Loomis Sayles Strategic Income Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
5,060,946	510 Asset-Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	4,820,369	0.2%
2,655,100	AASET Trust, Series 2021-2A, Class B	USD	3.538	1/15/2047	2,189,735	0.1%
4,030,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	3,454,196	0.1%
2,395,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.400	10/29/2033	2,023,078	0.1%
3,555,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.150	9/30/2030	3,708,528	0.1%
1,650,000	Agile Group Holdings Ltd.	USD	5.500	4/21/2025	280,318	0.0%
1,120,000	Agile Group Holdings Ltd.	USD	5.500	5/17/2026	146,507	0.0%
1,225,000	Agile Group Holdings Ltd.	USD	5.750	1/2/2025	222,264	0.0%
6,150,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	901,405	0.0%
10,600,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650	6/15/2026	9,799,548	0.3%
2,570,000	Aircastle Ltd.	USD	5.950	2/15/2029	2,570,049	0.1%
3,585,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250	6/15/2026	3,141,375	0.1%
12,155,000	Aker BP ASA	USD	4.000	1/15/2031	11,128,860	0.4%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	6,638,781	0.2%
8,200,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700	5/15/2026	6,645,790	0.2%
7,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700	5/15/2028	5,700,000	0.2%
18,352,767	Alta Wind Holdings LLC	USD	7.000	6/30/2035	15,774,923	0.6%
962,883	American Airlines Pass-Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	907,999	0.0%
518,494	American Airlines Pass-Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	489,789	0.0%
635,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	USD	7.860	2/15/2029	643,141	0.0%
10,460,000	American Tower Corp.	USD	5.900	11/15/2033	11,036,438	0.4%
1,410,000	Anglo American Capital PLC	USD	5.500	5/2/2033	1,410,118	0.1%
495,000	Antares Holdings LP	USD	2.750	1/15/2027	443,218	0.0%
585,000	Antares Holdings LP	USD	3.750	7/15/2027	531,664	0.0%
5,925,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	USD	7.824	3/5/2053	6,146,678	0.2%
14,335,000	ArcelorMittal SA	USD	6.750	3/1/2041	15,031,679	0.5%
11,555,000	Ares Capital Corp.	USD	3.200	11/15/2031	9,634,693	0.3%
10,887,000	Ashland, Inc.	USD	3.375	9/1/2031	9,187,499	0.3%
1,530,000	Ashtead Capital, Inc.	USD	5.500	8/11/2032	1,521,861	0.1%
2,140,000	Ashtead Capital, Inc.	USD	5.550	5/30/2033	2,122,281	0.1%
2,870,000	Ashtead Capital, Inc.	USD	5.800	4/15/2034	2,886,131	0.1%
7,845,000	Australia Government Bonds, Series 152	AUD	2.750	11/21/2028	4,952,381	0.2%
2,145,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	2,002,244	0.1%
4,150,000	Aviation Capital Group LLC	USD	6.250	4/15/2028	4,254,871	0.2%
8,650,000	Aviation Capital Group LLC	USD	6.750	10/25/2028	9,082,212	0.3%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,340,914	0.3%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	4,692,412	0.2%
715,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class C	USD	6.480	6/20/2030	723,203	0.0%
10,205,000	Avnet, Inc.	USD	5.500	6/1/2032	10,059,644	0.4%
15,755,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	USD	5.872	9/15/2034	16,497,806	0.6%
11,885,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375	3/15/2028	9,274,677	0.3%

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9,000,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	7,714,662	0.3%
5,505,000	Barings BDC, Inc.	USD	3.300	11/23/2026	5,098,090	0.2%
2,800,000	Bausch & Lomb Escrow Corp.	USD	8.375	10/1/2028	2,905,196	0.1%
24,015,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	13,578,691	0.5%
335,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	234,956	0.0%
4,890,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,798,557	0.2%
20,960,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	20,867,776	0.7%
3,850,000	Block, Inc.	USD	3.500	6/1/2031	3,316,673	0.1%
7,175,000	Blue Owl Capital Corp.	USD	2.875	6/11/2028	6,364,836	0.2%
14,750,000	Blue Owl Capital Corp.	USD	4.250	1/15/2026	14,258,326	0.5%
7,375,000	BPR Trust, Series 2021-NRD, Class F, 1 mo. USD SOFR + 6.870%	USD	12.204	12/15/2038	6,181,599	0.2%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,044,422	0.0%
5,795,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	4,084,195	0.1%
100,917(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2029	20,201,941	0.7%
2,820,000	Broadcom, Inc.	USD	2.450	2/15/2031	2,401,491	0.1%
2,565,000	Broadcom, Inc.	USD	2.600	2/15/2033	2,107,005	0.1%
6,895,000	Broadcom, Inc.	USD	3.137	11/15/2035	5,667,818	0.2%
4,600,000	Broadcom, Inc.	USD	3.419	4/15/2033	4,039,609	0.1%
6,790,000	Broadcom, Inc.	USD	3.469	4/15/2034	5,897,767	0.2%
8,435,000	Broadcom, Inc.	USD	4.150	11/15/2030	8,045,455	0.3%
2,245,000	Broadcom, Inc.	USD	4.150	4/15/2032	2,117,349	0.1%
3,970,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	USD	6.840	9/13/2034	4,219,316	0.2%
8,710,000	Carnival Corp.	USD	5.750	3/1/2027	8,581,111	0.3%
6,065,000	Carnival Corp.	USD	6.000	5/1/2029	5,874,420	0.2%
1,050,000	Carnival Corp.	USD	7.000	8/15/2029	1,091,919	0.0%
1,640,065	Castlelake Aircraft Securitization Trust, Series 2018-1, Class B	USD	5.300	6/15/2043	1,275,218	0.0%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	27,252,138	1.0%
6,555,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.750	2/1/2032	5,622,617	0.2%
5,575,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	5,040,150	0.2%
12,185,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	10,689,657	0.4%
450,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	468,948	0.0%
2,810,000	Celanese U.S. Holdings LLC	USD	6.550	11/15/2030	2,972,446	0.1%
11,235,000	Celanese U.S. Holdings LLC	USD	6.700	11/15/2033	12,077,069	0.4%
29,325,000	Cemex SAB de CV	USD	3.875	7/11/2031	26,131,904	0.9%
225,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	USD	9.125	3/14/2028	239,562	0.0%
10,470,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125	6/8/2026	9,972,505	0.4%
825,000	Centene Corp.	USD	2.500	3/1/2031	685,781	0.0%
2,645,000	Centene Corp.	USD	3.000	10/15/2030	2,288,084	0.1%
6,685,000	Centene Corp.	USD	3.375	2/15/2030	5,986,883	0.2%
17,120,000	Centene Corp.	USD	4.625	12/15/2029	16,386,544	0.6%
4,720,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	229,109	0.0%
1,260,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	60,115	0.0%
1,957,000	Central China Real Estate Ltd.	USD	7.250	4/28/2025	90,668	0.0%
3,260,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	134,508	0.0%
4,415,000	Central China Real Estate Ltd.	USD	7.650	8/27/2025	213,465	0.0%
1,305,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	65,876	0.0%
6,815,475	CFLD Cayman Investment Ltd.	USD	2.500	1/31/2031	273,846	0.0%
8,274,825	CFLD Cayman Investment Ltd.	USD	2.500	1/31/2031	243,114	0.0%
833,252	CFLD Cayman Investment Ltd., Zero Coupon	USD	0.000-28.181	1/31/2031	9,999	0.0%

