,235,135	0.1%
4,828,589	PRPM LLC, Series 2021-10, Class A1	2.487	10/25/2026	4,663,929	0.1%
180,805	PRPM LLC, Series 2021-2, Class A1	2.115	3/25/2026	178,588	0.0%
5,001,608	PRPM LLC, Series 2021-8, Class A1	1.743	9/25/2026	4,851,732	0.1%
15,859,477	PRPM LLC, Series 2022-5, Class A1	6.900	9/27/2027	15,914,715	0.2%
1,195,142	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	1,115,973	0.0%
2,565,000	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	2,461,646	0.0%
16,115,000	Quest Diagnostics, Inc.	6.400	11/30/2033	17,665,603	0.2%
6,215,000	RCO Mortgage LLC, Series 2024-1, Class A1	7.021	1/25/2029	6,221,619	0.1%
6,890,840	Redwood Funding Trust, Series 2023-1, Class A	7.500	7/25/2059	6,804,463	0.1%
1,855,000	Reliance Steel & Aluminum Co.	2.150	8/15/2030	1,569,206	0.0%
29,600,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	27,160,072	0.3%
28,350,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	25,199,100	0.2%
7,445,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	6,617,541	0.1%
29,285,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	25,589,526	0.2%
25,002,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	21,221,948	0.2%
15,056,000	Romania Government International Bonds	6.375	1/30/2034	15,402,288	0.2%
8,398,000	Romania Government International Bonds	7.125	1/17/2033	9,058,419	0.1%
11,000,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	10,860,018	0.1%
3,335,000	RTX Corp.	2.375	3/15/2032	2,774,703	0.0%
26,330,000	RTX Corp.	5.150	2/27/2033	26,682,333	0.3%
21,030,000	RTX Corp.	6.100	3/15/2034	22,824,578	0.2%
4,402,000	S&P Global, Inc.	4.250	5/1/2029	4,352,319	0.0%
8,685,000	S&P Global, Inc.	5.250	9/15/2033	8,980,547	0.1%
12,445,000	Sabine Pass Liquefaction LLC	4.500	5/15/2030	12,148,433	0.1%
530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	1.930	9/20/2030	497,921	0.0%
2,555,000	SCF Equipment Leasing LLC, Series 2022-1A, Class D	3.790	11/20/2031	2,376,331	0.0%
3,365,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	6.500	8/20/2032	3,372,494	0.0%
7,345,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/15/2040	7,371,104	0.1%
1,740,000	Seagate HDD Cayman	4.091	6/1/2029	1,605,428	0.0%
2,460,000	Sensata Technologies BV	5.875	9/1/2030	2,431,153	0.0%
7,435,000	Sensata Technologies, Inc.	3.750	2/15/2031	6,454,153	0.1%
7,248,000	Sensata Technologies, Inc.	4.375	2/15/2030	6,678,629	0.1%
349,326	Sequoia Mortgage Trust, Series 2017-CH2, Class A1	4.000	12/25/2047	319,372	0.0%
2,730,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	2,782,234	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,091,446	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	4.750	10/15/2042	1,863,102	0.0%
6,065,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	272,925	0.0%
400,000	Shimao Group Holdings Ltd.	4.600	7/13/2030	19,048	0.0%
3,495,000	Shimao Group Holdings Ltd.	4.750	7/3/2022	169,438	0.0%
4,345,000	Shimao Group Holdings Ltd.	5.200	1/16/2027	193,352	0.0%
3,780,000	Shimao Group Holdings Ltd.	5.600	7/15/2026	179,437	0.0%
1,265,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	59,974	0.0%
453,982	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	1.790	11/20/2037	429,364	0.0%
1,262,303	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class C	7.000	1/20/2040	1,281,248	0.0%
1,594,356	Sierra Timeshare Receivables Funding LLC, Series 2023-2A, Class C	7.300	4/20/2040	1,633,813	0.0%
5,802,751	Sierra Timeshare Receivables Funding LLC, Series 2023-3A, Class C	7.120	9/20/2040	5,879,899	0.1%
6,815,000	Simon Property Group LP	2.650	7/15/2030	6,032,328	0.1%
2,185,000	Sino-Ocean Land Treasure IV Ltd.	4.750	8/5/2029	185,987	0.0%
4,210,000	Sino-Ocean Land Treasure IV Ltd.	4.750	1/14/2030	358,692	0.0%
2,921,000	Sirius XM Radio, Inc.	5.000	8/1/2027	2,807,753	0.0%
2,030,000	Sirius XM Radio, Inc.	5.500	7/1/2029	1,928,500	0.0%
3,159,000	SiriusPoint Ltd.	4.600	11/1/2026	2,961,563	0.0%
3,555,000	SK Hynix, Inc.	6.375	1/17/2028	3,694,172	0.0%
1,770,000	Skyworks Solutions, Inc.	1.800	6/1/2026	1,648,820	0.0%
282,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	7.980	6/15/2032	288,457	0.0%
243,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	7.920	6/15/2032	247,315	0.0%
454,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.950	3/15/2033	464,941	0.0%
306,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.950	3/15/2033	313,374	0.0%
190,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.020	9/15/2032	193,977	0.0%
530,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.020	9/15/2032	541,092	0.0%
1,921,567	SMB Private Education Loan Trust, Series 2015-C, Class B	3.500	9/15/2043	1,864,469	0.0%
565,000	SMB Private Education Loan Trust, Series 2018-B, Class B	4.000	7/15/2042	534,052	0.0%
1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B	4.000	11/17/2042	1,436,719	0.0%
3,998,116	SMB Private Education Loan Trust, Series 2019-A, Class A2A	3.440	7/15/2036	3,858,465	0.0%
7,019,280	SMB Private Education Loan Trust, Series 2019-B, Class A2A	2.840	6/15/2037	6,723,916	0.1%
576,911	SMB Private Education Loan Trust, Series 2020-A, Class A2A	2.230	9/15/2037	538,817	0.0%
4,205,000	SMB Private Education Loan Trust, Series 2023-C, Class B	6.360	11/15/2052	4,295,342	0.0%
12,180,000	SMBC Aviation Capital Finance DAC	5.450	5/3/2028	12,324,545	0.1%
1,920,000	Smithfield Foods, Inc.	3.000	10/15/2030	1,594,391	0.0%
20,295,000	Societe Generale SA	4.250	4/14/2025	19,942,070	0.2%
21,590,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	6.066	1/19/2035	21,675,833	0.2%