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7,180,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	5,616,517	0.2%
17,890,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	14,782,194	0.5%
16,530,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.700	4/1/2051	10,547,193	0.4%
920,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.850	4/1/2061	557,510	0.0%
31,240,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.950	6/30/2062	19,138,943	0.7%
4,025,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	3,638,744	0.1%
2,300,000	Cheniere Energy Partners LP	USD	3.250	1/31/2032	1,952,470	0.1%
1,530,000	Cheniere Energy Partners LP	USD	4.000	3/1/2031	1,388,086	0.1%
5,150,000	Chile Government International Bonds	USD	3.500	1/31/2034	4,544,292	0.2%
1,035,000	China Aoyuan Group Ltd.	USD	6.200	3/24/2026	15,525	0.0%
2,400,000	China Aoyuan Group Ltd.	USD	6.350	2/8/2024	38,400	0.0%
1,240,000	China Aoyuan Group Ltd.	USD	7.950	2/19/2023	18,600	0.0%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	15,300	0.0%
4,045,000	China Evergrande Group	USD	8.750	6/28/2025	35,394	0.0%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	12,294	0.0%
335,000	China Evergrande Group	USD	9.500	3/29/2024	2,760	0.0%
4,060,000	CIFI Holdings Group Co. Ltd.	USD	4.450	8/17/2026	370,475	0.0%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	303,328	0.0%
8,597,541	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	4.944	9/10/2045	7,763,494	0.3%
1,835,000	Civitas Resources, Inc.	USD	8.625	11/1/2030	1,957,137	0.1%
97,798	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	88,928	0.0%
24,565,000	CommScope, Inc.	USD	4.750	9/1/2029	16,240,413	0.6%
11,400,000	Continental Resources, Inc.	USD	2.875	4/1/2032	9,302,313	0.3%
28,631,000	Continental Resources, Inc.	USD	5.750	1/15/2031	28,496,476	1.0%
5,350,000	CoreVest American Finance Ltd., Series 2021-1, Class D	USD	3.247	4/15/2053	4,390,157	0.2%
1,510,000	CoreVest American Finance Ltd., Series 2021-3, Class D	USD	3.469	10/15/2054	1,266,386	0.0%
3,245,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	USD	7.553	12/28/2030	3,249,777	0.1%
14,295,000	Credit Agricole SA, (fixed rate to 1/10/2034, variable rate thereafter)	USD	6.251	1/10/2035	14,573,832	0.5%
2,925,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	2,503,017	0.1%
1,690,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	1,059,959	0.0%
2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	1,900,018	0.1%
6,425,000	CSC Holdings LLC	USD	3.375	2/15/2031	4,399,704	0.2%
1,075,000	CSC Holdings LLC	USD	4.125	12/1/2030	776,687	0.0%
415,000	CSC Holdings LLC	USD	4.500	11/15/2031	297,784	0.0%
48,110,000	CSC Holdings LLC	USD	4.625	12/1/2030	24,590,498	0.9%
5,540,000	CSC Holdings LLC	USD	5.000	11/15/2031	2,788,572	0.1%
14,005,000	CSC Holdings LLC	USD	5.375	2/1/2028	12,031,485	0.4%
1,360,000	CSC Holdings LLC	USD	5.750	1/15/2030	719,834	0.0%
10,875,000	CT Trust	USD	5.125	2/3/2032	9,565,541	0.3%

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3,755,000	DC Commercial Mortgage Trust, Series 2023-DC, Class C	USD	7.379	9/12/2040	3,864,334	0.1%
8,240,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	6,745,075	0.2%
16,322,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	13,702,992	0.5%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,612,113	0.1%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,472,397	0.1%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,553,070	0.1%
3,705,000	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	USD	5.875	8/15/2027	3,522,309	0.1%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	2,478,326	0.1%
22,190,000	DISH DBS Corp.	USD	5.250	12/1/2026	17,474,736	0.6%
6,575,000	DISH DBS Corp.	USD	5.750	12/1/2028	4,423,167	0.2%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	9,348,055	0.3%
125,670,000	DISH Network Corp.	USD	3.375	8/15/2026	72,888,600	2.6%
3,530,000	Ecopetrol SA	USD	8.375	1/19/2036	3,574,831	0.1%
333,043	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	305,112	0.0%
5,945,000	Embraer Netherlands Finance BV	USD	7.000	7/28/2030	6,250,769	0.2%
1,780,000	Enel Generacion Chile SA	USD	7.875	2/1/2027	1,869,000	0.1%
6,210,000	Energian Israel Finance Ltd.	USD	5.375	3/30/2028	5,410,773	0.2%
8,120,000	Energian Israel Finance Ltd.	USD	5.875	3/30/2031	6,747,005	0.2%
13,035,000	Entegris, Inc.	USD	4.750	4/15/2029	12,460,341	0.4%
7,795,000	Envista Holdings Corp.	USD	1.750	8/15/2028	7,062,270	0.3%
2,735,000	EPR Properties	USD	3.600	11/15/2031	2,287,461	0.1%
7,740,000	EQT Corp.	USD	3.625	5/15/2031	6,896,174	0.2%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,515,539	0.1%
2,360,000	EQT Corp.	USD	7.000	2/1/2030	2,530,470	0.1%
2,050,000	Etsy, Inc.	USD	0.125	9/1/2027	1,693,915	0.1%
5,145,000	Etsy, Inc.	USD	0.250	6/15/2028	4,045,514	0.1%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,116,597	0.0%
940,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	USD	8.710	10/16/2028	992,427	0.0%
1,050,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	1,000,171	0.0%
30,660,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	27,762,323	1.0%
7,660,000	FirstKey Homes Trust, Series 2020-SFR1, Class F2	USD	4.284	8/17/2037	7,307,661	0.3%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2038	1,767,045	0.1%
1,496,250	FOCUS Brands Funding, Series 2023-2, Class A2	USD	8.241	10/30/2053	1,593,385	0.1%
550,000	Foundation Finance Trust, Series 2023-2A, Class D	USD	9.100	6/15/2049	569,021	0.0%
10,435,000	Frontier Issuer LLC, Series 2023-1, Class A2	USD	6.600	8/20/2053	10,478,775	0.4%
2,715,000	Gartner, Inc.	USD	3.625	6/15/2029	2,467,853	0.1%
585,000	Gartner, Inc.	USD	3.750	10/1/2030	523,362	0.0%
7,875,000	GATX Corp.	USD	5.450	9/15/2033	7,924,741	0.3%
380,000	GATX Corp.	USD	6.050	3/15/2034	395,536	0.0%
2,765,000	General Motors Financial Co., Inc.	USD	3.100	1/12/2032	2,349,613	0.1%
6,445,000	General Motors Financial Co., Inc.	USD	6.400	1/9/2033	6,825,193	0.2%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750	9/30/2027	486,800	0.0%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700	9/30/2030	795,692	0.0%
9,955,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	8,594,987	0.3%

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1,853,364	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	USD	8.353	5/25/2053	1,870,681	0.1%
5,005,000	Glencore Funding LLC	USD	2.500	9/1/2030	4,326,272	0.2%
17,230,000	Glencore Funding LLC	USD	5.700	5/8/2033	17,800,671	0.6%
9,995,000	Glencore Funding LLC	USD	6.125	10/6/2028	10,506,497	0.4%
9,590,000	Glencore Funding LLC	USD	6.375	10/6/2030	10,274,950	0.4%
23,925,000	Glencore Funding LLC	USD	6.500	10/6/2033	26,087,227	0.9%
1,475,000	Global Payments, Inc.	USD	2.900	11/15/2031	1,257,168	0.0%
4,965,000	Global Payments, Inc.	USD	5.400	8/15/2032	5,011,443	0.2%
3,845,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	3,233,685	0.1%
1,324,544	GS Mortgage Securities Corp. Trust, Series 2013-G1, Class B	USD	3.845	4/10/2031	1,227,376	0.0%
7,680,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class C	USD	3.668	3/5/2033	4,149,817	0.1%
5,785,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	USD	4.839	6/10/2047	3,807,542	0.1%
5,550,000	GTCR W-2 Merger Sub LLC	USD	7.500	1/15/2031	5,765,451	0.2%
2,266,875	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	1,911,694	0.1%
17,380,000	HCA, Inc.	USD	5.500	6/1/2033	17,646,577	0.6%
7,303,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	USD	4.850	6/25/2026	6,999,702	0.2%
1,199,333	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	USD	6.310	3/25/2025	1,195,767	0.0%
1,295,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	USD	9.130	6/25/2027	1,316,503	0.0%
4,155,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	USD	5.160	6/26/2028	3,805,914	0.1%
4,105,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	USD	6.560	9/25/2026	4,012,268	0.1%
2,530,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	2,327,225	0.1%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	4.875	7/1/2031	1,547,467	0.1%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	5.000	6/1/2029	4,975,881	0.2%
48,223	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	45,672	0.0%
8,312,639	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	7,418,328	0.3%
4,156,319	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	3,705,066	0.1%
24,490,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	20,466,538	0.7%
895,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	805,052	0.0%
375,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	6.375	12/15/2025	368,940	0.0%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,933,937	0.1%
5,275,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	4,092,644	0.1%
4,615,000	IHS Holding Ltd.	USD	5.625	11/29/2026	4,162,730	0.1%
97,085,000,000	Indonesia Treasury Bonds, Series 101	IDR	6.875	4/15/2029	6,248,201	0.2%
116,724,000,000	Indonesia Treasury Bonds, Series FR95	IDR	6.375	8/15/2028	7,383,422	0.3%
5,690,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	6,067,475	0.2%
8,790,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	8,213,866	0.3%
3,893,000	Jefferies Financial Group, Inc.	USD	6.250	1/15/2036	4,113,221	0.1%
290,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	3.898	12/15/2047	240,700	0.0%

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3,110,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	USD	3.958	4/15/2046	2,177,156	0.1%
6,230,000	JSW Steel Ltd.	USD	5.050	4/5/2032	5,527,419	0.2%
6,925,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	190,438	0.0%
1,415,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	45,195	0.0%
1,600,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	44,000	0.0%
8,085,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	222,337	0.0%
7,075,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	194,563	0.0%
4,795,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	144,330	0.0%
1,380,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	119,025	0.0%
3,760,000	KWG Group Holdings Ltd.	USD	6.300	2/13/2026	319,600	0.0%
6,630,000	Leidos, Inc.	USD	5.750	3/15/2033	6,842,226	0.2%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	530,624	0.0%
5,050,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	4,706,903	0.2%
15,550,000	Light & Wonder International, Inc.	USD	7.000	5/15/2028	15,531,651	0.5%
740,000	Light & Wonder International, Inc.	USD	7.250	11/15/2029	759,899	0.0%
1,475,000	Light & Wonder International, Inc.	USD	7.500	9/1/2031	1,534,814	0.1%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	308,489	0.0%
9,430,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	8,468,234	0.3%
3,345,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	333,195	0.0%
1,320,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	130,350	0.0%
2,471,396	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class B	USD	3.432	10/15/2046	2,095,116	0.1%
7,039,371	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	6,294,233	0.2%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	6,469,323	0.2%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	3,735,262	0.1%
1,590,000	Marvell Technology, Inc.	USD	5.950	9/15/2033	1,683,477	0.1%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,009,261	0.1%
1,270,000	Matador Resources Co.	USD	6.875	4/15/2028	1,300,505	0.0%
12,510,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.836	1/15/2033	470,501	0.0%
3,990,847	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	USD	7.248	11/15/2038	3,945,950	0.1%
2,616,733(b)	Mexico Bonos, Series M	MXN	7.500	5/26/2033	13,574,985	0.5%
6,455,000	Mexico Government International Bonds	USD	6.000	5/7/2036	6,574,188	0.2%
2,975,000	Micron Technology, Inc.	USD	5.300	1/15/2031	3,005,975	0.1%
9,070,000	Micron Technology, Inc.	USD	5.875	2/9/2033	9,471,399	0.3%
24,180,000	Micron Technology, Inc.	USD	5.875	9/15/2033	25,151,900	0.9%
880,000	Molina Healthcare, Inc.	USD	3.875	11/15/2030	771,348	0.0%
4,280,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	3,663,476	0.1%
11,025,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	USD	5.948	1/19/2038	11,257,097	0.4%
1,135,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.213	8/15/2046	688,817	0.0%
1,967,988	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	USD	5.336	3/15/2045	1,775,263	0.1%
5,050,000	MSCI, Inc.	USD	3.250	8/15/2033	4,223,445	0.2%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	25,616,000	0.9%
2,920,000	Nationstar Mortgage Holdings, Inc.	USD	5.000	2/1/2026	2,845,833	0.1%
2,210,000	Nationstar Mortgage Holdings, Inc.	USD	5.125	12/15/2030	1,986,380	0.1%
9,605,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	9,121,301	0.3%
8,505,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	7,122,342	0.3%
135,000	Navient Corp.	USD	5.000	3/15/2027	128,770	0.0%
950,000	Navient Corp.	USD	6.750	6/15/2026	954,245	0.0%
950,000	Navient Corp., Series A, MTN	USD	5.625	8/1/2033	754,433	0.0%
12,502,641	Navigator Aircraft ABS Ltd., Series 2021-1, Class B	USD	3.571	11/15/2046	10,617,080	0.4%
6,465,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	5,746,415	0.2%

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6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,411,085	0.2%
5,085,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	5,010,454	0.2%
4,990,000	NCL Corp. Ltd.	USD	8.125	1/15/2029	5,237,913	0.2%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,309,654	0.1%
14,565,000	Netflix, Inc.	USD	4.875	6/15/2030	14,634,970	0.5%
8,735,000	Netflix, Inc.	USD	5.875	11/15/2028	9,185,735	0.3%
3,910,000	Netflix, Inc.	USD	6.375	5/15/2029	4,216,567	0.2%
14,645,000	New South Wales Treasury Corp.	AUD	3.000	3/20/2028	9,283,117	0.3%
25,290,000	New Zealand Government Bonds, Series 433	NZD	3.500	4/14/2033	14,232,805	0.5%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	568,657	0.0%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	9,283,133	0.3%
2,301,000	OneMain Finance Corp.	USD	3.500	1/15/2027	2,105,252	0.1%
555,000	OneMain Finance Corp.	USD	3.875	9/15/2028	487,065	0.0%
10,385,000	OneMain Finance Corp.	USD	4.000	9/15/2030	8,794,843	0.3%
2,025,000	OneMain Finance Corp.	USD	5.375	11/15/2029	1,873,645	0.1%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,130,556	0.1%
1,315,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,377,555	0.1%
10,085,000	Ovintiv, Inc.	USD	6.500	8/15/2034	10,760,350	0.4%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	558,211	0.0%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	2,832,296	0.1%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	393,156	0.0%
1,200,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,330,514	0.0%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	1,695,159	0.1%
2,195,000	Penn Entertainment, Inc.	USD	2.750	5/15/2026	2,588,783	0.1%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	4,957,386	0.2%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	7,848,024	0.3%
11,860,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	10,007,587	0.4%
753,600	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	680,942	0.0%
132,638	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	123,811	0.0%
7,245,000	Post Holdings, Inc.	USD	4.500	9/15/2031	6,507,791	0.2%
8,240,000	PPL Capital Funding, Inc.	USD	2.875	3/15/2028	7,844,480	0.3%
2,810,000	Prestige Auto Receivables Trust, Series 2022-1A, Class D	USD	8.080	8/15/2028	2,891,746	0.1%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	3,241,961	0.1%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	4,918,443	0.2%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,449,019	0.1%
6,056,939	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	5,942,480	0.2%
4,276,466	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	4,158,669	0.1%
5,866,515	PRPM LLC, Series 2022-5, Class A1	USD	6.900	9/27/2027	5,886,948	0.2%
8,146,000	PulteGroup, Inc.	USD	6.000	2/15/2035	8,625,623	0.3%
10,500,000	Rand Parent LLC	USD	8.500	2/15/2030	10,426,290	0.4%
2,100,000	RCO Mortgage LLC, Series 2024-1, Class A1	USD	7.021	1/25/2029	2,102,236	0.1%
786,692	Redwood Funding Trust, Series 2023-1, Class A	USD	7.500	7/25/2059	776,831	0.0%
307,465,000	Republic of South Africa Government Bonds, Series 2035	ZAR	8.875	2/28/2035	13,832,435	0.5%
2,210,000	Republic of Uzbekistan International Bonds	USD	7.850	10/12/2028	2,290,886	0.1%
14,740,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	13,524,982	0.5%
13,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	12,035,126	0.4%