Loomis Sayles Investment Grade Bond Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
11,950,000	Societe Generale SA, (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	10,234,143	0.1%
9,000,000	Southern California Edison Co.	5.300	3/1/2028	9,235,858	0.1%
10,600,000	Southern Co.	5.700	3/15/2034	11,084,385	0.1%
5,225,000	Southern Co. Gas Capital Corp.	5.750	9/15/2033	5,471,997	0.1%
13,780,000	Southwest Airlines Co.	1.250	5/1/2025	14,145,170	0.1%
1,750,000	Southwestern Energy Co.	4.750	2/1/2032	1,620,913	0.0%
610,000	Sprint Capital Corp.	6.875	11/15/2028	659,060	0.0%
23,985,000	Sprint Capital Corp.	8.750	3/15/2032	29,399,938	0.3%
970,000	SS&C Technologies, Inc.	5.500	9/30/2027	952,189	0.0%
46,970,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	3.265	2/18/2036	39,187,442	0.4%
4,800,000	Starbucks Corp.	3.000	2/14/2032	4,277,285	0.0%
4,710,000	Steel Dynamics, Inc.	3.250	1/15/2031	4,248,149	0.0%
14,195,000	Stewart Information Services Corp.	3.600	11/15/2031	11,182,608	0.1%
11,923,000	Sumitomo Mitsui Financial Group, Inc.	1.474	7/8/2025	11,334,614	0.1%
13,965,000	Sumitomo Mitsui Financial Group, Inc.	5.464	1/13/2026	14,109,699	0.1%
10,209,308	Sunnova Helios X Issuer LLC, Series 2022-C, Class A	5.300	11/22/2049	10,046,027	0.1%
8,578,170	Sunnova Helios XI Issuer LLC, Series 2023-A, Class B	5.600	5/20/2050	8,289,038	0.1%
3,003,541	Sunnova Helios XII Issuer LLC, Series 2023-B, Class B	5.600	8/22/2050	2,925,876	0.0%
10,460,000	Suzano Austria GmbH	3.750	1/15/2031	9,121,464	0.1%
3,270,000	Synchrony Bank	5.400	8/22/2025	3,245,279	0.0%
1,485,000	Synchrony Bank	5.625	8/23/2027	1,460,498	0.0%
3,865,000	Synchrony Financial	4.375	3/19/2024	3,856,894	0.0%
3,145,000	Tapestry, Inc.	3.050	3/15/2032	2,515,343	0.0%
810,000	Targa Resources Corp.	5.200	7/1/2027	813,526	0.0%
24,625,000	Targa Resources Corp.	6.125	3/15/2033	25,768,861	0.2%
24,520,000	Targa Resources Corp.	6.500	3/30/2034	26,437,954	0.3%
10,710,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	9,690,408	0.1%
1,955,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	1,874,845	0.0%
5,205,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	5.500	3/1/2030	5,180,172	0.1%
13,665,000	TD SYNnex Corp.	1.750	8/9/2026	12,470,775	0.1%
26,530,000	Teladoc Health, Inc.	1.250	6/1/2027	22,253,364	0.2%
2,810,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	2,694,623	0.0%
23,155,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	21,540,902	0.2%
54,516,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	37,335,512	0.4%
6,835,000	Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	6,604,319	0.1%
3,140,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	3,026,732	0.0%
4,495,000	Teva Pharmaceutical Finance Netherlands III BV	6.750	3/1/2028	4,607,375	0.0%
13,080,000	Teva Pharmaceutical Finance Netherlands III BV	7.875	9/15/2029	14,108,284	0.1%
4,885,000	Teva Pharmaceutical Finance Netherlands III BV	8.125	9/15/2031	5,365,469	0.1%
5,005,000	Textron, Inc.	2.450	3/15/2031	4,260,640	0.0%
29,075,000	Textron, Inc.	3.000	6/1/2030	26,076,570	0.3%
17,891,000	Time Warner Cable LLC	4.500	9/15/2042	14,143,653	0.1%
15,815,000	Time Warner Cable LLC	5.500	9/1/2041	13,919,289	0.1%
5,120,000	Times China Holdings Ltd.	5.750	1/14/2027	160,717	0.0%
1,835,000	Times China Holdings Ltd.	6.200	3/22/2026	59,637	0.0%
1,415,000	Times China Holdings Ltd.	6.750	7/8/2025	44,120	0.0%
1,960,000	T-Mobile USA, Inc.	2.400	3/15/2029	1,752,633	0.0%
8,560,000	T-Mobile USA, Inc.	2.700	3/15/2032	7,275,592	0.1%
15,320,000	T-Mobile USA, Inc.	3.375	4/15/2029	14,212,568	0.1%
7,565,000	T-Mobile USA, Inc.	3.500	4/15/2031	6,890,734	0.1%
52,295,000	T-Mobile USA, Inc.	3.875	4/15/2030	49,455,487	0.5%
10,410,000	T-Mobile USA, Inc.	5.750	1/15/2034	10,967,563	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,960,000	Tobacco Settlement Financing Corp., Series A-1	6.706	6/1/2046	6,018,603	0.1%
4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	3.250	6/25/2057	4,240,693	0.0%
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,477,038	0.0%
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1	3.250	7/25/2058	1,601,621	0.0%
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1	3.750	12/25/2058	15,648,774	0.2%
4,316,740	Towd Point Mortgage Trust, Series 2019-4, Class A1	2.900	10/25/2059	4,069,598	0.0%
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	3.250	1/25/2060	2,813,116	0.0%
3,215,000	Travel & Leisure Co.	4.500	12/1/2029	2,933,350	0.0%
4,787,000	Travel & Leisure Co.	4.625	3/1/2030	4,309,928	0.0%
1,795,000	Travel & Leisure Co.	6.000	4/1/2027	1,795,416	0.0%
235,000	Travel & Leisure Co.	6.625	7/31/2026	237,336	0.0%
1,505,000	Tricon American Homes, Series 2020-SFR1, Class B	2.049	7/17/2038	1,396,459	0.0%
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D	2.548	7/17/2038	3,671,921	0.0%
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D	3.198	3/17/2038	2,457,938	0.0%
18,490,000	Trimble, Inc.	6.100	3/15/2033	19,455,725	0.2%
116,070,000	U.S. Treasury Bonds	2.000	11/15/2041	82,890,302	0.8%
170,890,000	U.S. Treasury Bonds	2.250	2/15/2052	114,703,237	1.1%
218,545,000	U.S. Treasury Bonds	3.250	5/15/2042	189,237,775	1.8%
199,245,000	U.S. Treasury Notes	4.625	6/30/2025	199,711,980	1.9%
100,115,000	U.S. Treasury Notes	4.875	11/30/2025	101,155,257	1.0%
23,530,000	Uber Technologies, Inc.	4.500	8/15/2029	22,272,088	0.2%
8,430,000	Uber Technologies, Inc.	6.250	1/15/2028	8,477,208	0.1%
5,015,000	Uber Technologies, Inc.	7.500	9/15/2027	5,123,886	0.1%
7,805,000	Uber Technologies, Inc.	8.000	11/1/2026	7,947,176	0.1%
8,630,000	Uber Technologies, Inc., Zero Coupon	0.000-4.509	12/15/2025	8,927,449	0.1%
250,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	3.869	1/12/2029	237,191	0.0%
8,810,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	9.016	11/15/2033	10,829,958	0.1%
20,095,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	5.699	2/8/2035	20,398,328	0.2%
1,675,000	UBS Group AG, (fixed rate to 6/05/2025, variable rate thereafter)	2.193	6/5/2026	1,601,599	0.0%
12,730,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	6.373	7/15/2026	12,872,888	0.1%
11,410,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	6.442	8/11/2028	11,852,936	0.1%
24,120,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	6.537	8/12/2033	25,691,177	0.2%
5,578,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	1.982	6/3/2027	5,139,161	0.1%
4,125,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	3,868,504	0.0%
2,160,915	United Airlines Pass-Through Trust, Series 2018-1, Class A	3.700	9/1/2031	1,934,772	0.0%
3,965,187	United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875	4/15/2029	3,986,520	0.0%
20,665,000	United Airlines Pass-Through Trust, Series 2023-1, Class A	5.800	7/15/2037	20,809,862	0.2%
5,600,000	Var Energi ASA	7.500	1/15/2028	5,943,150	0.1%
13,015,000	Var Energi ASA	8.000	11/15/2032	14,627,038	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
623,538	VCAT LLC, Series 2021-NPL1, Class A1	5.289	12/26/2050	621,265	0.0%
6,099,940	VCAT LLC, Series 2021-NPL5, Class A1	1.868	8/25/2051	6,004,474	0.1%
16,574,290	VCAT LLC, Series 2021-NPL6, Class A1	1.917	9/25/2051	16,171,545	0.2%
7,095,000	Venture Global Calcasieu Pass LLC	3.875	11/1/2033	6,008,902	0.1%
15,365,000	Venture Global Calcasieu Pass LLC	4.125	8/15/2031	13,587,592	0.1%
3,175,000	Venture Global Calcasieu Pass LLC	6.250	1/15/2030	3,177,521	0.0%
33,300,000	Veralto Corp.	5.450	9/18/2033	34,139,008	0.3%
9,945,000	Verisk Analytics, Inc.	5.750	4/1/2033	10,561,922	0.1%
5,200,000	Verizon Communications, Inc.	2.355	3/15/2032	4,318,495	0.0%
11,780,916	Verus Securitization Trust, Series 2021-3, Class A1	1.046	6/25/2066	9,859,385	0.1%
13,010,818	Verus Securitization Trust, Series 2021-7, Class A1	1.829	10/25/2066	11,295,336	0.1%
4,380,000	VICI Properties LP	5.125	5/15/2032	4,185,653	0.0%
5,278,000	VICI Properties LP/VICI Note Co., Inc.	3.875	2/15/2029	4,852,627	0.1%
21,330,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	20,535,494	0.2%
7,785,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	7,570,573	0.1%
6,760,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	6,660,054	0.1%
5,560,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	5,551,343	0.1%
4,575,000	Viper Energy, Inc.	7.375	11/1/2031	4,727,642	0.1%
2,875,000	VMware LLC	2.200	8/15/2031	2,374,224	0.0%
2,010,000	Volcan Cia Minera SAA	4.375	2/11/2026	1,170,825	0.0%
2,895,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	2,825,357	0.0%
1,586,692	VOLT XCII LLC, Series 2021-NPL1, Class A1	4.893	2/27/2051	1,540,615	0.0%
6,554,403	VOLT XCIII LLC, Series 2021-NPL2, Class A1	4.893	2/27/2051	6,359,657	0.1%
6,874,472	VOLT XCIV LLC, Series 2021-NPL3, Class A1	5.240	2/27/2051	6,720,797	0.1%
2,800,446	VOLT XCVI LLC, Series 2021-NPL5, Class A1	2.116	3/27/2051	2,731,756	0.0%
5,974,504	VOLT XCVII LLC, Series 2021-NPL6, Class A1	2.240	4/25/2051	5,785,859	0.1%
11,520,000	Warnermedia Holdings, Inc.	3.755	3/15/2027	11,066,520	0.1%
4,125,000	Warnermedia Holdings, Inc.	4.054	3/15/2029	3,905,662	0.0%
30,385,000	Warnermedia Holdings, Inc.	4.279	3/15/2032	27,820,816	0.3%
2,851,174	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,436,890	0.0%
3,586,777	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	4.085	7/15/2046	3,206,830	0.0%
2,910,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	2,865,791	0.0%
4,030,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class AS	3.419	11/15/2059	3,696,509	0.0%
5,972,000	Welltower OP LLC	6.500	3/15/2041	6,600,915	0.1%
1,217,260	Wendy's Funding LLC, Series 2018-1A, Class A2II	3.884	3/15/2048	1,155,679	0.0%
5,450,000	Western Digital Corp.	2.850	2/1/2029	4,660,225	0.1%
8,330,000	Western Digital Corp.	4.750	2/15/2026	8,102,884	0.1%
2,170,000	Western Midstream Operating LP	4.050	2/1/2030	2,028,375	0.0%
2,870,000	Western Midstream Operating LP	5.250	2/1/2050	2,564,994	0.0%
5,070,000	Western Midstream Operating LP	5.300	3/1/2048	4,444,881	0.0%
5,140,000	Western Midstream Operating LP	5.450	4/1/2044	4,662,133	0.1%
710,000	Western Midstream Operating LP	5.500	8/15/2048	628,594	0.0%
15,915,000	Western Midstream Operating LP	6.150	4/1/2033	16,404,192	0.2%
11,620,000	Western Midstream Operating LP	6.350	1/15/2029	12,147,060	0.1%
3,055,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D	6.790	11/15/2028	3,098,899	0.0%
7,350,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class D	7.010	11/15/2028	7,475,534	0.1%
8,400,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class D	6.470	3/15/2029	8,538,743	0.1%
13,315,000	Westlake Automobile Receivables Trust, Series 2023-4A, Class D	7.190	7/16/2029	13,636,627	0.1%
16,595,000	Weyerhaeuser Co.	4.000	4/15/2030	15,820,994	0.2%
535,000	WFRBS Commercial Mortgage Trust, Series 2011- C3, Class D	6.050	3/15/2044	159,204	0.0%
1,160,619	WFRBS Commercial Mortgage Trust, Series 2012- C10, Class B	3.744	12/15/2045	1,044,557	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,615,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	4.378	5/15/2047	3,755,005	0.0%
1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	1,159,547	0.0%
4,385,000	Williams Cos., Inc.	4.650	8/15/2032	4,258,309	0.0%
47,080,000	Williams Cos., Inc.	5.150	3/15/2034	47,200,012	0.5%
3,115,898	Willis Engine Structured Trust IV, Series 2018-A, Class A	4.750	9/15/2043	2,930,583	0.0%
3,107,898	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,671,465	0.0%
2,439,786	Willis Engine Structured Trust VI, Series 2021-A, Class B	5.438	5/15/2046	1,875,563	0.0%
22,131,259	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	23,131,237	0.2%
2,515,000	WRKCo, Inc.	4.000	3/15/2028	2,426,767	0.0%
2,375,000	Yum! Brands, Inc.	4.750	1/15/2030	2,280,404	0.0%
	Total			7,906,808,524	74.5%
Collateralized Loan Obligations					
3,182,647	522 Funding CLO Ltd., Series 2018-3A, Class AR, 3 mo. USD SOFR + 1.302%	6.619	10/20/2031	3,179,764	0.0%
1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.162%	8.477	4/23/2034	1,527,834	0.0%
5,565,000	AGL CLO 5 Ltd., Series 2020-5A, Class BR, 3 mo. USD SOFR + 1.962%	7.279	7/20/2034	5,562,601	0.1%
2,505,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%	6.487	1/17/2032	2,502,802	0.0%
14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	7/20/2031	14,790,604	0.1%
4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.246	7/15/2031	4,650,000	0.1%
7,655,000	Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class AR2, 3 mo. USD SOFR + 1.402%	6.716	7/15/2032	7,655,674	0.1%
3,520,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	8.576	10/15/2034	3,466,588	0.0%
4,075,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%	7.076	10/15/2030	4,055,391	0.0%
1,651,667	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%	8.577	1/23/2031	1,645,100	0.0%
1,170,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	7.029	11/20/2030	1,166,912	0.0%
5,320,000	Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, 3 mo. USD SOFR + 1.812%	7.110	7/18/2030	5,321,862	0.1%
2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%	7.276	7/15/2031	2,518,624	0.0%
3,920,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3 mo. USD SOFR + 1.962%	7.276	10/15/2034	3,916,073	0.0%
7,170,000	Carlyle U.S. CLO Ltd., Series 2021-9A, Class B, 3 mo. USD SOFR + 1.912%	7.229	10/20/2034	7,169,978	0.1%
6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3 mo. USD SOFR + 2.062%	7.378	10/17/2031	6,502,340	0.1%
2,535,000	CIFC Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 1.962%	7.279	4/23/2029	2,535,902	0.0%
4,415,000	CIFC Funding Ltd., Series 2021-6A, Class B, 3 mo. USD SOFR + 1.912%	7.226	10/15/2034	4,415,000	0.1%
8,720,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%	6.699	4/20/2032	8,720,985	0.1%
3,620,000	Clover CLO LLC, Series 2021-2A, Class A, 3 mo. USD SOFR + 1.432%	6.749	7/20/2034	3,620,489	0.0%
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2031	3,324,265	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3 mo. USD SOFR + 1.912%	7.236	10/25/2031	1,249,979	0.0%
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.333	11/22/2031	4,464,996	0.1%
5,405,000	GoldenTree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class B1, 3 mo. USD SOFR + 1.812%	7.129	4/20/2030	5,373,592	0.1%
3,990,000	Golub Capital Partners CLO 41B-R Ltd., Series 2019-41A, Class AR, 3 mo. USD SOFR + 1.582%	6.899	1/20/2034	3,991,520	0.0%
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.059	4/20/2031	13,651,505	0.1%
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.312%	8.626	4/15/2034	3,505,165	0.0%
13,180,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3 mo. USD SOFR + 1.962%	7.279	10/22/2030	13,187,644	0.1%
8,898,552	Madison Park Funding XXV Ltd., Series 2017-25A, Class A1R, 3 mo. USD SOFR + 1.232%	6.556	4/25/2029	8,898,641	0.1%
4,410,000	Madison Park Funding XXXVII Ltd., Series 2019-37A, Class AR, 3 mo. USD SOFR + 1.332%	6.646	7/15/2033	4,410,212	0.1%
2,945,000	Magnetite XIV-R Ltd., Series 2015-14RA, Class B, 3 mo. USD SOFR + 1.862%	7.160	10/18/2031	2,945,839	0.0%
5,806,554	Magnetite XV Ltd., Series 2015-15A, Class AR, 3 mo. USD SOFR + 1.272%	6.596	7/25/2031	5,815,955	0.1%
13,895,000	Morgan Stanley Eaton Vance CLO Ltd., Series 2022-16A, Class B, 3 mo. USD SOFR + 1.950%	7.264	4/15/2035	13,893,576	0.1%
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class A2R2, 3 mo. USD SOFR + 1.962%	7.279	10/21/2030	544,516	0.0%
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3 mo. USD SOFR + 3.162%	8.476	4/15/2034	2,054,720	0.0%
4,395,000	Neuberger Berman Loan Advisers CLO 45 Ltd., Series 2021-45A, Class A, 3 mo. USD SOFR + 1.392%	6.706	10/14/2035	4,395,299	0.1%
6,205,000	OCP CLO Ltd., Series 2016-12A, Class BR2, 3 mo. USD SOFR + 1.810%	7.108	4/18/2033	6,183,275	0.1%
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.128	1/17/2032	14,749,703	0.1%
7,170,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.046	4/16/2031	7,145,264	0.1%
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.176	7/15/2030	1,990,144	0.0%
1,986,282	Octagon Investment Partners 28 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 2.062%	7.380	10/24/2030	1,986,377	0.0%
4,155,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	8.876	7/15/2036	4,039,582	0.0%
7,892,486	Octagon Investment Partners XV Ltd., Series 2013-1A, Class A1RR, 3 mo. USD SOFR + 1.232%	6.541	7/19/2030	7,888,468	0.1%
10,050,000	OHA Credit Partners XVI, Series 2021-16A, Class A, 3 mo. USD SOFR + 1.412%	6.710	10/18/2034	10,055,497	0.1%
1,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.329	5/21/2034	1,440,099	0.0%
8,844,000	Palmer Square CLO Ltd., Series 2021-2A, Class A, 3 mo. USD SOFR + 1.412%	6.726	7/15/2034	8,849,156	0.1%
2,571,763	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A1, 3 mo. USD SOFR + 1.062%	6.379	7/20/2029	2,573,460	0.0%
12,875,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%	7.218	4/20/2035	12,894,313	0.1%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
19,620,000	Post CLO Ltd., Series 2023-1A, Class A, 3 mo. USD SOFR + 1.950%	7.268	4/20/2036	19,644,878	0.2%
4,310,000	Rad CLO 15 Ltd., Series 2021-15A, Class B, 3 mo. USD SOFR + 1.912%	7.229	1/20/2034	4,284,761	0.1%
1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	6.979	4/20/2034	1,714,257	0.0%
1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3 mo. USD SOFR + 2.112%	7.436	10/25/2031	1,015,548	0.0%
6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3 mo. USD SOFR + 3.512%	8.829	4/20/2034	6,590,962	0.1%
2,415,238	Venture XXIX CLO Ltd., Series 2017-29A, Class AR, 3 mo. USD SOFR + 1.252%	6.631	9/7/2030	2,415,979	0.0%
1,830,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	9.329	10/20/2034	1,851,348	0.0%
3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.259	10/18/2031	3,328,331	0.0%
1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3 mo. USD SOFR + 2.012%	7.310	10/18/2031	1,609,939	0.0%
6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3 mo. USD SOFR + 1.912%	7.226	10/15/2031	6,224,176	0.1%
	Total			315,107,464	3.0%

Senior Loans

3,188,375	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	8.336	8/8/2027	3,185,984	0.0%
3,499,785	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	8.697	10/18/2028	3,496,495	0.0%
19,355,000	GTCR W Merger Sub LLC, USD Term Loan B		9/20/2030	19,334,871	0.2%
12,340,000	Hilton Grand Vacations Borrower LLC, 2024 Incremental Term Loan B		1/17/2031	12,309,150	0.1%
10,925,000	SBA Senior Finance II LLC, 2024 Term Loan B		1/25/2031	10,907,957	0.1%
9,785,000	Summit Materials LLC, 2023 Incremental Term Loan B, 3 mo. USD SOFR + 2.500%	7.827	1/12/2029	9,809,463	0.1%
	Total			59,043,920	0.5%

Shares

Preferred Stocks

9,627	Bank of America Corp., Series L	7.250		11,724,242	0.1%
9,453	Wells Fargo & Co., Series L, Class A	7.500		11,438,130	0.1%
	Total			23,162,372	0.2%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
480,103,504	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	480,103,504	4.5%
55,820,000	U.S. Treasury Bills	5.305(a)	3/21/2024	55,419,790	0.5%
115,365,000	U.S. Treasury Bills	5.325(a)	2/29/2024	114,893,134	1.1%
351,870,000	U.S. Treasury Bills	5.083–5.180(a)	6/13/2024	345,264,014	3.3%
579,280,000	U.S. Treasury Bills	5.042(a)	6/27/2024	567,387,984	5.4%
209,380,000	U.S. Treasury Bills	5.070–5.125(a)	6/20/2024	205,276,830	1.9%
149,000,000	U.S. Treasury Bills	5.230(a)	4/9/2024	147,532,232	1.4%
200,000,000	U.S. Treasury Bills	5.015(a)	7/11/2024	195,499,602	1.8%
80,000,000	U.S. Treasury Bills	4.856(a)	8/8/2024	77,948,090	0.7%

Loomis Sayles Investment Grade Bond Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
53,000,000	U.S. Treasury Bills	5.015(a)	7/25/2024	51,711,119	0.5%
108,000,000	U.S. Treasury Bills	4.995(a)	8/1/2024	105,274,004	1.0%
	Total			2,346,310,303	22.1%
	Total Investments			10,650,432,583	100.3%
	Other assets less liabilities			(31,525,833)	(0.3)%
	Net Assets			10,618,906,750	100.0%

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	11,506	\$ 1,261,188,365	\$ 1,292,447,406	\$31,259,041
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	9,862	2,016,119,889	2,028,181,938	12,062,049
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	5,758	620,359,930	624,113,219	3,753,289
CBOT U.S. Long Bond Futures	3/19/2024	9,432	1,119,906,440	1,153,946,250	34,039,810
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	2,852	358,267,741	368,531,875	10,264,134
Total Long Position Contracts					\$91,378,323
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(10,334)	\$(1,203,692,880)	\$(1,207,786,250)	\$ (4,093,370)
Total Futures Contracts					\$87,284,953

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

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

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

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

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

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

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

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
5,310,000	1011778 BC ULC/New Red Finance, Inc.	4.000	10/15/2030	4,762,534	0.1%
2,456,214	AASET LLC, Series 2022-1A, Class A	6.000	5/16/2047	2,409,673	0.0%
5,082,916	AASET Trust, Series 2021-1A, Class A	2.950	11/16/2041	4,579,616	0.1%
4,319,000	ACHV ABS Trust, Series 2023-1PL, Class D	8.470	3/18/2030	4,405,881	0.0%
26,609,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.000	10/29/2028	24,293,711	0.2%
25,173,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.300	1/30/2032	21,908,808	0.2%
9,102,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.400	10/29/2033	7,815,637	0.1%
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	3.650	7/21/2027	817,137	0.0%
6,084,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	5.750	6/6/2028	6,226,611	0.1%
13,515,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	6.150	9/30/2030	14,232,496	0.1%
7,435,000	AES Corp.	2.450	1/15/2031	6,245,698	0.1%
3,695,000	AES Corp.	3.950	7/15/2030	3,411,579	0.0%
4,605,000	Affirm Asset Securitization Trust, Series 2023-A, Class A	6.610	1/18/2028	4,631,479	0.1%
8,060,000	Affirm Asset Securitization Trust, Series 2023-B, Class A	6.820	9/15/2028	8,186,800	0.1%
6,005,000	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	6,024,330	0.1%
4,425,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	6.608	9/13/2029	4,661,525	0.1%
4,995,000	Air Lease Corp.	3.125	12/1/2030	4,368,894	0.0%
2,235,000	Air Lease Corp.	3.250	10/1/2029	2,018,901	0.0%
10,270,000	Air Lease Corp.	3.375	7/1/2025	9,940,340	0.1%
340,000	Air Lease Corp.	4.625	10/1/2028	332,177	0.0%
6,791,000	Air Lease Corp., MTN	3.000	2/1/2030	6,024,761	0.1%
12,430,000	Aircastle Ltd.	4.125	5/1/2024	12,331,944	0.1%
18,295,000	Aircastle Ltd.	6.500	7/18/2028	18,655,708	0.2%
6,782,000	Aker BP ASA	2.000	7/15/2026	6,250,413	0.1%
7,360,000	Aker BP ASA	3.100	7/15/2031	6,294,942	0.1%
9,925,000	Aker BP ASA	3.750	1/15/2030	9,112,715	0.1%
16,455,000	Aker BP ASA	4.000	1/15/2031	15,108,955	0.2%
3,220,000	Alcoa Nederland Holding BV	4.125	3/31/2029	2,985,950	0.0%
4,390,000	Alcoa Nederland Holding BV	6.125	5/15/2028	4,415,273	0.0%
6,325,000	Alcon Finance Corp.	5.375	12/6/2032	6,523,818	0.1%
5,125,000	Ally Financial, Inc.	2.200	11/2/2028	4,356,936	0.0%
27,951,000	Ally Financial, Inc.	4.625	3/30/2025	27,578,559	0.3%
1,468,000	Ally Financial, Inc.	8.000	11/1/2031	1,601,017	0.0%
13,410,906	Alta Wind Holdings LLC	7.000	6/30/2035	11,566,365	0.1%
4,850,558	American Airlines Pass-Through Trust, Series 2016-1, Class B	5.250	7/15/2025	4,841,488	0.1%
10,422,344	American Airlines Pass-Through Trust, Series 2016-3, Class A	3.250	4/15/2030	9,096,468	0.1%
962,883	American Airlines Pass-Through Trust, Series 2016-3, Class B	3.750	4/15/2027	898,447	0.0%
4,456,258	American Airlines Pass-Through Trust, Series 2017-2, Class A	3.600	4/15/2031	3,901,803	0.0%
1,979,421	American Airlines Pass-Through Trust, Series 2017-2, Class B	3.700	4/15/2027	1,862,117	0.0%
13,971,831	American Airlines Pass-Through Trust, Series 2019-1, Class B	3.850	8/15/2029	12,381,278	0.1%
3,200,000	American Credit Acceptance Receivables Trust, Series 2022-1, Class D	2.460	3/13/2028	3,078,234	0.0%

Loomis Sayles Investment Grade Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,785,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	7.860	2/15/2029	1,807,170	0.0%
13,370,000	American Credit Acceptance Receivables Trust, Series 2023-2, Class C	5.960	8/13/2029	13,349,715	0.1%
4,795,000	American Credit Acceptance Receivables Trust, Series 2023-3, Class D	6.820	10/12/2029	4,883,645	0.1%
11,365,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class D	7.650	9/12/2030	11,714,304	0.1%
11,790,000	American Express Co.	5.850	11/5/2027	12,293,880	0.1%
4,360,000	American Express Co., (fixed rate to 8/03/2032, variable rate thereafter)	4.420	8/3/2033	4,197,752	0.0%
2,185,000	American Homes 4 Rent LP	2.375	7/15/2031	1,802,393	0.0%
15,451,000	American Homes 4 Rent Trust, Series 2015-SFR1, Class E	5.639	4/17/2052	15,339,739	0.2%
25,580,000	American Honda Finance Corp., MTN	0.550	7/12/2024	24,932,583	0.2%
36,125,000	American Tower Corp.	5.500	3/15/2028	36,923,269	0.4%
15,805,000	American Tower Corp.	5.900	11/15/2033	16,733,141	0.2%
10,244,793	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class D	2.990	6/18/2025	10,229,496	0.1%
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	2.130	3/18/2026	1,345,895	0.0%
4,130,000	Amgen, Inc.	5.250	3/2/2033	4,234,211	0.0%
550,000	Anglo American Capital PLC	2.625	9/10/2030	467,874	0.0%
1,325,000	Anglo American Capital PLC	2.875	3/17/2031	1,126,833	0.0%
6,260,000	Anglo American Capital PLC	4.000	9/11/2027	6,012,960	0.1%
34,334,000	Anglo American Capital PLC	4.500	3/15/2028	33,408,626	0.3%
8,785,000	Anglo American Capital PLC	4.750	4/10/2027	8,668,928	0.1%
11,085,000	Anglo American Capital PLC	5.500	5/2/2033	11,198,129	0.1%
8,755,000	Antares Holdings LP	2.750	1/15/2027	7,756,138	0.1%
12,655,000	Antares Holdings LP	3.750	7/15/2027	11,402,054	0.1%
10,070,000	Antares Holdings LP	7.950	8/11/2028	10,417,455	0.1%
14,995,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	7.824	3/5/2053	15,373,624	0.2%
4,895,000	Aptiv PLC/Aptiv Corp.	3.250	3/1/2032	4,324,225	0.0%
11,405,000	ArcelorMittal SA	6.750	3/1/2041	12,058,788	0.1%
15,655,000	ArcelorMittal SA	6.800	11/29/2032	16,929,443	0.2%
10,260,000	Ares Capital Corp.	2.875	6/15/2028	9,089,672	0.1%
14,460,000	Ares Capital Corp.	3.200	11/15/2031	12,093,135	0.1%
5,095,000	Arrow Electronics, Inc.	2.950	2/15/2032	4,306,428	0.0%
2,470,000	Ashtead Capital, Inc.	5.500	8/11/2032	2,439,927	0.0%
5,305,000	Ashtead Capital, Inc.	5.550	5/30/2033	5,249,042	0.1%
5,270,000	Ashtead Capital, Inc.	5.950	10/15/2033	5,369,074	0.1%
11,800,000	Athene Global Funding	1.608	6/29/2026	10,674,143	0.1%
18,770,000	Athene Global Funding	1.716	1/7/2025	17,981,321	0.2%
21,550,000	Athene Global Funding	2.550	11/19/2030	17,751,358	0.2%
7,385,000	Athene Holding Ltd.	3.500	1/15/2031	6,502,447	0.1%
4,890,000	AutoNation, Inc.	3.850	3/1/2032	4,345,038	0.0%
1,960,000	AutoNation, Inc.	4.750	6/1/2030	1,893,049	0.0%
14,585,000	AutoZone, Inc.	4.000	4/15/2030	14,012,560	0.1%
3,730,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	3,748,378	0.0%
7,560,000	Aviation Capital Group LLC	1.950	1/30/2026	7,006,912	0.1%
7,510,000	Aviation Capital Group LLC	5.500	12/15/2024	7,468,371	0.1%
6,475,000	Aviation Capital Group LLC	6.250	4/15/2028	6,594,010	0.1%
14,460,000	Aviation Capital Group LLC	6.375	7/15/2030	14,886,960	0.2%
18,470,000	Aviation Capital Group LLC	6.750	10/25/2028	19,281,397	0.2%
5,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	3.040	3/20/2025	5,444,686	0.1%
8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	8,311,615	0.1%

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

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2021-2A, Class D	4.080	2/20/2028	6,601,125	0.1%
7,985,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-4A, Class C	7.240	6/20/2029	8,153,682	0.1%
2,810,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class C	7.340	2/20/2030	2,866,365	0.0%
19,005,000	Bacardi Ltd./Bacardi-Martini BV	5.400	6/15/2033	19,100,032	0.2%
13,620,000	BAE Systems PLC	3.400	4/15/2030	12,567,394	0.1%
10,155,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.375	4/17/2025	10,138,526	0.1%
5,800,000	Banco Santander SA	2.749	12/3/2030	4,814,560	0.1%
8,625,000	BANK, Series 2021-BN35, Class AS	2.457	6/15/2064	6,881,834	0.1%
49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	3.419	12/20/2028	46,440,862	0.5%
17,700,000	Bank of America Corp., (fixed rate to 3/08/2032, variable rate thereafter)	3.846	3/8/2037	15,540,705	0.2%
58,160,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	5.872	9/15/2034	60,880,153	0.6%
21,297,000	Bank of America Corp., (fixed rate to 9/21/2031, variable rate thereafter)	2.482	9/21/2036	16,868,685	0.2%
100,000	Bank of America Corp., MTN	4.250	10/22/2026	98,182	0.0%
4,210,000	Bank of America Corp., MTN, (fixed rate to 7/22/2032, variable rate thereafter)	5.015	7/22/2033	4,164,661	0.0%
25,627,000	Bank of America Corp., Series L	4.183	11/25/2027	24,905,313	0.2%
24,260,000	Barclays PLC, (fixed rate to 11/24/2026, variable rate thereafter)	2.279	11/24/2027	22,290,308	0.2%
13,685,000	Barclays PLC, (fixed rate to 5/09/2033, variable rate thereafter)	6.224	5/9/2034	14,193,754	0.1%
4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	5.088	6/20/2030	4,150,556	0.0%
41,135,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	35,265,707	0.3%
7,620,000	Barings BDC, Inc.	3.300	11/23/2026	6,947,941	0.1%
2,935,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,767,583	0.0%
410,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	3.275	6/5/2036	292,860	0.0%
691,459	BB-UBS Trust, Series 2012-TFT, Class A	2.892	6/5/2030	609,688	0.0%
3,335,000	BBVA Bancomer SA	1.875	9/18/2025	3,147,615	0.0%
11,270,000	BHG Securitization Trust, Series 2022-A, Class B	2.700	2/20/2035	10,419,268	0.1%
8,750,000	BHG Securitization Trust, Series 2023-B, Class B	7.450	12/17/2036	8,998,448	0.1%
5,120,000	BioMarin Pharmaceutical, Inc.	0.599	8/1/2024	5,046,272	0.1%
26,675,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	27,392,558	0.3%
27,825,000	Blackstone Secured Lending Fund	2.125	2/15/2027	24,721,753	0.2%
11,779,000	Blue Owl Capital Corp.	2.625	1/15/2027	10,613,618	0.1%
32,846,000	Blue Owl Capital Corp.	2.875	6/11/2028	28,832,052	0.3%
13,940,000	Blue Owl Technology Finance Corp.	2.500	1/15/2027	12,167,430	0.1%
14,045,000	BNP Paribas SA, (fixed rate to 1/20/2027, variable rate thereafter)	2.591	1/20/2028	12,992,289	0.1%
22,500,000	BNP Paribas SA, (fixed rate to 3/01/2028, variable rate thereafter)	4.375	3/1/2033	21,059,668	0.2%
4,400,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%	8.362	5/15/2039	4,406,817	0.0%
8,370,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.594	8/15/2024	8,333,236	0.1%
9,180,000	Braskem Netherlands Finance BV	4.500	1/31/2030	7,125,179	0.1%
6,060,000	Braskem Netherlands Finance BV	5.875	1/31/2050	4,199,118	0.0%
21,010,000	Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class D	7.840	8/15/2029	21,816,853	0.2%
4,221,018	British Airways Pass-Through Trust, Series 2019-1, Class A	3.350	12/15/2030	3,818,586	0.0%
1,600,000	Brixmor Operating Partnership LP	2.250	4/1/2028	1,420,801	0.0%