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37,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	32,802,827	1.2%
9,630,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	8,174,040	0.3%
8,166,000	Romania Government International Bonds	USD	6.375	1/30/2034	8,353,818	0.3%
4,596,000	Romania Government International Bonds	USD	7.125	1/17/2033	4,957,430	0.2%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	221,313	0.0%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,143,475	0.4%
1,020,000	RTX Corp.	USD	2.375	3/15/2032	848,635	0.0%
8,045,000	RTX Corp.	USD	5.150	2/27/2033	8,152,653	0.3%
17,908,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	984,940	0.0%
9,520,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	523,600	0.0%
9,110,000	SBA Communications Corp.	USD	3.125	2/1/2029	8,119,132	0.3%
1,930,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	USD	6.500	8/20/2032	1,934,298	0.1%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	4,760,923	0.2%
655,000	Sensata Technologies BV	USD	5.875	9/1/2030	647,319	0.0%
600,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	520,846	0.0%
737,862	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	USD	4.750	10/15/2042	657,302	0.0%
2,880,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	129,600	0.0%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	19,048	0.0%
1,830,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	81,435	0.0%
280,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	13,292	0.0%
1,970,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	93,398	0.0%
9,307,350	Slam Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	8,183,487	0.3%
8,345,000	Societe Generale SA, (fixed rate to 1/19/2034, variable rate thereafter)	USD	6.066	1/19/2035	8,378,176	0.3%
7,939,000	SoftBank Group Corp.	USD	4.625	7/6/2028	7,318,170	0.3%
3,445,000	Southern Co.	USD	5.700	3/15/2034	3,602,425	0.1%
1,670,000	Southern Co. Gas Capital Corp.	USD	5.750	9/15/2033	1,748,945	0.1%
18,200,000	Southwest Airlines Co.	USD	1.250	5/1/2025	18,682,300	0.7%
1,295,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,199,475	0.0%
9,590,000	Splunk, Inc.	USD	1.125	6/15/2027	9,321,480	0.3%
5,100,000	Spotify USA, Inc., Zero Coupon	USD	5.189-5.873	3/15/2026	4,558,125	0.2%
9,360,000	Sprint Capital Corp.	USD	8.750	3/15/2032	11,473,147	0.4%
10,900,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	8,586,857	0.3%
1,486,509	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	USD	6.000	9/30/2026	191,091	0.0%
1,486,509	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	USD	6.250	9/30/2027	175,542	0.0%
2,973,020	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	USD	6.500	9/30/2027	310,294	0.0%
4,459,533	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	USD	6.750	9/30/2028	431,772	0.0%
4,459,533	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	USD	7.000	9/30/2029	369,160	0.0%
2,094,825	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	USD	7.250	9/30/2030	149,948	0.0%
1,837,524	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	USD	7.800	9/30/2032	91,876	0.0%
885,000	Synchrony Bank	USD	5.625	8/23/2027	870,398	0.0%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,180,372	0.1%
880,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	843,920	0.0%
32,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	26,849,988	0.9%
3,409,000	Telecom Italia Capital SA	USD	6.000	9/30/2034	3,195,493	0.1%
6,640,000	Telecom Italia Capital SA	USD	6.375	11/15/2033	6,435,777	0.2%
7,750,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	7,431,788	0.3%

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4,695,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375	9/15/2029	5,511,612	0.2%
3,990,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.875	9/15/2031	4,877,900	0.2%
22,790,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	15,607,827	0.6%
7,360,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	7,111,600	0.3%
8,725,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	8,410,267	0.3%
7,055,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875	9/15/2029	7,609,629	0.3%
5,070,000	Teva Pharmaceutical Finance Netherlands III BV	USD	8.125	9/15/2031	5,568,665	0.2%
720,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	22,601	0.0%
4,030,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	130,975	0.0%
3,575,000	T-Mobile USA, Inc.	USD	5.750	1/15/2034	3,766,478	0.1%
62,555,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	54,093,923	1.9%
4,136,731	Toorak Mortgage Corp. Ltd., Series 2021-1, Class A1	USD	3.240	6/25/2024	4,051,194	0.1%
1,120,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	963,403	0.0%
795,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	693,109	0.0%
12,700,000	Travel & Leisure Co.	USD	4.500	12/1/2029	11,587,416	0.4%
6,640,000	Travel & Leisure Co.	USD	4.625	3/1/2030	5,978,258	0.2%
2,145,000	TriNet Group, Inc.	USD	3.500	3/1/2029	1,893,071	0.1%
55,170,000	U.S. Treasury Bonds	USD	2.250	2/15/2052	37,030,708	1.3%
23,325,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	20,197,081	0.7%
26,205,000	U.S. Treasury Bonds	USD	3.875	2/15/2043	24,668,527	0.9%
140,730,000	U.S. Treasury Notes	USD	4.625	6/30/2025	141,059,836	5.0%
8,665,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	8,201,770	0.3%
10,815,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	10,875,564	0.4%
13,205,000	Uber Technologies, Inc., Zero Coupon	USD	0.000-1.922	12/15/2025	13,660,135	0.5%
545,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	USD	3.869	1/12/2029	517,076	0.0%
3,695,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	4,542,190	0.2%
5,405,000	UBS Group AG, (fixed rate to 2/08/2034, variable rate thereafter)	USD	5.699	2/8/2035	5,486,587	0.2%
325,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	279,048	0.0%
5,370,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	USD	6.537	8/12/2033	5,719,802	0.2%
4,340,000	UKG, Inc.	USD	6.875	2/1/2031	4,388,825	0.2%
14,800,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	13,879,723	0.5%
8,430,000	Unity Software, Inc., Zero Coupon	USD	7.084-8.213	11/15/2026	7,005,330	0.2%
587,275,000	Uruguay Government International Bonds	UYU	8.250	5/21/2031	14,185,829	0.5%
6,875,000	Var Energi ASA	USD	8.000	11/15/2032	7,726,538	0.3%
3,970,000	VCAT LLC, Series 2021-NPL5, Class A2	USD	3.844	8/25/2051	3,611,336	0.1%
7,865,000	VCAT LLC, Series 2021-NPL6, Class A2	USD	3.967	9/25/2051	7,301,919	0.3%
6,105,000	Venture Global Calcasieu Pass LLC	USD	3.875	11/1/2033	5,170,450	0.2%
3,215,000	Venture Global Calcasieu Pass LLC	USD	4.125	8/15/2031	2,843,092	0.1%
1,990,000	Viper Energy, Inc.	USD	7.375	11/1/2031	2,056,395	0.1%
7,805,000	VMware LLC	USD	2.200	8/15/2031	6,445,501	0.2%
4,960,000	VOC Escrow Ltd.	USD	5.000	2/15/2028	4,736,303	0.2%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,106,750	0.0%
10,960,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	10,035,088	0.4%