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

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,280,000	Brixmor Operating Partnership LP	4.050	7/1/2030	2,130,549	0.0%
4,625,000	Broadcom, Inc.	2.450	2/15/2031	3,954,666	0.0%
4,210,000	Broadcom, Inc.	2.600	2/15/2033	3,468,405	0.0%
11,996,000	Broadcom, Inc.	3.137	11/15/2035	9,848,522	0.1%
9,915,000	Broadcom, Inc.	3.187	11/15/2036	8,034,662	0.1%
7,555,000	Broadcom, Inc.	3.419	4/15/2033	6,635,609	0.1%
6,925,000	Broadcom, Inc.	3.469	4/15/2034	6,024,785	0.1%
8,265,000	Broadcom, Inc.	4.150	11/15/2030	7,894,566	0.1%
3,685,000	Broadcom, Inc.	4.150	4/15/2032	3,473,753	0.0%
40,885,000	Broadcom, Inc.	4.300	11/15/2032	39,223,598	0.4%
2,636,435	Business Jet Securities LLC, Series 2021-1A, Class A	2.162	4/15/2036	2,438,781	0.0%
12,845,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	6.840	9/13/2034	13,556,741	0.1%
6,332,813	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	5,702,463	0.1%
11,318,000	Calpine Corp.	3.750	3/1/2031	9,926,811	0.1%
460,000	Capital One Financial Corp.	4.200	10/29/2025	450,965	0.0%
2,550,000	CarMax Auto Owner Trust, Series 2021-3, Class D	1.500	1/18/2028	2,352,594	0.0%
1,100,000	CarMax Auto Owner Trust, Series 2022-1, Class D	2.470	7/17/2028	1,008,788	0.0%
11,965,000	CarMax Auto Owner Trust, Series 2023-1, Class D	6.270	11/15/2029	11,928,042	0.1%
1,540,000	CarMax Auto Owner Trust, Series 2023-2, Class D	6.550	10/15/2029	1,549,774	0.0%
3,035,000	CarMax Auto Owner Trust, Series 2023-4, Class D	7.160	4/15/2030	3,121,179	0.0%
2,050,000	Carnival Corp.	4.000	8/1/2028	1,905,963	0.0%
11,905,000	Carnival Corp.	5.750	3/1/2027	11,612,536	0.1%
3,075,000	Carnival Corp.	7.000	8/15/2029	3,210,669	0.0%
4,290,000	Carrier Global Corp.	5.900	3/15/2034	4,640,040	0.1%
1,595,000	Carvana Auto Receivables Trust, Series 2023-N1, Class D	6.690	7/10/2029	1,596,434	0.0%
1,860,000	Carvana Auto Receivables Trust, Series 2023-N4, Class D	7.220	2/11/2030	1,900,512	0.0%
2,356,509	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,053,252	0.0%
23,395,000	Caterpillar Financial Services Corp., MTN	0.950	1/10/2024	23,371,912	0.2%
1,110,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	902,016	0.0%
2,755,000	CDW LLC/CDW Finance Corp.	2.670	12/1/2026	2,577,909	0.0%
4,190,000	CDW LLC/CDW Finance Corp.	3.250	2/15/2029	3,831,315	0.0%
20,942,000	CDW LLC/CDW Finance Corp.	3.276	12/1/2028	19,190,621	0.2%
37,630,000	CDW LLC/CDW Finance Corp.	3.569	12/1/2031	33,352,222	0.3%
10,970,000	CDW LLC/CDW Finance Corp.	4.250	4/1/2028	10,505,741	0.1%
3,619,000	Celanese U.S. Holdings LLC	6.330	7/15/2029	3,793,697	0.0%
1,645,000	Celanese U.S. Holdings LLC	6.379	7/15/2032	1,738,906	0.0%
8,600,000	Celanese U.S. Holdings LLC	6.550	11/15/2030	9,091,291	0.1%
31,921,000	Celanese U.S. Holdings LLC	6.700	11/15/2033	34,621,457	0.3%
58,340,000	Cemex SAB de CV	3.875	7/11/2031	52,177,312	0.5%
16,180,000	Cemex SAB de CV	5.200	9/17/2030	15,590,106	0.2%
5,955,000	Cemex SAB de CV	5.450	11/19/2029	5,872,142	0.1%
1,370,000	Centene Corp.	2.450	7/15/2028	1,220,122	0.0%
26,125,000	Centene Corp.	2.500	3/1/2031	21,766,336	0.2%
4,145,000	Centene Corp.	2.625	8/1/2031	3,439,199	0.0%
7,520,000	Centene Corp.	3.000	10/15/2030	6,512,647	0.1%
11,370,000	Centene Corp.	3.375	2/15/2030	10,201,507	0.1%
26,280,000	Centene Corp.	4.625	12/15/2029	25,195,356	0.3%
27,205,000	CF Industries, Inc.	4.500	12/1/2026	26,600,373	0.3%
6,970,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.300	2/1/2032	5,546,614	0.1%
8,340,000	Charter Communications Operating LLC/Charter Communications Operating Capital	2.800	4/1/2031	7,034,476	0.1%
24,760,000	Charter Communications Operating LLC/Charter Communications Operating Capital	3.950	6/30/2062	15,576,824	0.2%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,790,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	4/1/2033	1,651,961	0.0%
12,605,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.400	12/1/2061	8,710,334	0.1%
28,090,000	Charter Communications Operating LLC/Charter Communications Operating Capital	4.800	3/1/2050	21,743,685	0.2%
8,432,000	Cheniere Energy Partners LP	3.250	1/31/2032	7,184,332	0.1%
33,645,000	Cheniere Energy Partners LP	4.000	3/1/2031	30,588,105	0.3%
3,122,000	Cheniere Energy Partners LP	4.500	10/1/2029	2,986,089	0.0%
10,500,000	Cheniere Energy Partners LP	5.950	6/30/2033	10,780,770	0.1%
880,000	Chesapeake Funding II LLC, Series 2023-1A, Class D	6.690	5/15/2035	881,908	0.0%
2,310,000	CIFI Holdings Group Co. Ltd.	6.000	7/16/2025	150,150	0.0%
720,000	CIFI Holdings Group Co. Ltd.	6.450	11/7/2024	46,800	0.0%
19,420,000	Cigna Group	4.375	10/15/2028	19,263,557	0.2%
2,671,130	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class A1	3.500	1/25/2066	2,558,091	0.0%
1,230,000	Citigroup, Inc.	4.125	7/25/2028	1,181,120	0.0%
30,355,000	Citigroup, Inc., (fixed rate to 9/29/2025, variable rate thereafter)	5.610	9/29/2026	30,576,133	0.3%
5,513,600	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	4,945,186	0.1%
3,226,529	CLI Funding VIII LLC, Series 2021-1A, Class A	1.640	2/18/2046	2,845,554	0.0%
8,255,000	CNO Financial Group, Inc.	5.250	5/30/2029	8,170,056	0.1%
488,229	College Avenue Student Loans LLC, Series 2021-A, Class C	2.920	7/25/2051	441,729	0.0%
3,510,000	College Avenue Student Loans LLC, Series 2023-B, Class C	7.580	6/25/2054	3,620,210	0.0%
20,113,986	COLT Mortgage Loan Trust, Series 2021-6, Class A1	1.907	12/25/2066	17,333,811	0.2%
44,994	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	3.416	10/15/2045	40,045	0.0%
617,778	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	537,807	0.0%
512,589	Commercial Mortgage Trust, Series 2012-LC4, Class B	4.934	12/10/2044	459,280	0.0%
2,010,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	5.294	12/10/2044	1,615,585	0.0%
2,144,970	Commonbond Student Loan Trust, Series 2020-1, Class A	1.690	10/25/2051	1,867,913	0.0%
1,325,000	CommScope Technologies LLC	5.000	3/15/2027	551,531	0.0%
3,565,000	CommScope, Inc.	4.750	9/1/2029	2,393,561	0.0%
3,900,000	CommScope, Inc.	6.000	3/1/2026	3,476,772	0.0%
5,825,000	CommScope, Inc.	7.125	7/1/2028	2,766,875	0.0%
51,043,000	Continental Resources, Inc.	2.875	4/1/2032	41,407,892	0.4%
4,049,000	Continental Resources, Inc.	4.375	1/15/2028	3,920,335	0.0%
49,120,000	Continental Resources, Inc.	5.750	1/15/2031	48,896,957	0.5%
2,434,000	CoreVest American Finance Ltd., Series 2019-1, Class D	4.818	3/15/2052	2,294,921	0.0%
2,651,040	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	2,562,856	0.0%
2,929,000	CoreVest American Finance Ltd., Series 2019-3, Class B	3.163	10/15/2052	2,584,615	0.0%
1,259,000	CoreVest American Finance Ltd., Series 2020-2, Class C	4.586	5/15/2052	1,177,009	0.0%
1,870,000	CoreVest American Finance Ltd., Series 2021-3, Class D	3.469	10/15/2054	1,548,256	0.0%
16,765,000	CoreVest American Finance Ltd., Series 2021-RTL1, Class A1	2.239	3/28/2029	15,775,845	0.2%
10,565,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	7.553	12/28/2030	10,586,077	0.1%

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2,085,000	Corporate Office Properties LP	2.750	4/15/2031	1,685,285	0.0%
6,220,000	Country Garden Holdings Co. Ltd.	3.300	1/12/2031	500,275	0.0%
275,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	2.280	2/15/2030	272,867	0.0%
2,970,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class C	7.710	7/15/2033	3,048,625	0.0%
4,835,000	Credit Acceptance Auto Loan Trust, Series 2023-2A, Class C	7.150	9/15/2033	4,881,450	0.1%
2,035,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class C	7.620	12/15/2033	2,090,291	0.0%
7,155,000	Credit Agricole SA, (fixed rate to 1/10/2028, variable rate thereafter)	4.000	1/10/2033	6,656,225	0.1%
14,970,000	Credit Suisse AG, MTN	3.700	2/21/2025	14,662,043	0.1%
370,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	299,223	0.0%
510,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	357,319	0.0%
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	4.373	9/15/2037	7,436,215	0.1%
2,727,337	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	4.046	3/25/2060	2,580,759	0.0%
4,483,751	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	4,352,466	0.0%
19,240,000	CSC Holdings LLC	3.375	2/15/2031	14,036,992	0.1%
4,204,000	CSC Holdings LLC	4.125	12/1/2030	3,198,193	0.0%
2,275,000	CSC Holdings LLC	4.500	11/15/2031	1,720,072	0.0%
38,005,000	CSC Holdings LLC	4.625	12/1/2030	22,883,586	0.2%
910,000	CSC Holdings LLC	5.000	11/15/2031	550,550	0.0%
1,035,000	CSC Holdings LLC	5.750	1/15/2030	644,287	0.0%
1,534,000	CSC Holdings LLC	6.500	2/1/2029	1,353,908	0.0%
5,274,000	Cummins, Inc.	6.750	2/15/2027	5,559,090	0.1%
5,240,000	CVS Health Corp.	1.750	8/21/2030	4,328,549	0.0%
7,210,000	CVS Health Corp.	3.250	8/15/2029	6,718,598	0.1%
3,380,000	CVS Health Corp.	5.250	1/30/2031	3,467,169	0.0%
301,207	CVS Pass-Through Trust	5.773	1/10/2033	303,029	0.0%
264,217	CVS Pass-Through Trust	6.036	12/10/2028	265,092	0.0%
9,505,668	CVS Pass-Through Trust, Series 2013	4.704	1/10/2036	8,869,833	0.1%
999,288	CVS Pass-Through Trust, Series 2014	4.163	8/11/2036	890,257	0.0%
13,060,000	Daimler Truck Finance North America LLC	5.500	9/20/2033	13,305,645	0.1%
14,200,000	Danske Bank AS	5.375	1/12/2024	14,196,763	0.1%
3,390,000	Danske Bank AS, (fixed rate to 12/20/2024, variable rate thereafter)	3.244	12/20/2025	3,301,722	0.0%
5,095,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D	3.530	10/10/2034	4,208,787	0.0%
9,295,000	DC Commercial Mortgage Trust, Series 2023-DC, Class B	6.804	9/12/2040	9,528,862	0.1%
13,555,000	DCP Midstream Operating LP	3.250	2/15/2032	11,753,714	0.1%
3,045,000	DCP Midstream Operating LP	5.125	5/15/2029	3,043,242	0.0%
650,000	DCP Midstream Operating LP	6.450	11/3/2036	691,161	0.0%
5,639,758	Deephaven Residential Mortgage Trust, Series 2021-2, Class A1	0.899	4/25/2066	4,815,458	0.1%
4,210,000	Dell International LLC/EMC Corp.	5.750	2/1/2033	4,435,233	0.0%
4,690,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	3.729	1/14/2032	3,930,973	0.0%
16,655,000	Deutsche Bank AG, (fixed rate to 11/20/2028, variable rate thereafter)	6.819	11/20/2029	17,535,124	0.2%
2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	2,461,353	0.0%
6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	3.547	9/18/2031	5,470,957	0.1%

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3,270,000	DISH DBS Corp.	5.125	6/1/2029	1,685,325	0.0%
9,616,000	DISH DBS Corp.	5.250	12/1/2026	8,238,508	0.1%
6,160,000	DISH DBS Corp.	5.750	12/1/2028	4,913,216	0.1%
9,050,000	DISH Network Corp.	2.375	3/15/2024	8,959,500	0.1%
35,520,000	DISH Network Corp.	3.375	8/15/2026	18,825,600	0.2%
4,115,000	DISH Network Corp., Zero Coupon	6.944-9.514	12/15/2025	2,551,300	0.0%
5,620,000	Dollar General Corp.	3.500	4/3/2030	5,174,395	0.1%
5,070,000	Dollar Tree, Inc.	2.650	12/1/2031	4,307,888	0.0%
2,815,248	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	4.118	7/25/2047	2,685,099	0.0%
5,045,450	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	4.328	7/25/2048	4,859,475	0.1%
10,500,000	DT Auto Owner Trust, Series 2022-1A, Class D	3.400	12/15/2027	10,002,352	0.1%
9,695,000	DT Auto Owner Trust, Series 2023-1A, Class D	6.440	11/15/2028	9,695,421	0.1%
10,700,000	DT Auto Owner Trust, Series 2023-2A, Class D	6.620	2/15/2029	10,735,041	0.1%
7,695,000	DT Auto Owner Trust, Series 2023-3A, Class D	7.120	5/15/2029	7,871,870	0.1%
1,874,343	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	1,657,901	0.0%
5,195,000	Electronic Arts, Inc.	1.850	2/15/2031	4,335,183	0.0%
4,380,000	Elevance Health, Inc.	4.100	5/15/2032	4,182,840	0.0%
2,720,328	ELFI Graduate Loan Program LLC, Series 2019-A, Class A	2.540	3/25/2044	2,457,930	0.0%
17,165,000	Embraer Netherlands Finance BV	7.000	7/28/2030	18,006,016	0.2%
25,810,000	Enbridge, Inc.	5.700	3/8/2033	26,826,838	0.3%
685,000	Encompass Health Corp.	4.750	2/1/2030	645,085	0.0%
13,025,000	Enel Finance International NV	6.000	10/7/2039	13,236,263	0.1%
9,007,000	Enel Finance International NV	6.800	9/15/2037	9,820,645	0.1%
6,910,000	Energian Israel Finance Ltd.	5.375	3/30/2028	6,065,253	0.1%
9,035,000	Energian Israel Finance Ltd.	5.875	3/30/2031	7,613,776	0.1%
7,000,000	Energy Transfer LP	4.950	6/15/2028	6,972,611	0.1%
6,405,000	Energy Transfer LP	5.250	4/15/2029	6,452,912	0.1%
40,895,000	Energy Transfer LP	5.750	2/15/2033	42,161,886	0.4%
6,225,000	EnLink Midstream LLC	6.500	9/1/2030	6,353,297	0.1%
30,015,000	Entegris Escrow Corp.	4.750	4/15/2029	28,916,865	0.3%
4,080,000	Enterprise Products Operating LLC	5.350	1/31/2033	4,269,972	0.0%
1,625,000	EQT Corp.	3.125	5/15/2026	1,541,815	0.0%
9,675,000	EQT Corp.	3.625	5/15/2031	8,640,452	0.1%
15,955,000	EQT Corp.	3.900	10/1/2027	15,263,292	0.2%
1,970,000	EQT Corp.	5.000	1/15/2029	1,951,525	0.0%
25,820,000	EQT Corp.	5.700	4/1/2028	26,202,586	0.3%
1,461,000	EQT Corp.	6.125	2/1/2025	1,467,501	0.0%
10,115,000	Equinix, Inc.	2.150	7/15/2030	8,569,738	0.1%
17,195,000	Equinix, Inc.	3.200	11/18/2029	15,792,443	0.2%
17,545,000	ERAC USA Finance LLC	4.900	5/1/2033	17,521,336	0.2%
5,080,000	Etsy, Inc.	0.125	9/1/2027	4,321,048	0.0%
15,680,000	Etsy, Inc.	0.250	6/15/2028	12,553,408	0.1%
11,987,450	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	11,367,974	0.1%
7,410,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	1.080	11/16/2026	7,168,387	0.1%
2,685,000	Exeter Automobile Receivables Trust, Series 2022-2A, Class D	4.560	7/17/2028	2,604,021	0.0%
4,130,000	Exeter Automobile Receivables Trust, Series 2022-3A, Class D	6.760	9/15/2028	4,128,077	0.0%
2,575,000	Exeter Automobile Receivables Trust, Series 2022-6A, Class C	6.320	5/15/2028	2,587,291	0.0%
2,675,000	Exeter Automobile Receivables Trust, Series 2023-1A, Class D	6.690	6/15/2029	2,694,777	0.0%
6,035,000	Exeter Automobile Receivables Trust, Series 2023-2A, Class D	6.320	8/15/2029	6,077,366	0.1%

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3,100,000	Exeter Automobile Receivables Trust, Series 2023-3A, Class D	6.680	4/16/2029	3,126,124	0.0%
14,145,000	Exeter Automobile Receivables Trust, Series 2023-5A, Class D	7.130	2/15/2030	14,542,333	0.1%
26,845,000	Expedia Group, Inc.	2.950	3/15/2031	23,626,241	0.2%
34,931,000	Expedia Group, Inc.	3.250	2/15/2030	32,021,492	0.3%
6,390,330	Extended Stay America Trust, Series 2021-ESH, Class B, 1 mo. USD SOFR + 1.494%	6.857	7/15/2038	6,289,998	0.1%
5,017,240	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.177	7/15/2038	4,935,317	0.1%
17,555,000	Extra Space Storage LP	5.900	1/15/2031	18,322,554	0.2%
5,079,385	Federal Home Loan Mortgage Corp., Series 2022-DNA3, Class M1A, REMICS, 30 day USD SOFR Average + 2.000%	7.337	4/25/2042	5,125,551	0.1%
4,970,228	Federal Home Loan Mortgage Corp. Structured Agency Credit Risk Debt Notes, Series 2023-DNA2, Class M1A, 30 day USD SOFR Average + 2.100%	7.437	4/25/2043	5,047,779	0.1%
463	Federal National Mortgage Association	6.000	7/1/2029	479	0.0%
3,400,364	Federal National Mortgage Association Connecticut Avenue Securities, Series 2022-R06, Class 1M1, 30 day USD SOFR Average + 2.750%	8.087	5/25/2042	3,495,999	0.0%
8,503,004	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R02, Class 1M1, 30 day USD SOFR Average + 2.300%	7.637	1/25/2043	8,704,861	0.1%
2,579,676	Federal National Mortgage Association Connecticut Avenue Securities, Series 2023-R08, Class 1M1, 30 day USD SOFR Average + 1.500%	6.837	10/25/2043	2,584,513	0.0%
3,285,000	Ferguson Finance PLC	3.250	6/2/2030	2,937,697	0.0%
19,600,000	Fidelity & Guaranty Life Holdings, Inc.	5.500	5/1/2025	19,357,479	0.2%
16,635,000	Fidelity National Financial, Inc.	3.400	6/15/2030	14,824,744	0.1%
2,660,000	First Investors Auto Owner Trust, Series 2022-1A, Class D	3.790	6/15/2028	2,528,092	0.0%
1,910,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	8.710	10/16/2028	2,011,437	0.0%
3,363,000	First Quantum Minerals Ltd.	6.875	3/1/2026	3,010,341	0.0%
13,145,000	First Quantum Minerals Ltd.	6.875	10/15/2027	11,171,212	0.1%
1,399,000	First Quantum Minerals Ltd.	7.500	4/1/2025	1,333,940	0.0%
3,083,000	FirstKey Homes Trust, Series 2020-SFR1, Class D	2.241	8/17/2037	2,880,632	0.0%
1,515,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	2.791	8/17/2037	1,421,764	0.0%
13,696,000	FirstKey Homes Trust, Series 2020-SFR2, Class D	1.968	10/19/2037	12,693,071	0.1%
6,000,000	FirstKey Homes Trust, Series 2021-SFR2, Class B	1.607	9/17/2038	5,367,896	0.1%
10,000,000	FirstKey Homes Trust, Series 2021-SFR3, Class B	2.435	12/17/2038	9,097,446	0.1%
9,710,000	FirstKey Homes Trust, Series 2022-SFR2, Class D	4.500	7/17/2039	8,985,980	0.1%
34,695,000	Fiserv, Inc.	5.625	8/21/2033	36,345,691	0.4%
3,126,489	Flagship Credit Auto Trust, Series 2019-3, Class D	2.860	12/15/2025	3,091,032	0.0%
2,520,000	Flagship Credit Auto Trust, Series 2023-1, Class D	6.460	5/15/2029	2,509,091	0.0%
11,331,000	Flagship Credit Auto Trust, Series 2023-2, Class D	6.620	5/15/2029	11,407,744	0.1%
1,800,000	Flagship Credit Auto Trust, Series 2023-3, Class D	6.580	8/15/2029	1,792,456	0.0%
5,730,000	Flex Ltd.	6.000	1/15/2028	5,916,456	0.1%
3,740,000	FMC Corp.	3.450	10/1/2029	3,379,898	0.0%
6,325,000	FMG Resources August 2006 Pty. Ltd.	4.375	4/1/2031	5,784,300	0.1%
9,940,000	FMG Resources August 2006 Pty. Ltd.	4.500	9/15/2027	9,550,195	0.1%
4,885,000	FOCUS Brands Funding, Series 2023-2, Class A2	8.241	10/30/2053	5,116,158	0.1%
4,225,000	Ford Credit Auto Lease Trust, Series 2023-B, Class D	6.970	6/15/2028	4,301,173	0.0%
2,552,054	Ford Credit Auto Owner Trust, Series 2020-C, Class A3	0.410	7/15/2025	2,525,876	0.0%
6,322,394	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	0.300	8/15/2025	6,233,064	0.1%

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7,137,886	Foundation Finance Trust, Series 2023-2A, Class A	6.530	6/15/2049	7,268,616	0.1%
2,375,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,460,814	0.0%
4,740,000	Freeport-McMoRan, Inc.	4.250	3/1/2030	4,451,196	0.0%
2,080,000	Freeport-McMoRan, Inc.	4.625	8/1/2030	2,032,610	0.0%
51,030,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	50,824,859	0.5%
1,680,000	Gartner, Inc.	3.625	6/15/2029	1,516,340	0.0%
20,360,000	GATX Corp.	5.450	9/15/2033	20,485,464	0.2%
1,805,000	GATX Corp.	6.050	3/15/2034	1,874,459	0.0%
10,935,000	GATX Corp.	6.900	5/1/2034	12,033,108	0.1%
3,214,463	GCAT Trust, Series 2019-RPL1, Class A1	2.650	10/25/2068	3,049,234	0.0%
4,113,000	GE Capital Funding LLC	4.550	5/15/2032	4,025,421	0.0%
9,966,000	General Motors Co.	5.200	4/1/2045	8,968,993	0.1%
16,175,000	General Motors Co.	5.400	4/1/2048	14,778,126	0.1%
4,295,000	General Motors Co.	5.600	10/15/2032	4,391,438	0.0%
135,000	General Motors Co.	5.950	4/1/2049	132,088	0.0%
4,955,000	General Motors Co.	6.250	10/2/2043	5,054,710	0.1%
2,025,000	General Motors Financial Co., Inc.	3.100	1/12/2032	1,724,018	0.0%
360,000	General Motors Financial Co., Inc.	5.850	4/6/2030	371,251	0.0%
31,570,000	General Motors Financial Co., Inc.	6.000	1/9/2028	32,640,993	0.3%
4,480,000	General Motors Financial Co., Inc.	6.400	1/9/2033	4,767,180	0.1%
14,625,000	Genm Capital Labuan Ltd.	3.882	4/19/2031	12,476,810	0.1%
5,234,799	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	8.353	5/25/2053	5,287,262	0.1%
10,045,000	Glencore Funding LLC	2.500	9/1/2030	8,600,027	0.1%
7,820,000	Glencore Funding LLC	2.625	9/23/2031	6,635,378	0.1%
6,704,000	Glencore Funding LLC	2.850	4/27/2031	5,780,863	0.1%
7,688,000	Glencore Funding LLC	3.875	10/27/2027	7,395,472	0.1%
39,092,000	Glencore Funding LLC	4.000	3/27/2027	37,961,201	0.4%
14,940,000	Glencore Funding LLC	5.700	5/8/2033	15,500,529	0.2%
31,520,000	Glencore Funding LLC	6.125	10/6/2028	33,020,686	0.3%
30,235,000	Glencore Funding LLC	6.375	10/6/2030	32,460,403	0.3%
62,855,000	Glencore Funding LLC	6.500	10/6/2033	68,525,668	0.7%
9,873,000	Global Payments, Inc.	2.900	5/15/2030	8,684,101	0.1%
10,714,000	Global Payments, Inc.	2.900	11/15/2031	9,164,638	0.1%
3,705,000	Global Payments, Inc.	5.300	8/15/2029	3,729,211	0.0%
8,125,000	Global Payments, Inc.	5.400	8/15/2032	8,204,198	0.1%
4,880,000	GLP Capital LP/GLP Financing II, Inc.	3.250	1/15/2032	4,119,951	0.0%
3,365,000	GLP Capital LP/GLP Financing II, Inc.	6.750	12/1/2033	3,630,263	0.0%
4,580,000	GLS Auto Receivables Issuer Trust, Series 2023-2A, Class D	6.310	3/15/2029	4,611,794	0.1%
3,550,000	GLS Auto Receivables Issuer Trust, Series 2023-3A, Class D	6.440	5/15/2029	3,562,298	0.0%
6,440,000	GLS Auto Receivables Issuer Trust, Series 2023-4A, Class D	7.180	8/15/2029	6,614,905	0.1%
2,083,028	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	0.350	10/16/2025	2,055,216	0.0%
8,698,155	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	0.510	4/16/2026	8,498,774	0.1%
4,980,000	Goldman Sachs Group, Inc., (fixed rate to 2/24/2032, variable rate thereafter)	3.102	2/24/2033	4,274,904	0.0%
61,445,000	Goldman Sachs Group, Inc., (fixed rate to 8/23/2027, variable rate thereafter)	4.482	8/23/2028	60,360,204	0.6%
11,115,000	Goldman Sachs Group, Inc., (fixed rate to 9/10/2026, variable rate thereafter)	1.542	9/10/2027	10,081,750	0.1%
1,435,000	Gray Oak Pipeline LLC	3.450	10/15/2027	1,334,299	0.0%
8,215,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	6,086,576	0.1%