Loomis Sayles Strategic Income Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,798,821	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.085	7/15/2046	3,396,412	0.1%
4,340,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class B	USD	4.322	8/15/2050	3,516,213	0.1%
3,725,000	Western Digital Corp.	USD	2.850	2/1/2029	3,185,200	0.1%
1,750,000	Western Midstream Operating LP	USD	4.050	2/1/2030	1,635,786	0.1%
2,310,000	Western Midstream Operating LP	USD	5.250	2/1/2050	2,064,507	0.1%
4,055,000	Western Midstream Operating LP	USD	5.300	3/1/2048	3,555,028	0.1%
745,000	Western Midstream Operating LP	USD	5.450	4/1/2044	675,737	0.0%
560,000	Western Midstream Operating LP	USD	5.500	8/15/2048	495,793	0.0%
665,000	Western Midstream Operating LP	USD	6.150	4/1/2033	685,441	0.0%
1,540,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D	USD	6.790	11/15/2028	1,562,129	0.1%
975,217	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	877,695	0.0%
4,000,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.344	8/15/2046	3,340,000	0.1%
2,612,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class C	USD	4.344	8/15/2046	1,996,221	0.1%
940,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	764,833	0.0%
8,455,510	Willis Engine Structured Trust VI, Series 2021-A, Class A	USD	3.104	5/15/2046	7,268,128	0.3%
1,215,000	Wolfspeed, Inc.	USD	0.250	2/15/2028	719,280	0.0%
2,350,000	Wolfspeed, Inc.	USD	1.875	12/1/2029	1,351,250	0.1%
23,285,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	1,809,477	0.1%
1,245,000	Yuzhou Group Holdings Co. Ltd.	USD	7.375	1/13/2026	91,607	0.0%
9,395,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	697,955	0.0%
5,345,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	385,374	0.0%
3,155,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	244,512	0.0%
2,055,000	ZF North America Capital, Inc.	USD	6.875	4/14/2028	2,116,773	0.1%
2,170,000	ZF North America Capital, Inc.	USD	7.125	4/14/2030	2,288,590	0.1%
4,535,000	Zhenro Properties Group Ltd.	USD	6.630	1/7/2026	47,436	0.0%
365,000	Zhenro Properties Group Ltd.	USD	6.700	8/4/2026	3,741	0.0%
715,000	Zhenro Properties Group Ltd.	USD	7.350	2/5/2025	5,363	0.0%
1,200,000	Zillow Group, Inc.	USD	1.375	9/1/2026	1,632,391	0.1%
	Total				2,460,373,274	86.4%
Collateralized Loan Obligations						
6,730,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	10/20/2031	6,700,401	0.2%
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.179	7/20/2034	4,475,891	0.2%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3 mo. USD SOFR + 3.112%	USD	8.429	7/20/2034	4,835,545	0.2%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.676	7/15/2034	1,231,593	0.0%
2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	USD	8.576	10/15/2034	2,634,410	0.1%
3,025,000	Bain Capital Credit CLO Ltd., Series 2017-2A, Class DR2, 3 mo. USD SOFR + 3.362%	USD	8.686	7/25/2034	2,967,525	0.1%
890,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	USD	7.029	11/20/2030	887,651	0.0%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.578	1/17/2032	1,514,110	0.1%
3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.529	7/20/2032	3,547,275	0.1%

Loomis Sayles Strategic Income Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.826	7/15/2034	3,097,095	0.1%
4,390,000	Clover CLO LLC, Series 2021-1A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.529	4/22/2034	4,390,917	0.2%
3,780,000	Clover CLO LLC, Series 2021-2A, Class D, 3 mo. USD SOFR + 3.312%	USD	8.629	7/20/2034	3,781,297	0.1%
4,775,000	Crown City CLO I, Series 2020-1A, Class CR, 3 mo. USD SOFR + 3.682%	USD	8.999	7/20/2034	4,539,072	0.2%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3 mo. USD SOFR + 3.112%	USD	8.429	1/20/2034	2,879,795	0.1%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3 mo. USD SOFR + 2.262%	USD	7.579	4/20/2031	952,727	0.0%
2,965,000	LCM 30 Ltd., Series 30A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.579	4/20/2031	2,879,162	0.1%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.781	7/27/2031	10,664,936	0.4%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.577	1/23/2031	987,216	0.0%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	USD	7.226	7/15/2034	6,012,722	0.2%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.679	7/20/2032	7,859,159	0.3%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3 mo. USD SOFR + 3.412%	USD	8.726	7/15/2034	7,107,434	0.3%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	USD	8.876	7/15/2036	3,038,194	0.1%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.229	7/2/2035	8,254,793	0.3%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	USD	7.329	5/21/2034	970,067	0.0%
12,510,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3 mo. USD SOFR + 6.312%	USD	11.626	10/15/2034	12,388,390	0.4%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.529	1/20/2031	396,187	0.0%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	USD	9.329	10/20/2034	1,557,965	0.1%
	Total				110,551,529	3.9%

Shares			
Common Stocks			
21,987	Abbott Laboratories	2,487,829	0.1%
51,579	AbbVie, Inc.	8,479,588	0.3%
1,434	Accenture PLC, Class A	521,804	0.0%
1,317,588	Altice USA, Inc., Class A	3,214,915	0.1%
10,480	American Tower Corp.	2,050,412	0.1%
14,771	Apple, Inc.	2,723,773	0.1%
9,229	Battalion Oil Corp.	63,219	0.0%
1,173	BlackRock, Inc.	908,266	0.0%
40,040	Bristol-Myers Squibb Co.	1,956,755	0.1%
2,959	Broadcom, Inc.	3,491,620	0.1%
166,156	Canadian Natural Resources Ltd.	10,632,322	0.4%
16,258	Cisco Systems, Inc.	815,826	0.0%
5,336	Clarivate PLC	47,704	0.0%

Loomis Sayles Strategic Income Fund
Investments as of January 31, 2024 (Unaudited)

Shares	Security Description	Market Value ($)	% of Fund
56,302	Coca-Cola Co.	3,349,406	0.1%
51,372	Comcast Corp., Class A	2,390,853	0.1%
3,997	Costco Wholesale Corp.	2,777,435	0.1%
5,125	Deere & Co.	2,017,097	0.1%
46,438	Diamondback Energy, Inc.	7,139,378	0.3%
15,026	Duke Energy Corp.	1,439,942	0.0%
6,668	Elevance Health, Inc.	3,290,258	0.1%
11,714	Emerson Electric Co.	1,074,525	0.0%
21,007	Fastenal Co.	1,433,308	0.0%
6,593	Home Depot, Inc.	2,327,065	0.1%
461,939	iHeartMedia, Inc., Class A	1,251,854	0.0%
23,768	IQOR US, Inc.	21,795	0.0%
13,444	Johnson & Johnson	2,136,252	0.1%
12,171	JPMorgan Chase & Co.	2,122,136	0.1%
3,081	Linde PLC	1,247,281	0.0%
7,700	Lockheed Martin Corp.	3,306,457	0.1%
3,028	Mastercard, Inc., Class A	1,360,268	0.0%
14,572	Merck & Co., Inc.	1,760,006	0.1%
29,121	Microchip Technology, Inc.	2,480,527	0.1%
8,198	Microsoft Corp.	3,259,361	0.1%
9,550	Morgan Stanley	833,142	0.0%
46,228	Newmont Corp.	1,595,328	0.1%
175,105	NexPoint Diversified Real Estate Trust	1,208,225	0.0%
6,142	Packaging Corp. of America	1,018,835	0.0%
9,930	Pioneer Natural Resources Co.	2,282,212	0.1%
16,834	Procter & Gamble Co.	2,645,295	0.1%
21,254	QUALCOMM, Inc.	3,156,431	0.1%
24,545	Starbucks Corp.	2,283,421	0.1%
2,761	Thermo Fisher Scientific, Inc.	1,488,124	0.1%
7,901	Union Pacific Corp.	1,927,291	0.1%
16,485	United Parcel Service, Inc., Class B	2,339,221	0.1%
4,427	UnitedHealth Group, Inc.	2,265,473	0.1%
12,574	Walmart, Inc.	2,077,854	0.1%
47,499	Williams Cos., Inc.	1,646,315	0.1%
	Total	110,346,404	3.9%