Loomis Sayles Investment Grade Bond Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,375,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	3,359,383	0.0%
9,406,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	3.550	3/5/2033	4,973,313	0.1%
3,702,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	3,449,267	0.0%
4,977,218	Hardee's Funding LLC, Series 2018-1A, Class A2II	4.959	6/20/2048	4,766,527	0.1%
7,458,000	Hasbro, Inc.	6.600	7/15/2028	7,779,046	0.1%
5,280,000	HCA, Inc.	2.375	7/15/2031	4,350,557	0.0%
2,671,000	HCA, Inc.	3.500	9/1/2030	2,421,332	0.0%
10,120,000	HCA, Inc.	4.125	6/15/2029	9,675,925	0.1%
16,050,000	HCA, Inc.	4.500	2/15/2027	15,860,858	0.2%
28,645,000	HCA, Inc.	5.500	6/1/2033	29,094,803	0.3%
11,298,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	4.850	6/25/2026	10,705,503	0.1%
4,198,000	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	6.310	3/25/2025	4,179,705	0.0%
3,850,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class D2	9.130	6/25/2027	3,868,622	0.0%
5,080,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class D	9.430	2/25/2028	5,130,302	0.1%
12,845,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	5.160	6/26/2028	11,523,501	0.1%
6,675,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	6.560	9/25/2026	6,438,037	0.1%
14,690,000	Hess Corp.	4.300	4/1/2027	14,534,359	0.1%
429,607	Hilton Grand Vacations Trust, Series 2022-1D, Class C	4.690	6/20/2034	412,368	0.0%
873,155	Hilton Grand Vacations Trust, Series 2023-1A, Class C	6.940	1/25/2038	884,422	0.0%
2,307,820	Home Partners of America Trust, Series 2019-1, Class D	3.406	9/17/2039	2,054,330	0.0%
2,423,909	Home Partners of America Trust, Series 2019-2, Class D	3.121	10/19/2039	2,159,273	0.0%
975,045	Home Partners of America Trust, Series 2021-1, Class E	2.577	9/17/2041	787,073	0.0%
10,344,071	Home Partners of America Trust, Series 2021-2, Class E1	2.852	12/17/2026	9,153,466	0.1%
5,162,413	Home Partners of America Trust, Series 2021-2, Class E2	2.952	12/17/2026	4,563,119	0.1%
2,701,711	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	0.270	4/21/2025	2,668,907	0.0%
3,089,060	Horizon Aircraft Finance I Ltd., Series 2018-1, Class A	4.458	12/15/2038	2,633,399	0.0%
2,077,689	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	1,836,995	0.0%
2,349,290	Horizon Aircraft Finance III Ltd., Series 2019-2, Class A	3.425	11/15/2039	1,863,450	0.0%
3,135,000	HPEFS Equipment Trust, Series 2022-1A, Class D	2.400	11/20/2029	2,989,483	0.0%
2,395,000	HPEFS Equipment Trust, Series 2023-2A, Class D	6.970	7/21/2031	2,441,674	0.0%
19,485,000	HSBC Holdings PLC, (fixed rate to 3/09/2028, variable rate thereafter)	6.161	3/9/2029	20,119,971	0.2%
1,443,028	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	1,291,440	0.0%
6,885,000	Huntington Ingalls Industries, Inc.	3.844	5/1/2025	6,739,854	0.1%
4,245,000	Huntington Ingalls Industries, Inc.	4.200	5/1/2030	4,045,529	0.0%
1,110,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.375	2/1/2029	926,916	0.0%
2,610,000	iHeartCommunications, Inc.	4.750	1/15/2028	2,007,886	0.0%
8,525,000	iHeartCommunications, Inc.	5.250	8/15/2027	6,773,752	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,325,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter)	6.114	9/11/2034	6,633,449	0.1%
25,811,000	Ingersoll Rand, Inc.	5.700	8/14/2033	27,308,070	0.3%
8,460,000	Intesa Sanpaolo SpA	6.625	6/20/2033	8,669,268	0.1%
15,785,000	Intesa Sanpaolo SpA	7.200	11/28/2033	16,846,226	0.2%
2,355,000	IPALCO Enterprises, Inc.	4.250	5/1/2030	2,175,838	0.0%
5,320,000	Jabil, Inc.	1.700	4/15/2026	4,927,061	0.1%
4,610,000	Jabil, Inc.	3.000	1/15/2031	3,995,929	0.0%
5,893,350	Jack in the Box Funding LLC, Series 2019-1A, Class A2II	4.476	8/25/2049	5,598,812	0.1%
101,325	Jack in the Box Funding LLC, Series 2022-1A, Class A2I	3.445	2/26/2052	93,206	0.0%
22,510,000	Jacobs Engineering Group, Inc.	6.350	8/18/2028	23,509,365	0.2%
4,895,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	3.000	2/2/2029	4,305,614	0.0%
3,625,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	3.750	12/1/2031	3,123,474	0.0%
10,660,000	JBS USA LUX SA/JBS USA Food Co./JBS USA Finance, Inc.	5.500	1/15/2030	10,476,395	0.1%
6,810,000	Jefferies Financial Group, Inc.	5.875	7/21/2028	6,982,996	0.1%
19,498,000	Jefferies Financial Group, Inc.	6.250	1/15/2036	20,493,838	0.2%
8,760,000	Jefferies Financial Group, Inc.	6.450	6/8/2027	9,095,330	0.1%
5,730,000	John Deere Capital Corp., MTN	0.900	1/10/2024	5,724,994	0.1%
8,900,000	John Deere Capital Corp., MTN	1.250	1/10/2025	8,584,305	0.1%
5,338,435	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.784	12/15/2047	4,729,854	0.1%
340,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	3.784	12/15/2047	274,306	0.0%
3,031,000	JPMBB Commercial Mortgage Securities Trust, Series 2015-C32, Class A5	3.598	11/15/2048	2,883,731	0.0%
70,245,000	JPMorgan Chase & Co.	4.125	12/15/2026	68,853,848	0.7%
28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter)	4.493	3/24/2031	27,997,084	0.3%
12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	1.578	4/22/2027	11,096,959	0.1%
4,230,000	JPMorgan Chase & Co., (fixed rate to 7/25/2032, variable rate thereafter)	4.912	7/25/2033	4,182,328	0.0%
337,959	JPMorgan Chase Bank N.A, Series 2021-1, Class D	1.174	9/25/2028	331,976	0.0%
4,783,250	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	4,251,309	0.0%
100,000	KeyBank NA	6.950	2/1/2028	101,785	0.0%
1,430,000	KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC	4.750	6/1/2027	1,408,264	0.0%
16,735,000	KLA Corp.	5.650	11/1/2034	17,688,514	0.2%
325,000	Koninklijke Ahold Delhaize NV	5.700	10/1/2040	333,197	0.0%
5,370,000	LAD Auto Receivables Trust, Series 2023-3A, Class C	6.430	12/15/2028	5,478,200	0.1%
2,715,000	LAD Auto Receivables Trust, Series 2023-4A, Class C	6.760	3/15/2029	2,768,473	0.0%
1,460,000	LAD Auto Receivables Trust, Series 2023-4A, Class D	7.370	4/15/2031	1,491,482	0.0%
3,758,363	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX	1.400	11/25/2050	3,422,330	0.0%
7,283,922	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	7.250	11/25/2059	7,281,844	0.1%
4,919,507	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	5.882	10/25/2059	4,914,264	0.1%
1,341,743	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	6.250	6/25/2060	1,340,490	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,867,483	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	1.650	11/25/2060	1,776,087	0.0%
6,085,000	Leidos, Inc.	2.300	2/15/2031	5,093,171	0.1%
2,555,000	Leidos, Inc.	4.375	5/15/2030	2,446,117	0.0%
20,968,000	Leidos, Inc.	5.750	3/15/2033	21,864,969	0.2%
857,000	Level 3 Financing, Inc.	4.625	9/15/2027	514,200	0.0%
4,675,000	Leviathan Bond Ltd.	6.125	6/30/2025	4,524,185	0.1%
15,815,000	Lithia Motors, Inc.	3.875	6/1/2029	14,339,777	0.1%
2,935,000	Livongo Health, Inc.	0.875	6/1/2025	2,743,990	0.0%
2,050,000	Logan Group Co. Ltd.	4.250	7/12/2025	133,250	0.0%
3,445,000	Logan Group Co. Ltd.	4.850	12/14/2026	223,925	0.0%
7,721,731	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class A	2.636	10/15/2046	6,727,049	0.1%
6,309,746	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	5,782,598	0.1%
1,503,333	MAPS Ltd., Series 2019-1A, Class A	4.458	3/15/2044	1,346,121	0.0%
4,853,254	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	4,329,302	0.0%
4,030,000	Marathon Oil Corp.	6.800	3/15/2032	4,365,940	0.0%
8,064,000	Marks & Spencer PLC	7.125	12/1/2037	8,097,627	0.1%
5,024,000	Marlette Funding Trust, Series 2023-2A, Class B	6.540	6/15/2033	5,058,989	0.1%
1,795,000	Marriott International, Inc., Series FF	4.625	6/15/2030	1,762,675	0.0%
3,525,000	Marriott International, Inc., Series HH	2.850	4/15/2031	3,050,793	0.0%
10,685,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	9,415,731	0.1%
7,480,000	Marvell Technology, Inc.	2.450	4/15/2028	6,749,919	0.1%
6,390,000	Marvell Technology, Inc.	2.950	4/15/2031	5,584,003	0.1%
2,330,000	Marvell Technology, Inc.	5.950	9/15/2033	2,470,708	0.0%
5,370,000	MDC Holdings, Inc.	3.966	8/6/2061	3,497,381	0.0%
12,384,000	MDC Holdings, Inc.	6.000	1/15/2043	11,512,184	0.1%
9,434,721	Med Trust, Series 2021-MDLN, Class B, 1 mo. USD SOFR + 1.564%	6.927	11/15/2038	9,245,236	0.1%
7,957,809	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	7.277	11/15/2038	7,788,002	0.1%
5,720,546	Med Trust, Series 2021-MDLN, Class D, 1 mo. USD SOFR + 2.114%	7.477	11/15/2038	5,569,761	0.1%
19,660,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	19,895,605	0.2%
5,260,000	Merchants Fleet Funding LLC, Series 2023-1A, Class D	8.200	5/20/2036	5,309,218	0.1%
10,300,000	Meritage Homes Corp.	3.875	4/15/2029	9,465,133	0.1%
588,422	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	548,025	0.0%
27,080,000	Meta Platforms, Inc.	4.950	5/15/2033	27,949,791	0.3%
11,425,000	Microchip Technology, Inc.	0.983	9/1/2024	11,069,764	0.1%
14,735,000	Micron Technology, Inc.	2.703	4/15/2032	12,375,070	0.1%
25,479,000	Micron Technology, Inc.	4.663	2/15/2030	24,867,160	0.2%
10,622,000	Micron Technology, Inc.	5.327	2/6/2029	10,833,646	0.1%
12,445,000	Micron Technology, Inc.	5.875	2/9/2033	12,935,168	0.1%
37,860,000	Micron Technology, Inc.	5.875	9/15/2033	39,377,517	0.4%
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	1,406,725	0.0%
1,936,371	Mill City Mortgage Loan Trust, Series 2019-1, Class A1	3.250	10/25/2069	1,854,714	0.0%
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	2,511,237	0.0%
4,101,780	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1	2.750	7/25/2059	3,902,970	0.0%
4,007,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	4,010,418	0.0%
8,286,000	Mission Lane Credit Card Master Trust, Series 2023-B, Class A	7.690	11/15/2028	8,372,275	0.1%
25,937,000	Mitsubishi UFJ Financial Group, Inc.	3.850	3/1/2026	25,322,902	0.3%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
21,470,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	5.948	1/19/2038	21,712,488	0.2%
21,570,000	Morgan Stanley, (fixed rate to 10/18/2032, variable rate thereafter)	6.342	10/18/2033	23,258,918	0.2%
36,610,000	Morgan Stanley, (fixed rate to 2/01/2028, variable rate thereafter)	5.123	2/1/2029	36,776,487	0.4%
33,055,000	Morgan Stanley, (fixed rate to 4/20/2032, variable rate thereafter)	5.297	4/20/2037	32,165,727	0.3%
11,262,000	Morgan Stanley, (fixed rate to 4/28/2025, variable rate thereafter)	2.188	4/28/2026	10,818,893	0.1%
41,690,000	Morgan Stanley, (fixed rate to 9/16/2031, variable rate thereafter)	2.484	9/16/2036	33,042,973	0.3%
6,640,000	Morgan Stanley, MTN, (fixed rate to 7/21/2033, variable rate thereafter)	5.424	7/21/2034	6,738,790	0.1%
1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	7.432	10/15/2046	1,314,332	0.0%
3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	5.211	6/15/2044	2,447,995	0.0%
4,135,000	Motorola Solutions, Inc.	5.600	6/1/2032	4,265,695	0.0%
14,040,000	MPLX LP	4.250	12/1/2027	13,735,036	0.1%
4,355,000	MPLX LP	5.000	3/1/2033	4,266,132	0.0%
865,186	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	744,432	0.0%
9,063,000	Mutual of Omaha Insurance Co.	6.800	6/15/2036	9,603,364	0.1%
308,388	MVW LLC, Series 2020-1A, Class C	4.210	10/20/2037	296,127	0.0%
193,146	MVW Owner Trust, Series 2019-1A, Class C	3.330	11/20/2036	184,559	0.0%
26,914,000	National Life Insurance Co.	10.500	9/15/2039	34,963,708	0.3%
25,560,000	Nationwide Building Society	0.550	1/22/2024	25,489,454	0.3%
767,000	Natura Cosméticos SA	4.125	5/3/2028	693,606	0.0%
7,340,000	NatWest Group PLC, (fixed rate to 9/30/2027, variable rate thereafter)	5.516	9/30/2028	7,378,942	0.1%
631,770	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	1.310	1/15/2069	578,255	0.0%
2,680,106	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	2,360,942	0.0%
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	2.240	5/15/2069	425,500	0.0%
2,105,000	Navient Private Education Refi Loan Trust, Series 2021-EA, Class B	2.030	12/16/2069	1,425,270	0.0%
4,790,000	Navient Private Education Refi Loan Trust, Series 2021-FA, Class B	2.120	2/18/2070	3,127,227	0.0%
5,525,000	Navient Student Loan Trust, Series 2023-BA, Class B	7.230	3/15/2072	5,791,381	0.1%
11,693,542	Navigator Aircraft ABS Ltd., Series 2021-1, Class A	2.771	11/15/2046	10,322,685	0.1%
5,010,000	NCL Corp. Ltd.	5.875	3/15/2026	4,895,560	0.1%
12,330,000	NCL Corp. Ltd.	5.875	2/15/2027	12,182,410	0.1%
18,615,000	NCL Corp. Ltd.	8.125	1/15/2029	19,444,894	0.2%
3,105,000	Netflix, Inc.	4.875	4/15/2028	3,146,520	0.0%
27,310,000	Netflix, Inc.	4.875	6/15/2030	27,652,768	0.3%
15,315,000	Netflix, Inc.	5.375	11/15/2029	15,822,218	0.2%
11,295,000	Netflix, Inc.	5.875	11/15/2028	11,891,184	0.1%
16,970,000	Netflix, Inc.	6.375	5/15/2029	18,450,751	0.2%
4,280,000	Newmont Corp./Newcrest Finance Pty. Ltd.	3.250	5/13/2030	3,866,327	0.0%
85,000	NGPL PipeCo LLC	7.768	12/15/2037	94,533	0.0%
13,615,000	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	12,137,473	0.1%
6,440,000	NLV Financial Corp.	7.500	8/15/2033	6,735,467	0.1%
2,965,000	Nordson Corp.	5.600	9/15/2028	3,074,089	0.0%
20,385,000	Nordson Corp.	5.800	9/15/2033	21,637,836	0.2%
9,641,000	NRG Energy, Inc.	4.450	6/15/2029	9,096,710	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,085,000	Oaktree Specialty Lending Corp.	2.700	1/15/2027	2,757,627	0.0%