Principal Amount		Currency Code	Interest Rate	Maturity Date		
Senior Loans						
4,080,000	1011778 B.C. Unlimited Liability Co., 2023 Term Loan B5, 1 mo. USD SOFR + 2.250%	USD	7.583	9/20/2030	4,056,703	0.1%
1,678,606	Bausch & Lomb Corp., 2023 Incremental Term Loan, 1 mo. USD SOFR + 4.000%	USD	9.333	9/29/2028	1,645,034	0.1%
3,954,241	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.336	8/8/2027	3,951,275	0.1%
7,835,797	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	USD	8.697	10/18/2028	7,828,431	0.3%
2,170,000	Foundation Building Materials Holding Co. LLC, 2024 Term Loan B2	USD		1/29/2031	2,157,457	0.1%
3,315,000	GTCR W Merger Sub LLC, USD Term Loan B	USD		9/20/2030	3,311,553	0.1%
6,785,000	Hilton Grand Vacations Borrower LLC, 2024 Incremental Term Loan B, 1 mo. USD SOFR + 2.750%	USD	8.083	1/17/2031	6,768,038	0.2%
2,229,412	HUB International Ltd., 2024 Term Loan B	USD		6/20/2030	2,229,189	0.1%
655,000	Light & Wonder International, Inc., 2024 Term Loan, 1 mo. USD SOFR + 2.750%	USD	8.083	4/14/2029	654,725	0.0%
2,975,000	SBA Senior Finance II LLC, 2024 Term Loan B	USD		1/25/2031	2,970,359	0.1%

Loomis Sayles Strategic Income Fund
Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
7,505,448	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	USD	9.348	9/27/2030	7,323,140	0.3%
5,785,000	Summit Materials LLC, 2023 Incremental Term Loan B, 3 mo. USD SOFR + 2.500%	USD	7.827	1/12/2029	5,799,463	0.2%
645,000	TransDigm, Inc., 2023 Term Loan J, 3 mo. USD SOFR + 3.250%	USD	8.598	2/14/2031	645,529	0.0%
3,716,839	Uber Technologies, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 2.750%	USD	8.135	3/3/2030	3,714,906	0.1%
	Total				53,055,802	1.8%

Shares		Interest Rate			
Preferred Stocks					
6,360	Bank of America Corp., Series L	7.250		7,745,526	0.3%
142,232	Clarivate PLC, Series A	5.250		5,236,982	0.2%
238,087	El Paso Energy Capital Trust I	4.750		11,197,232	0.4%
1,596	Highwoods Properties, Inc., Series A	8.625		1,612,301	0.0%
208,246	Hovnanian Enterprises, Inc.	7.625		3,850,468	0.1%
116,192	Prologis, Inc., Series Q	8.540		6,390,560	0.2%
3,880	Wells Fargo & Co., Series L, Class A	7.500		4,694,800	0.2%
	Total			40,727,869	1.4%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
65,685,152	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	65,685,152	2.3%
	Total Investments			2,840,740,030	99.7%
	Other assets less liabilities			7,372,798	0.3%
	Net Assets			2,848,112,828	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/20/2024	EUR S	8,149,000	$8,933,423	$8,824,122	**$109,301**

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	2,027	$ 414,868,739	$ 416,865,219	$ 1,996,480
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	3,122	335,190,409	338,395,531	3,205,122
CBOT U.S. Long Bond Futures	3/19/2024	3,244	381,501,190	396,883,125	15,381,935
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	500	62,805,201	64,609,375	1,804,174
Total Long Position Contracts					**$22,387,711**

Loomis Sayles Strategic Income Fund
Investments as of January 31, 2024 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(3,232)	$(375,354,738)	$(377,740,000)	$ (2,385,262)
Total Futures Contracts					**$20,002,449**

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

Key to abbreviations:

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

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

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

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

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

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

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
5,139,247	510 Asset-Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	4,877,667	0.2%
2,671,035	AASET Trust, Series 2021-2A, Class B	USD	3.538	1/15/2047	2,154,296	0.1%
12,717,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	11,610,475	0.4%
4,030,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	3,507,429	0.1%
2,395,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.400	10/29/2033	2,056,521	0.1%
4,127,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	5.750	6/6/2028	4,223,738	0.2%
3,555,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.150	9/30/2030	3,743,731	0.1%
1,650,000	Agile Group Holdings Ltd.	USD	5.500	4/21/2025	232,798	0.0%
1,120,000	Agile Group Holdings Ltd.	USD	5.500	5/17/2026	122,920	0.0%
1,225,000	Agile Group Holdings Ltd.	USD	5.750	1/2/2025	200,912	0.0%
6,150,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	741,874	0.0%
1,380,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	USD	6.608	9/13/2029	1,453,764	0.1%
10,600,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		9,516,636	0.3%
3,585,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		3,073,461	0.1%
12,155,000	Aker BP ASA	USD	4.000	1/15/2031	11,160,702	0.4%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	6,573,000	0.2%
8,200,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		6,150,506	0.2%
7,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		5,088,431	0.2%
18,352,767	Alta Wind Holdings LLC	USD	7.000	6/30/2035	15,828,520	0.6%
962,883	American Airlines Pass-Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	898,447	0.0%
518,494	American Airlines Pass-Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	487,767	0.0%
635,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	USD	7.860	2/15/2029	642,887	0.0%
10,460,000	American Tower Corp.	USD	5.900	11/15/2033	11,074,258	0.4%
1,410,000	Anglo American Capital PLC	USD	5.500	5/2/2033	1,424,390	0.1%
495,000	Antares Holdings LP	USD	2.750	1/15/2027	438,525	0.0%
585,000	Antares Holdings LP	USD	3.750	7/15/2027	527,080	0.0%
5,925,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	USD	7.824	3/5/2053	6,074,606	0.2%
14,335,000	ArcelorMittal SA	USD	6.750	3/1/2041	15,156,749	0.5%
11,555,000	Ares Capital Corp.	USD	3.200	11/15/2031	9,663,636	0.3%
10,887,000	Ashland, Inc.	USD	3.375	9/1/2031	9,383,699	0.3%
1,530,000	Ashtead Capital, Inc.	USD	5.500	8/11/2032	1,511,372	0.1%
2,140,000	Ashtead Capital, Inc.	USD	5.550	5/30/2033	2,117,427	0.1%
2,145,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	1,988,072	0.1%
4,150,000	Aviation Capital Group LLC	USD	6.250	4/15/2028	4,226,277	0.2%
8,650,000	Aviation Capital Group LLC	USD	6.750	10/25/2028	9,029,999	0.3%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,265,878	0.3%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	4,669,198	0.2%
10,205,000	Avnet, Inc.	USD	5.500	6/1/2032	10,096,467	0.4%
15,755,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	USD	5.872	9/15/2034	16,491,864	0.6%
11,885,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375		9,239,464	0.3%

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9,000,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	7,715,847	0.3%
5,575,000	Barings BDC, Inc.	USD	3.300	11/23/2026	5,083,303	0.2%
2,800,000	Bausch & Lomb Escrow Corp.	USD	8.375	10/1/2028	2,953,832	0.1%
24,015,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	14,462,868	0.5%
335,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	239,288	0.0%
4,890,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,819,584	0.2%
20,960,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	21,523,824	0.8%
3,850,000	Block, Inc.	USD	3.500	6/1/2031	3,418,611	0.1%
7,175,000	Blue Owl Capital Corp.	USD	2.875	6/11/2028	6,298,178	0.2%
14,750,000	Blue Owl Capital Corp.	USD	4.250	1/15/2026	14,251,569	0.5%
7,375,000	BPR Trust, Series 2021-NRD, Class F, 1 mo. USD SOFR + 6.870%	USD	12.232	12/15/2038	6,614,978	0.2%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,024,536	0.0%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	4,666,841	0.2%
2,715,000	Braskem Netherlands Finance BV	USD	8.500	1/12/2031	2,524,950	0.1%
100,917(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2029	20,725,043	0.7%
2,820,000	Broadcom, Inc.	USD	2.450	2/15/2031	2,411,278	0.1%
2,565,000	Broadcom, Inc.	USD	2.600	2/15/2033	2,113,173	0.1%
6,895,000	Broadcom, Inc.	USD	3.137	11/15/2035	5,660,683	0.2%
4,600,000	Broadcom, Inc.	USD	3.419	4/15/2033	4,040,212	0.1%
6,790,000	Broadcom, Inc.	USD	3.469	4/15/2034	5,907,334	0.2%
8,435,000	Broadcom, Inc.	USD	4.150	11/15/2030	8,056,947	0.3%
2,245,000	Broadcom, Inc.	USD	4.150	4/15/2032	2,116,303	0.1%
3,970,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	USD	6.840	9/13/2034	4,189,978	0.1%
8,710,000	Carnival Corp.	USD	5.750	3/1/2027	8,496,026	0.3%
6,065,000	Carnival Corp.	USD	6.000	5/1/2029	5,835,776	0.2%
1,050,000	Carnival Corp.	USD	7.000	8/15/2029	1,096,326	0.0%
1,640,065	Castlelake Aircraft Securitization Trust, Series 2018-1, Class B	USD	5.300	6/15/2043	1,259,772	0.0%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	27,852,790	1.0%
6,555,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.750	2/1/2032	5,781,248	0.2%
5,575,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	5,097,752	0.2%
1,270,000	CDW LLC/CDW Finance Corp.	USD	3.276	12/1/2028	1,163,790	0.0%
12,185,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	10,799,809	0.4%
2,065,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	1,977,608	0.1%
450,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	471,722	0.0%
2,810,000	Celanese U.S. Holdings LLC	USD	6.550	11/15/2030	2,970,527	0.1%
11,235,000	Celanese U.S. Holdings LLC	USD	6.700	11/15/2033	12,185,460	0.4%
29,325,000	Cemex SAB de CV	USD	3.875	7/11/2031	26,227,283	0.9%
225,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	USD	9.125		239,625	0.0%
10,470,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		9,929,342	0.4%
825,000	Centene Corp.	USD	2.500	3/1/2031	687,358	0.0%
2,645,000	Centene Corp.	USD	3.000	10/15/2030	2,290,685	0.1%
5,995,000	Centene Corp.	USD	3.375	2/15/2030	5,378,895	0.2%
13,575,000	Centene Corp.	USD	4.625	12/15/2029	13,014,725	0.5%
4,720,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	215,940	0.0%
1,260,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	58,048	0.0%
1,957,000	Central China Real Estate Ltd.	USD	7.250	4/28/2025	86,754	0.0%
3,260,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	142,984	0.0%
4,415,000	Central China Real Estate Ltd.	USD	7.650	8/27/2025	200,706	0.0%
1,305,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	58,216	0.0%
6,815,475	CFLD Cayman Investment Ltd.	USD	2.500	1/31/2031	520,975	0.0%

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8,274,825	CFLD Cayman Investment Ltd.	USD	2.500	1/31/2031	213,904	0.0%
833,252	CFLD Cayman Investment Ltd., Zero Coupon	USD	0.000-28.181	1/31/2031	5,416	0.0%
7,180,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	5,713,728	0.2%
17,890,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	15,089,541	0.5%
16,530,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.700	4/1/2051	10,751,602	0.4%
920,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.850	4/1/2061	573,448	0.0%
31,240,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.950	6/30/2062	19,653,473	0.7%
4,025,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	3,714,605	0.1%
2,300,000	Cheniere Energy Partners LP	USD	3.250	1/31/2032	1,959,673	0.1%
1,530,000	Cheniere Energy Partners LP	USD	4.000	3/1/2031	1,390,988	0.1%
1,035,000	China Aoyuan Group Ltd.	USD	6.200	3/24/2026	18,113	0.0%
2,400,000	China Aoyuan Group Ltd.	USD	6.350	2/8/2024	36,000	0.0%
1,240,000	China Aoyuan Group Ltd.	USD	7.950	2/19/2023	18,600	0.0%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	21,420	0.0%
4,045,000	China Evergrande Group	USD	8.750	6/28/2025	50,562	0.0%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	18,167	0.0%
335,000	China Evergrande Group	USD	9.500	3/29/2024	4,744	0.0%
4,060,000	CIFI Holdings Group Co. Ltd.	USD	4.450	8/17/2026	258,825	0.0%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	291,928	0.0%
8,598,297	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	4.942	9/10/2045	7,591,791	0.3%
1,835,000	Civitas Resources, Inc.	USD	8.625	11/1/2030	1,946,425	0.1%
98,372	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	85,638	0.0%
24,565,000	CommScope, Inc.	USD	4.750	9/1/2029	16,493,077	0.6%
11,400,000	Continental Resources, Inc.	USD	2.875	4/1/2032	9,248,084	0.3%
28,631,000	Continental Resources, Inc.	USD	5.750	1/15/2031	28,500,993	1.0%
5,350,000	CoreVest American Finance Ltd., Series 2021-1, Class D	USD	3.247	4/15/2053	4,276,030	0.2%
1,510,000	CoreVest American Finance Ltd., Series 2021-3, Class D	USD	3.469	10/15/2054	1,250,196	0.0%
3,245,000	CoreVest American Finance Ltd., Series 2023-RTL1, Class A1	USD	7.553	12/28/2030	3,251,474	0.1%
2,925,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	2,365,477	0.1%
1,690,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	982,580	0.0%
2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	1,845,640	0.1%
6,425,000	CSC Holdings LLC	USD	3.375	2/15/2031	4,687,509	0.2%
1,075,000	CSC Holdings LLC	USD	4.125	12/1/2030	817,806	0.0%
415,000	CSC Holdings LLC	USD	4.500	11/15/2031	313,771	0.0%
48,110,000	CSC Holdings LLC	USD	4.625	12/1/2030	28,968,013	1.0%
5,540,000	CSC Holdings LLC	USD	5.000	11/15/2031	3,351,700	0.1%
14,005,000	CSC Holdings LLC	USD	5.375	2/1/2028	12,371,083	0.4%
1,360,000	CSC Holdings LLC	USD	5.750	1/15/2030	846,600	0.0%
10,875,000	CT Trust	USD	5.125	2/3/2032	9,444,720	0.3%