5,601,951	OBX Trust, Series 2021-NQM3, Class A1	1.054	7/25/2061	4,280,702	0.0%
6,090,000	Occidental Petroleum Corp.	5.550	3/15/2026	6,134,031	0.1%
11,157,000	Occidental Petroleum Corp.	6.125	1/1/2031	11,583,056	0.1%
5,933,000	Occidental Petroleum Corp.	6.625	9/1/2030	6,309,805	0.1%
5,515,000	Occidental Petroleum Corp.	7.500	5/1/2031	6,184,218	0.1%
1,555,000	OneMain Direct Auto Receivables Trust, Series 2023-1A, Class D	7.070	2/14/2033	1,585,965	0.0%
8,040,000	OneMain Financial Issuance Trust, Series 2022- S1, Class D	5.200	5/14/2035	7,610,259	0.1%
5,085,000	Open Text Corp.	6.900	12/1/2027	5,286,625	0.1%
4,780,000	Oracle Corp.	2.950	4/1/2030	4,314,170	0.0%
25,480,000	Oracle Corp.	3.600	4/1/2050	18,873,205	0.2%
6,765,000	Oracle Corp.	6.150	11/9/2029	7,277,467	0.1%
10,585,000	Oracle Corp.	6.250	11/9/2032	11,515,260	0.1%
11,260,000	Ovintiv, Inc.	6.500	8/15/2034	11,970,143	0.1%
1,110,000	Ovintiv, Inc.	7.375	11/1/2031	1,222,764	0.0%
23,975,000	Owens Corning	7.000	12/1/2036	27,499,319	0.3%
6,185,000	Pacific Gas & Electric Co.	3.250	6/1/2031	5,356,276	0.1%
7,265,000	Pacific Gas & Electric Co.	4.300	3/15/2045	5,684,771	0.1%
4,540,000	Pacific Gas & Electric Co.	4.550	7/1/2030	4,323,796	0.0%
2,050,000	Pacific Gas & Electric Co.	5.450	6/15/2027	2,066,516	0.0%
2,872,000	Penn Mutual Life Insurance Co.	6.650	6/15/2034	3,002,873	0.0%
14,489,000	Penn Mutual Life Insurance Co.	7.625	6/15/2040	16,419,436	0.2%
16,610,000	Penske Truck Leasing Co. LP/PTL Finance Corp.	6.050	8/1/2028	17,216,054	0.2%
17,300,000	Pfizer Investment Enterprises Pte. Ltd.	4.750	5/19/2033	17,338,833	0.2%
13,590,000	Pilgrim's Pride Corp.	3.500	3/1/2032	11,489,258	0.1%
2,065,000	Pilgrim's Pride Corp.	4.250	4/15/2031	1,865,154	0.0%
10,657,000	Plains All American Pipeline LP/PAA Finance Corp.	3.550	12/15/2029	9,811,579	0.1%
18,993,000	Plains All American Pipeline LP/PAA Finance Corp.	3.800	9/15/2030	17,477,230	0.2%
1,385,000	Plains All American Pipeline LP/PAA Finance Corp.	4.300	1/31/2043	1,099,448	0.0%
3,884,750	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	3,790,187	0.0%
2,451,840	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	2,168,841	0.0%
17,350,950	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	3.251	12/5/2051	16,075,291	0.2%
20,265,000	PPL Capital Funding, Inc.	2.875	3/15/2028	19,626,653	0.2%
4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	3.670	2/15/2028	4,234,316	0.0%
4,970,000	Prestige Auto Receivables Trust, Series 2023-1A, Class D	6.330	4/16/2029	4,958,400	0.1%
2,725,000	Prestige Auto Receivables Trust, Series 2023-2A, Class D	7.710	8/15/2029	2,804,653	0.0%
3,860,000	Progress Residential Trust, Series 2019-SFR4, Class D	3.136	10/17/2036	3,759,524	0.0%
155,000	Progress Residential Trust, Series 2020-SFR2, Class C	3.077	6/17/2037	148,438	0.0%
295,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	274,469	0.0%
1,770,000	Progress Residential Trust, Series 2020-SFR3, Class D	1.896	10/17/2027	1,634,021	0.0%
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E	2.296	10/17/2027	1,681,294	0.0%
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1	2.547	4/19/2038	5,207,275	0.1%
8,750,000	Progress Residential Trust, Series 2021-SFR3, Class C	2.088	5/17/2026	7,930,941	0.1%
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1	2.538	5/17/2026	2,178,179	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2	2.688	5/17/2026	1,805,992	0.0%
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1	2.425	7/17/2038	3,176,878	0.0%
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2	2.525	7/17/2038	1,593,492	0.0%
1,400,000	Progress Residential Trust, Series 2021-SFR9, Class E1	2.811	11/17/2040	1,158,337	0.0%
960,000	Progress Residential Trust, Series 2021-SFR9, Class E2	3.010	11/17/2040	793,751	0.0%
1,260,000	Progress Residential Trust, Series 2023-SFR1, Class C	4.650	3/17/2040	1,196,719	0.0%
1,935,000	Progress Residential Trust, Series 2023-SFR1, Class D	4.650	3/17/2040	1,807,347	0.0%
1,285,000	Progress Residential Trust, Series 2023-SFR2, Class B	4.500	10/17/2028	1,216,738	0.0%
14,455,000	Province of Quebec	0.600	7/23/2025	13,585,956	0.1%
3,620,442	PRPM LLC, Series 2020-4, Class A1	5.951	10/25/2025	3,608,734	0.0%
5,447,585	PRPM LLC, Series 2021-1, Class A1	2.115	1/25/2026	5,428,606	0.1%
4,870,194	PRPM LLC, Series 2021-10, Class A1	2.487	10/25/2026	4,688,171	0.1%
183,563	PRPM LLC, Series 2021-2, Class A1	2.115	3/25/2026	181,519	0.0%
5,068,411	PRPM LLC, Series 2021-8, Class A1	1.743	9/25/2026	4,881,271	0.1%
15,921,199	PRPM LLC, Series 2022-5, Class A1	6.900	9/27/2027	15,941,142	0.2%
1,202,850	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	1,123,868	0.0%
16,115,000	Quest Diagnostics, Inc.	6.400	11/30/2033	17,873,073	0.2%
7,000,390	Redwood Funding Trust, Series 2023-1, Class A	7.500	7/25/2059	6,916,336	0.1%
1,855,000	Reliance Steel & Aluminum Co.	2.150	8/15/2030	1,565,656	0.0%
29,600,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	27,306,000	0.3%
28,350,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	25,659,199	0.3%
7,445,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	6,738,368	0.1%
29,285,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	25,756,042	0.3%
25,002,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	21,239,910	0.2%
4,205,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	4,151,423	0.0%
3,335,000	RTX Corp.	2.375	3/15/2032	2,779,220	0.0%
26,330,000	RTX Corp.	5.150	2/27/2033	26,834,086	0.3%
21,030,000	RTX Corp.	6.100	3/15/2034	22,822,702	0.2%
4,402,000	S&P Global, Inc.	4.250	5/1/2029	4,384,587	0.0%
8,685,000	S&P Global, Inc.	5.250	9/15/2033	9,086,390	0.1%
12,445,000	Sabine Pass Liquefaction LLC	4.500	5/15/2030	12,162,075	0.1%
15,160,000	Santander Holdings USA, Inc.	3.244	10/5/2026	14,279,436	0.1%
530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	1.930	9/20/2030	489,606	0.0%
2,555,000	SCF Equipment Leasing LLC, Series 2022-1A, Class D	3.790	11/20/2031	2,331,230	0.0%
3,365,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	6.500	8/20/2032	3,358,738	0.0%
7,345,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/15/2040	7,378,126	0.1%
1,740,000	Seagate HDD Cayman	4.091	6/1/2029	1,612,354	0.0%
2,460,000	Sensata Technologies BV	5.875	9/1/2030	2,444,050	0.0%
7,435,000	Sensata Technologies, Inc.	3.750	2/15/2031	6,548,231	0.1%
7,248,000	Sensata Technologies, Inc.	4.375	2/15/2030	6,722,248	0.1%
350,224	Sequoia Mortgage Trust, Series 2017-CH2, Class A1	4.000	12/25/2047	320,748	0.0%
2,730,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	2,741,140	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,103,661	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	4.750	10/15/2042	1,809,682	0.0%
6,065,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	227,437	0.0%
400,000	Shimao Group Holdings Ltd.	4.600	7/13/2030	14,556	0.0%
3,495,000	Shimao Group Holdings Ltd.	4.750	7/3/2022	138,402	0.0%
4,345,000	Shimao Group Holdings Ltd.	5.200	1/16/2027	140,213	0.0%
3,780,000	Shimao Group Holdings Ltd.	5.600	7/15/2026	146,362	0.0%
1,265,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	50,600	0.0%
470,350	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	1.790	11/20/2037	442,942	0.0%
1,317,449	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class C	7.000	1/20/2040	1,334,019	0.0%
1,669,577	Sierra Timeshare Receivables Funding LLC, Series 2023-2A, Class C	7.300	4/20/2040	1,707,127	0.0%
6,068,422	Sierra Timeshare Receivables Funding LLC, Series 2023-3A, Class C	7.120	9/20/2040	6,106,010	0.1%
6,815,000	Simon Property Group LP	2.650	7/15/2030	6,030,801	0.1%
2,185,000	Sino-Ocean Land Treasure IV Ltd.	4.750	8/5/2029	168,048	0.0%
4,210,000	Sino-Ocean Land Treasure IV Ltd.	4.750	1/14/2030	341,473	0.0%
2,921,000	Sirius XM Radio, Inc.	5.000	8/1/2027	2,821,667	0.0%
2,030,000	Sirius XM Radio, Inc.	5.500	7/1/2029	1,962,665	0.0%
3,159,000	SiriusPoint Ltd.	4.600	11/1/2026	2,922,075	0.0%
3,555,000	SK Hynix, Inc.	6.375	1/17/2028	3,669,695	0.0%
1,770,000	Skyworks Solutions, Inc.	1.800	6/1/2026	1,640,072	0.0%
282,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	8.957	6/15/2032	281,973	0.0%
243,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	8.979	6/15/2032	241,650	0.0%
454,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	8.969	3/15/2033	451,997	0.0%
306,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.970	3/15/2033	304,650	0.0%
190,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.960	9/15/2032	189,924	0.0%
550,760	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.974	9/15/2032	550,540	0.0%
2,015,440	SMB Private Education Loan Trust, Series 2015-C, Class B	3.500	9/15/2043	1,948,623	0.0%
565,000	SMB Private Education Loan Trust, Series 2018-B, Class B	4.000	7/15/2042	532,290	0.0%
1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B	4.000	11/17/2042	1,431,428	0.0%
4,121,350	SMB Private Education Loan Trust, Series 2019-A, Class A2A	3.440	7/15/2036	3,966,135	0.0%
7,178,112	SMB Private Education Loan Trust, Series 2019-B, Class A2A	2.840	6/15/2037	6,851,207	0.1%
589,558	SMB Private Education Loan Trust, Series 2020-A, Class A2A	2.230	9/15/2037	547,350	0.0%
4,205,000	SMB Private Education Loan Trust, Series 2023-C, Class B	6.360	11/15/2052	4,264,043	0.0%
12,180,000	SMBC Aviation Capital Finance DAC	5.450	5/3/2028	12,247,305	0.1%
1,920,000	Smithfield Foods, Inc.	3.000	10/15/2030	1,576,171	0.0%
20,295,000	Societe Generale SA	4.250	4/14/2025	19,828,418	0.2%
11,950,000	Societe Generale SA, (fixed rate to 7/08/2030, variable rate thereafter)	3.653	7/8/2035	10,063,023	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
9,000,000	Southern California Edison Co.	5.300	3/1/2028	9,237,024	0.1%
10,600,000	Southern Co.	5.700	3/15/2034	11,146,147	0.1%
5,225,000	Southern Co. Gas Capital Corp.	5.750	9/15/2033	5,486,233	0.1%
13,780,000	Southwest Airlines Co.	1.250	5/1/2025	13,924,690	0.1%
1,750,000	Southwestern Energy Co.	4.750	2/1/2032	1,619,121	0.0%
610,000	Sprint Capital Corp.	6.875	11/15/2028	660,954	0.0%
23,985,000	Sprint Capital Corp.	8.750	3/15/2032	29,603,798	0.3%
970,000	SS&C Technologies, Inc.	5.500	9/30/2027	956,161	0.0%
46,970,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	3.265	2/18/2036	38,447,922	0.4%
4,800,000	Starbucks Corp.	3.000	2/14/2032	4,306,345	0.0%
4,710,000	Steel Dynamics, Inc.	3.250	1/15/2031	4,243,688	0.0%
14,195,000	Stewart Information Services Corp.	3.600	11/15/2031	11,056,834	0.1%
11,923,000	Sumitomo Mitsui Financial Group, Inc.	1.474	7/8/2025	11,282,513	0.1%
13,965,000	Sumitomo Mitsui Financial Group, Inc.	5.464	1/13/2026	14,101,855	0.1%
10,287,642	Sunnova Helios X Issuer LLC, Series 2022-C, Class A	5.300	11/22/2049	10,067,382	0.1%
8,616,021	Sunnova Helios XI Issuer LLC, Series 2023-A, Class B	5.600	5/20/2050	8,273,896	0.1%
3,011,583	Sunnova Helios XII Issuer LLC, Series 2023-B, Class B	5.600	8/22/2050	2,925,009	0.0%
10,460,000	Suzano Austria GmbH	3.750	1/15/2031	9,173,839	0.1%
3,270,000	Synchrony Bank	5.400	8/22/2025	3,221,081	0.0%
9,645,000	Synchrony Bank	5.625	8/23/2027	9,487,304	0.1%
3,865,000	Synchrony Financial	4.375	3/19/2024	3,851,180	0.0%
3,145,000	Tapestry, Inc.	3.050	3/15/2032	2,558,428	0.0%
810,000	Targa Resources Corp.	5.200	7/1/2027	813,888	0.0%
24,625,000	Targa Resources Corp.	6.125	3/15/2033	25,926,137	0.3%
24,520,000	Targa Resources Corp.	6.500	3/30/2034	26,463,689	0.3%
10,710,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.000	1/15/2032	9,759,380	0.1%
1,955,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	4.875	2/1/2031	1,899,106	0.0%
5,205,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	5.500	3/1/2030	5,204,063	0.1%
13,665,000	TD SYNEX Corp.	1.750	8/9/2026	12,386,773	0.1%
26,530,000	Teladoc Health, Inc.	1.250	6/1/2027	21,805,007	0.2%
2,810,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	2,689,148	0.0%
23,155,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	21,439,205	0.2%
44,490,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	30,112,972	0.3%
6,835,000	Teva Pharmaceutical Finance Netherlands III BV	4.750	5/9/2027	6,544,511	0.1%
3,140,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	2,998,846	0.0%
4,495,000	Teva Pharmaceutical Finance Netherlands III BV	6.750	3/1/2028	4,593,890	0.1%
13,080,000	Teva Pharmaceutical Finance Netherlands III BV	7.875	9/15/2029	14,097,114	0.1%
4,885,000	Teva Pharmaceutical Finance Netherlands III BV	8.125	9/15/2031	5,327,488	0.1%
5,005,000	Textron, Inc.	2.450	3/15/2031	4,264,446	0.0%
29,075,000	Textron, Inc.	3.000	6/1/2030	26,031,685	0.3%
17,891,000	Time Warner Cable LLC	4.500	9/15/2042	14,039,708	0.1%
15,815,000	Time Warner Cable LLC	5.500	9/1/2041	13,681,312	0.1%
5,120,000	Times China Holdings Ltd.	5.750	1/14/2027	102,810	0.0%
1,835,000	Times China Holdings Ltd.	6.200	3/22/2026	41,287	0.0%
1,415,000	Times China Holdings Ltd.	6.750	7/8/2025	28,654	0.0%
1,960,000	T-Mobile USA, Inc.	2.400	3/15/2029	1,758,989	0.0%
8,560,000	T-Mobile USA, Inc.	2.700	3/15/2032	7,294,843	0.1%
15,320,000	T-Mobile USA, Inc.	3.375	4/15/2029	14,233,861	0.1%
7,565,000	T-Mobile USA, Inc.	3.500	4/15/2031	6,915,845	0.1%
52,295,000	T-Mobile USA, Inc.	3.875	4/15/2030	49,591,439	0.5%
10,410,000	T-Mobile USA, Inc.	5.750	1/15/2034	11,041,283	0.1%
6,960,000	Tobacco Settlement Financing Corp., Series A-1	6.706	6/1/2046	5,979,279	0.1%

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4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	3.250	6/25/2057	4,155,486	0.0%
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,466,670	0.0%
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1	3.250	7/25/2058	1,597,721	0.0%
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1	3.750	12/25/2058	14,825,317	0.2%
4,392,320	Towd Point Mortgage Trust, Series 2019-4, Class A1	2.900	10/25/2059	4,124,883	0.0%
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	3.250	1/25/2060	2,814,862	0.0%
3,215,000	Travel & Leisure Co.	4.500	12/1/2029	2,879,306	0.0%
4,787,000	Travel & Leisure Co.	4.625	3/1/2030	4,281,014	0.0%
1,795,000	Travel & Leisure Co.	6.000	4/1/2027	1,785,003	0.0%
235,000	Travel & Leisure Co.	6.625	7/31/2026	237,058	0.0%
1,505,000	Tricon American Homes, Series 2020-SFR1, Class B	2.049	7/17/2038	1,373,174	0.0%
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D	2.548	7/17/2038	3,630,588	0.0%
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D	3.198	3/17/2038	2,443,068	0.0%
18,490,000	Trimble, Inc.	6.100	3/15/2033	19,788,018	0.2%
116,070,000	U.S. Treasury Bonds	2.000	11/15/2041	83,955,788	0.8%
170,890,000	U.S. Treasury Bonds	2.250	2/15/2052	118,461,481	1.1%
218,545,000	U.S. Treasury Bonds	3.250	5/15/2042	191,739,090	1.9%
199,245,000	U.S. Treasury Notes	4.625	6/30/2025	199,719,763	1.9%
100,115,000	U.S. Treasury Notes	4.875	11/30/2025	101,151,347	1.0%
23,530,000	Uber Technologies, Inc.	4.500	8/15/2029	22,446,832	0.2%
8,430,000	Uber Technologies, Inc.	6.250	1/15/2028	8,451,139	0.1%
5,015,000	Uber Technologies, Inc.	7.500	9/15/2027	5,193,684	0.1%
7,805,000	Uber Technologies, Inc.	8.000	11/1/2026	7,949,791	0.1%
8,630,000	Uber Technologies, Inc., Zero Coupon	0.000-4.509	12/15/2025	8,775,491	0.1%
250,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	3.869	1/12/2029	235,666	0.0%
8,810,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	9.016	11/15/2033	10,829,565	0.1%
1,675,000	UBS Group AG, (fixed rate to 6/05/2025, variable rate thereafter)	2.193	6/5/2026	1,592,897	0.0%
12,730,000	UBS Group AG, (fixed rate to 7/15/2025, variable rate thereafter)	6.373	7/15/2026	12,871,422	0.1%
11,410,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	6.442	8/11/2028	11,836,962	0.1%
24,120,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	6.537	8/12/2033	25,724,221	0.3%
5,578,000	UniCredit SpA, (fixed rate to 6/03/2026, variable rate thereafter)	1.982	6/3/2027	5,100,495	0.1%
4,125,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	3,879,471	0.0%
2,160,915	United Airlines Pass-Through Trust, Series 2018-1, Class A	3.700	9/1/2031	1,888,552	0.0%
4,283,030	United Airlines Pass-Through Trust, Series 2020-1, Class A	5.875	4/15/2029	4,328,558	0.0%
20,665,000	United Airlines Pass-Through Trust, Series 2023-1, Class A	5.800	7/15/2037	20,981,794	0.2%
5,600,000	Var Energi ASA	7.500	1/15/2028	5,934,623	0.1%
13,015,000	Var Energi ASA	8.000	11/15/2032	14,571,594	0.1%
635,229	VCAT LLC, Series 2021-NPL1, Class A1	5.289	12/26/2050	632,381	0.0%
6,240,255	VCAT LLC, Series 2021-NPL5, Class A1	1.868	8/25/2051	6,123,836	0.1%
16,648,030	VCAT LLC, Series 2021-NPL6, Class A1	1.917	9/25/2051	16,272,728	0.2%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,095,000	Venture Global Calcasieu Pass LLC	3.875	11/1/2033	6,012,645	0.1%
15,365,000	Venture Global Calcasieu Pass LLC	4.125	8/15/2031	13,536,656	0.1%
3,175,000	Venture Global Calcasieu Pass LLC	6.250	1/15/2030	3,157,821	0.0%
33,300,000	Veralto Corp.	5.450	9/18/2033	34,491,099	0.3%
9,945,000	Verisk Analytics, Inc.	5.750	4/1/2033	10,666,839	0.1%
5,200,000	Verizon Communications, Inc.	2.355	3/15/2032	4,325,211	0.0%
11,856,244	Verus Securitization Trust, Series 2021-3, Class A1	1.046	6/25/2066	9,857,861	0.1%
13,076,058	Verus Securitization Trust, Series 2021-7, Class A1	1.829	10/25/2066	11,351,772	0.1%
4,380,000	VICI Properties LP	5.125	5/15/2032	4,269,640	0.0%
5,278,000	VICI Properties LP/VICI Note Co., Inc.	3.875	2/15/2029	4,848,534	0.1%
21,330,000	VICI Properties LP/VICI Note Co., Inc.	4.250	12/1/2026	20,527,124	0.2%
7,785,000	VICI Properties LP/VICI Note Co., Inc.	4.500	9/1/2026	7,535,288	0.1%
6,760,000	VICI Properties LP/VICI Note Co., Inc.	4.625	6/15/2025	6,640,010	0.1%
5,560,000	VICI Properties LP/VICI Note Co., Inc.	5.625	5/1/2024	5,541,907	0.1%
4,575,000	Viper Energy, Inc.	7.375	11/1/2031	4,735,125	0.1%
10,835,000	Vistra Operations Co. LLC	3.700	1/30/2027	10,262,594	0.1%
2,875,000	VMware LLC	2.200	8/15/2031	2,382,261	0.0%
2,010,000	Volcan Cia Minera SAA	4.375	2/11/2026	1,248,838	0.0%
2,895,000	Volkswagen Group of America Finance LLC	3.350	5/13/2025	2,818,619	0.0%
1,696,446	VOLT XCII LLC, Series 2021-NPL1, Class A1	1.893	2/27/2051	1,641,019	0.0%
6,809,570	VOLT XCIII LLC, Series 2021-NPL2, Class A1	1.893	2/27/2051	6,584,097	0.1%
7,230,474	VOLT XCIV LLC, Series 2021-NPL3, Class A1	2.240	2/27/2051	7,046,110	0.1%
2,877,170	VOLT XCVI LLC, Series 2021-NPL5, Class A1	2.116	3/27/2051	2,797,213	0.0%
6,138,652	VOLT XCVII LLC, Series 2021-NPL6, Class A1	2.240	4/25/2051	5,920,195	0.1%
11,520,000	Warnermedia Holdings, Inc.	3.755	3/15/2027	11,038,242	0.1%
4,125,000	Warnermedia Holdings, Inc.	4.054	3/15/2029	3,913,761	0.0%
30,385,000	Warnermedia Holdings, Inc.	4.279	3/15/2032	27,808,473	0.3%
2,909,505	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,455,954	0.0%
3,618,477	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	3.954	7/15/2046	3,146,028	0.0%
2,910,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	2,851,803	0.0%
4,030,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class AS	3.419	11/15/2059	3,688,171	0.0%
5,972,000	Welltower OP LLC	6.500	3/15/2041	6,574,878	0.1%
1,217,260	Wendy's Funding LLC, Series 2018-1A, Class A2II	3.884	3/15/2048	1,148,314	0.0%
5,450,000	Western Digital Corp.	2.850	2/1/2029	4,691,774	0.1%
8,330,000	Western Digital Corp.	4.750	2/15/2026	8,171,882	0.1%
2,170,000	Western Midstream Operating LP	4.050	2/1/2030	2,029,254	0.0%
2,870,000	Western Midstream Operating LP	5.250	2/1/2050	2,573,129	0.0%
5,070,000	Western Midstream Operating LP	5.300	3/1/2048	4,412,046	0.0%
5,140,000	Western Midstream Operating LP	5.450	4/1/2044	4,653,263	0.1%
710,000	Western Midstream Operating LP	5.500	8/15/2048	633,182	0.0%
15,915,000	Western Midstream Operating LP	6.150	4/1/2033	16,533,584	0.2%
11,620,000	Western Midstream Operating LP	6.350	1/15/2029	12,136,044	0.1%
3,055,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D	6.790	11/15/2028	3,090,529	0.0%
7,350,000	Westlake Automobile Receivables Trust, Series 2023-2A, Class D	7.010	11/15/2028	7,458,395	0.1%
8,400,000	Westlake Automobile Receivables Trust, Series 2023-3A, Class D	6.470	3/15/2029	8,476,952	0.1%
13,315,000	Westlake Automobile Receivables Trust, Series 2023-4A, Class D	7.190	7/16/2029	13,574,384	0.1%
16,595,000	Weyerhaeuser Co.	4.000	4/15/2030	15,802,605	0.2%
535,000	WFRBS Commercial Mortgage Trust, Series 2011- C3, Class D	5.855	3/15/2044	155,045	0.0%
1,165,789	WFRBS Commercial Mortgage Trust, Series 2012- C10, Class B	3.744	12/15/2045	1,005,915	0.0%
4,615,000	WFRBS Commercial Mortgage Trust, Series 2014- C20, Class B	4.378	5/15/2047	3,575,702	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	1,121,632	0.0%
4,385,000	Williams Cos., Inc.	4.650	8/15/2032	4,274,514	0.0%
3,131,039	Willis Engine Structured Trust IV, Series 2018-A, Class A	4.750	9/15/2043	2,750,944	0.0%
3,117,381	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,616,814	0.0%
2,447,230	Willis Engine Structured Trust VI, Series 2021-A, Class B	5.438	5/15/2046	1,878,386	0.0%
22,453,599	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	23,085,691	0.2%
2,515,000	WRKCo, Inc.	4.000	3/15/2028	2,425,208	0.0%
2,375,000	Yum! Brands, Inc.	4.750	1/15/2030	2,302,135	0.0%
	Total			7,768,772,611	74.9%
Collateralized Loan Obligations					
3,285,000	522 Funding CLO Ltd., Series 2018-3A, Class AR, 3 mo. USD SOFR + 1.302%	6.717	10/20/2031	3,282,359	0.0%
1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3 mo. USD SOFR + 3.162%	8.574	4/23/2034	1,513,461	0.0%
5,565,000	AGL CLO 5 Ltd., Series 2020-5A, Class BR, 3 mo. USD SOFR + 1.962%	7.377	7/20/2034	5,551,355	0.1%
2,505,000	AIMCO CLO 12 Ltd., Series 2020-12A, Class AR, 3 mo. USD SOFR + 1.170%	6.573	1/17/2032	2,502,357	0.0%
14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.327	7/20/2031	14,783,995	0.2%
4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.326	7/15/2031	4,642,314	0.1%
7,655,000	Anchorage Capital CLO 9 Ltd., Series 2016-9A, Class AR2, 3 mo. USD SOFR + 1.402%	6.796	7/15/2032	7,647,368	0.1%
3,520,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	8.656	10/15/2034	3,471,596	0.0%
4,075,000	ARES XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3 mo. USD SOFR + 1.762%	7.156	10/15/2030	4,025,656	0.0%
1,651,667	Atrium XV, Series 15A, Class D, 3 mo. USD SOFR + 3.262%	8.674	1/23/2031	1,623,369	0.0%
1,170,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	7.029	11/20/2030	1,164,597	0.0%
5,320,000	Battalion CLO VIII Ltd., Series 2015-8A, Class A2R2, 3 mo. USD SOFR + 1.812%	7.207	7/18/2030	5,310,706	0.1%
2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.962%	7.356	7/15/2031	2,518,496	0.0%
3,920,000	Canyon CLO Ltd., Series 2021-4A, Class B, 3 mo. USD SOFR + 1.962%	7.356	10/15/2034	3,890,710	0.0%
7,170,000	Carlyle U.S. CLO Ltd., Series 2021-9A, Class B, 3 mo. USD SOFR + 1.912%	7.327	10/20/2034	7,125,252	0.1%
6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3 mo. USD SOFR + 2.062%	7.464	10/17/2031	6,497,757	0.1%
2,535,000	CIFC Funding Ltd., Series 2017-1A, Class B, 3 mo. USD SOFR + 1.962%	7.374	4/23/2029	2,534,970	0.0%
4,415,000	CIFC Funding Ltd., Series 2021-6A, Class B, 3 mo. USD SOFR + 1.912%	7.306	10/15/2034	4,392,369	0.1%
8,720,000	Clover CLO LLC, Series 2018-1A, Class A1R, 3 mo. USD SOFR + 1.382%	6.797	4/20/2032	8,703,519	0.1%
3,620,000	Clover CLO LLC, Series 2021-2A, Class A, 3 mo. USD SOFR + 1.432%	6.847	7/20/2034	3,619,957	0.0%
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	7.056	1/15/2031	3,315,517	0.0%
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3 mo. USD SOFR + 1.912%	7.290	10/25/2031	1,247,451	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.333	11/22/2031	4,464,705	0.1%
5,405,000	GoldenTree Loan Management U.S. CLO 3 Ltd., Series 2018-3A, Class B1, 3 mo. USD SOFR + 1.812%	7.227	4/20/2030	5,360,538	0.1%
3,990,000	Golub Capital Partners CLO 41B-R Ltd., Series 2019-41A, Class AR, 3 mo. USD SOFR + 1.582%	6.997	1/20/2034	3,989,940	0.0%
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.157	4/20/2031	13,592,911	0.1%
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D, 3 mo. USD SOFR + 3.312%	8.706	4/15/2034	3,514,226	0.0%
13,180,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3 mo. USD SOFR + 1.962%	7.374	10/22/2030	13,161,535	0.1%
9,268,397	Madison Park Funding XXV Ltd., Series 2017-25A, Class A1R, 3 mo. USD SOFR + 1.232%	6.610	4/25/2029	9,266,831	0.1%
4,410,000	Madison Park Funding XXXVII Ltd., Series 2019-37A, Class AR, 3 mo. USD SOFR + 1.332%	6.726	7/15/2033	4,407,808	0.1%
2,945,000	Magnetite XIV-R Ltd., Series 2015-14RA, Class B, 3 mo. USD SOFR + 1.862%	7.257	10/18/2031	2,944,847	0.0%
6,025,940	Magnetite XV Ltd., Series 2015-15A, Class AR, 3 mo. USD SOFR + 1.272%	6.650	7/25/2031	6,007,911	0.1%
13,895,000	Morgan Stanley Eaton Vance CLO Ltd., Series 2022-16A, Class B, 3 mo. USD SOFR + 1.950%	7.344	4/15/2035	13,878,562	0.1%
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class A2R2, 3 mo. USD SOFR + 1.962%	7.374	10/21/2030	543,511	0.0%
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3 mo. USD SOFR + 3.162%	8.556	4/15/2034	2,083,948	0.0%
4,395,000	Neuberger Berman Loan Advisers CLO 45 Ltd., Series 2021-45A, Class A, 3 mo. USD SOFR + 1.392%	6.786	10/14/2035	4,394,798	0.1%
6,205,000	OCP CLO Ltd., Series 2016-12A, Class BR2, 3 mo. USD SOFR + 1.810%	7.205	4/18/2033	6,177,233	0.1%
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.214	1/17/2032	14,693,575	0.1%
7,170,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.126	4/16/2031	7,126,729	0.1%
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.256	7/15/2030	1,987,960	0.0%
1,986,282	Octagon Investment Partners 28 Ltd., Series 2016-1A, Class BR, 3 mo. USD SOFR + 2.062%	7.460	10/24/2030	1,986,210	0.0%
4,155,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	8.956	7/15/2036	3,938,005	0.0%
8,322,603	Octagon Investment Partners XV Ltd., Series 2013-1A, Class A1RR, 3 mo. USD SOFR + 1.232%	6.628	7/19/2030	8,312,258	0.1%
10,050,000	OHA Credit Partners XVI, Series 2021-16A, Class A, 3 mo. USD SOFR + 1.412%	6.807	10/18/2034	10,054,553	0.1%
1,440,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.329	5/21/2034	1,439,291	0.0%
8,844,000	Palmer Square CLO Ltd., Series 2021-2A, Class A, 3 mo. USD SOFR + 1.412%	6.806	7/15/2034	8,842,320	0.1%
2,917,439	Palmer Square Loan Funding Ltd., Series 2021-3A, Class A1, 3 mo. USD SOFR + 1.062%	6.477	7/20/2029	2,911,966	0.0%
12,875,000	Post CLO Ltd., Series 2022-1A, Class B, 3 mo. USD SOFR + 1.900%	7.316	4/20/2035	12,772,541	0.1%
19,620,000	Post CLO Ltd., Series 2023-1A, Class A, 3 mo. USD SOFR + 1.950%	7.366	4/20/2036	19,623,590	0.2%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
4,310,000	Rad CLO 15 Ltd., Series 2021-15A, Class B, 3 mo. USD SOFR + 1.912%	7.327	1/20/2034	4,285,778	0.0%
1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	7.077	4/20/2034	1,707,750	0.0%
1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3 mo. USD SOFR + 2.112%	7.490	10/25/2031	1,015,055	0.0%
6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3 mo. USD SOFR + 3.512%	8.927	4/20/2034	6,680,000	0.1%
2,415,238	Venture XXIX CLO Ltd., Series 2017-29A, Class AR, 3 mo. USD SOFR + 1.252%	6.631	9/7/2030	2,416,296	0.0%
1,830,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	9.427	10/20/2034	1,806,763	0.0%
3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.356	10/18/2031	3,325,742	0.0%
1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3 mo. USD SOFR + 2.012%	7.407	10/18/2031	1,603,128	0.0%
6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3 mo. USD SOFR + 1.912%	7.306	10/15/2031	6,206,581	0.1%
	Total			315,890,526	3.0%
Senior Loans					
3,188,376	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	8.357	8/8/2027	3,191,022	0.0%
3,499,785	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	8.720	10/18/2028	3,501,255	0.1%
19,355,000	GTCR W Merger Sub LLC, USD Term Loan B		9/20/2030	19,427,581	0.2%
9,785,000	Summit Materials LLC, 2023 Incremental Term Loan B		11/30/2028	9,815,627	0.1%
	Total			35,935,485	0.4%
Shares					
Preferred Stocks					
9,627	Bank of America Corp., Series L	7.250		11,603,230	0.1%
9,453	Wells Fargo & Co., Series L, Class A	7.500		11,302,196	0.1%
	Total			22,905,426	0.2%
<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
226,539,591	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	226,539,591	2.2%
55,820,000	U.S. Treasury Bills	5.305(a)	3/21/2024	55,184,042	0.5%
87,385,000	U.S. Treasury Bills	5.246(a)	1/4/2024	87,359,606	0.8%
287,635,000	U.S. Treasury Bills	5.225(a)	1/11/2024	287,259,145	2.8%
135,110,000	U.S. Treasury Bills	5.252(a)	1/18/2024	134,792,859	1.3%
115,365,000	U.S. Treasury Bills	5.325(a)	2/29/2024	114,386,556	1.1%
351,870,000	U.S. Treasury Bills	5.083–5.180(a)	6/13/2024	343,822,603	3.3%
579,280,000	U.S. Treasury Bills	5.043(a)	6/27/2024	564,915,947	5.5%
209,380,000	U.S. Treasury Bills	5.071–5.125(a)	6/20/2024	204,387,857	2.0%
149,000,000	U.S. Treasury Bills	5.230(a)	4/9/2024	146,892,444	1.4%
	Total			2,165,540,650	20.9%
	Total Investments			10,309,044,698	99.4%
	Other assets less liabilities			59,834,228	0.6%
	Net Assets			10,368,878,926	100.0%

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

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	11,506	\$ 1,261,188,366	\$ 1,298,919,531	\$ 37,731,165
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	6,969	1,422,425,167	1,435,015,098	12,589,931
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	19,623	2,104,857,648	2,134,461,174	29,603,526
CBOT U.S. Long Bond Futures	3/19/2024	12,891	1,522,466,821	1,610,569,312	88,102,491
Total Long Position Contracts					\$168,027,113
Short Position Contracts:					
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	(1,191)	\$ (152,461,376)	\$ (159,110,156)	\$ (6,648,780)
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(18,338)	(2,115,330,398)	(2,164,170,531)	(48,840,133)
Total Short Position Contracts					\$ (55,488,913)
Total Futures Contracts					\$112,538,200

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

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

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

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

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

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

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