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3,755,000	DC Commercial Mortgage Trust, Series 2023-DC, Class C	USD	7.141	9/12/2040	3,848,578	0.1%
8,240,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	6,764,336	0.2%
16,322,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	13,680,456	0.5%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,593,353	0.1%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,460,095	0.1%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,565,265	0.1%
3,705,000	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	USD	5.875	8/15/2027	3,481,132	0.1%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	3,334,573	0.1%
22,190,000	DISH DBS Corp.	USD	5.250	12/1/2026	19,011,283	0.7%
6,575,000	DISH DBS Corp.	USD	5.750	12/1/2028	5,244,220	0.2%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	11,050,131	0.4%
125,670,000	DISH Network Corp.	USD	3.375	8/15/2026	66,605,100	2.3%
346,111	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	315,797	0.0%
5,945,000	Embraer Netherlands Finance BV	USD	7.000	7/28/2030	6,236,281	0.2%
1,780,000	Enel Generacion Chile SA	USD	7.875	2/1/2027	1,860,100	0.1%
6,210,000	Energian Israel Finance Ltd.	USD	5.375	3/30/2028	5,450,827	0.2%
8,120,000	Energian Israel Finance Ltd.	USD	5.875	3/30/2031	6,842,708	0.2%
13,035,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	12,558,099	0.4%
7,795,000	Envista Holdings Corp.	USD	1.750	8/15/2028	7,093,450	0.3%
2,735,000	EPR Properties	USD	3.600	11/15/2031	2,268,320	0.1%
7,740,000	EQT Corp.	USD	3.625	5/15/2031	6,912,362	0.2%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,520,604	0.1%
2,360,000	EQT Corp.	USD	7.000	2/1/2030	2,532,846	0.1%
1,620,000	Etsy, Inc.	USD	0.125	9/1/2027	1,377,972	0.1%
5,020,000	Etsy, Inc.	USD	0.250	6/15/2028	4,019,012	0.1%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,102,893	0.0%
940,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	USD	8.710	10/16/2028	989,922	0.0%
1,050,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	939,892	0.0%
30,660,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	26,056,248	0.9%
7,660,000	FirstKey Homes Trust, Series 2020-SFR1, Class F2	USD	4.284	8/17/2037	7,269,021	0.3%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2038	1,742,576	0.1%
1,500,000	FOCUS Brands Funding, Series 2023-2, Class A2	USD	8.241	10/30/2053	1,570,980	0.1%
550,000	Foundation Finance Trust, Series 2023-2A, Class D	USD	9.100	6/15/2049	569,200	0.0%
10,435,000	Frontier Issuer LLC, Series 2023-1, Class A2	USD	6.600	8/20/2053	10,393,051	0.4%
2,715,000	Gartner, Inc.	USD	3.625	6/15/2029	2,450,514	0.1%
585,000	Gartner, Inc.	USD	3.750	10/1/2030	517,123	0.0%
7,875,000	GATX Corp.	USD	5.450	9/15/2033	7,923,528	0.3%
380,000	GATX Corp.	USD	6.050	3/15/2034	394,623	0.0%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	2,560,384	0.1%
1,095,000	General Motors Co.	USD	6.250	10/2/2043	1,117,035	0.0%
2,765,000	General Motors Financial Co., Inc.	USD	3.100	1/12/2032	2,354,029	0.1%
6,445,000	General Motors Financial Co., Inc.	USD	6.400	1/9/2033	6,858,142	0.2%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		478,980	0.0%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		798,819	0.0%

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12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	11,056,373	0.4%
1,943,058	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	USD	8.353	5/25/2053	1,962,531	0.1%
5,005,000	Glencore Funding LLC	USD	2.500	9/1/2030	4,285,031	0.2%
17,230,000	Glencore Funding LLC	USD	5.700	5/8/2033	17,876,447	0.6%
9,995,000	Glencore Funding LLC	USD	6.125	10/6/2028	10,470,868	0.4%
9,590,000	Glencore Funding LLC	USD	6.375	10/6/2030	10,295,858	0.4%
23,925,000	Glencore Funding LLC	USD	6.500	10/6/2033	26,083,472	0.9%
1,475,000	Global Payments, Inc.	USD	2.900	11/15/2031	1,261,699	0.0%
4,965,000	Global Payments, Inc.	USD	5.400	8/15/2032	5,013,396	0.2%
3,845,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	3,246,150	0.1%
5,645,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	5,112,658	0.2%
1,338,521	GS Mortgage Securities Corp. Trust, Series 2013-G1, Class B	USD	3.721	4/10/2031	1,179,425	0.0%
7,680,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class C	USD	3.550	3/5/2033	5,034,818	0.2%
5,785,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	USD	4.685	6/10/2047	3,426,519	0.1%
5,550,000	GTCR W-2 Merger Sub LLC	USD	7.500	1/15/2031	5,864,809	0.2%
2,266,875	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	1,872,158	0.1%
17,380,000	HCA, Inc.	USD	5.500	6/1/2033	17,652,912	0.6%
6,255,000	Hercules Capital, Inc.	USD	3.375	1/20/2027	5,691,510	0.2%
7,303,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	USD	4.850	6/25/2026	6,920,012	0.2%
1,799,000	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	USD	6.310	3/25/2025	1,791,160	0.1%
1,295,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class D2	USD	9.130	6/25/2027	1,301,264	0.0%
1,960,000	Hertz Vehicle Financing III LLC, Series 2023-2A, Class D	USD	9.400	9/25/2029	1,991,839	0.1%
4,155,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	USD	5.160	6/26/2028	3,727,532	0.1%
4,105,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	USD	6.560	9/25/2026	3,959,272	0.1%
2,530,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	2,327,600	0.1%
2,760,000	Hess Midstream Operations LP	USD	5.625	2/15/2026	2,739,797	0.1%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	6,650,041	0.2%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	4.875	7/1/2031	1,544,677	0.1%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	5.000	6/1/2029	4,967,910	0.2%
48,891	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	46,108	0.0%
8,313,746	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	7,356,833	0.3%
4,156,873	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	3,674,311	0.1%
24,490,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	20,450,619	0.7%
190,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	188,843	0.0%
895,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	803,910	0.0%
375,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	6.375	12/15/2025	368,147	0.0%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	3,019,522	0.1%
5,275,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	4,191,383	0.1%

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5,355,000	IHS Holding Ltd.	USD	5.625	11/29/2026	4,646,748	0.2%
97,085,000,000	Indonesia Treasury Bonds, Series 101	IDR	6.875	4/15/2029	6,391,346	0.2%
116,724,000,000	Indonesia Treasury Bonds, Series FR95	IDR	6.375	8/15/2028	7,555,030	0.3%
2,035,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter)	USD	6.114	9/11/2034	2,134,240	0.1%
825,000	Ingersoll Rand, Inc.	USD	5.700	8/14/2033	872,851	0.0%
5,690,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	6,072,539	0.2%
8,790,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	8,324,864	0.3%
3,893,000	Jefferies Financial Group, Inc.	USD	6.250	1/15/2036	4,091,830	0.1%
1,265,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	1,195,425	0.0%
290,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	3.784	12/15/2047	233,967	0.0%
3,110,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	USD	3.958	4/15/2046	2,068,150	0.1%
6,230,000	JSW Steel Ltd.	USD	5.050	4/5/2032	5,361,690	0.2%
6,925,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	224,301	0.0%
1,415,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	52,015	0.0%
1,600,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	52,336	0.0%
8,085,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	232,444	0.0%
7,075,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	203,406	0.0%
4,795,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	154,878	0.0%
1,380,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	80,385	0.0%
3,760,000	KWG Group Holdings Ltd.	USD	6.300	2/13/2026	220,637	0.0%
6,630,000	Leidos, Inc.	USD	5.750	3/15/2033	6,913,618	0.2%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	532,257	0.0%
5,050,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	4,753,262	0.2%
15,550,000	Light & Wonder International, Inc.	USD	7.000	5/15/2028	15,708,239	0.6%
740,000	Light & Wonder International, Inc.	USD	7.250	11/15/2029	757,693	0.0%
1,475,000	Light & Wonder International, Inc.	USD	7.500	9/1/2031	1,538,508	0.1%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	285,406	0.0%
9,430,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	8,550,369	0.3%
3,345,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	217,425	0.0%
1,320,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	85,800	0.0%
2,487,106	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class B	USD	3.432	10/15/2046	2,141,420	0.1%
7,102,656	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	6,335,861	0.2%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	6,391,542	0.2%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	3,661,428	0.1%
1,590,000	Marvell Technology, Inc.	USD	5.950	9/15/2033	1,686,020	0.1%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,026,848	0.1%
1,270,000	Matador Resources Co.	USD	6.875	4/15/2028	1,288,181	0.0%
12,510,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.916	1/15/2033	437,850	0.0%
3,990,847	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	USD	7.277	11/15/2038	3,905,689	0.1%
2,616,733(b)	Mexico Bonos, Series M	MXN	7.500	5/26/2033	13,955,858	0.5%
9,070,000	Micron Technology, Inc.	USD	5.875	2/9/2033	9,427,237	0.3%
24,180,000	Micron Technology, Inc.	USD	5.875	9/15/2033	25,149,190	0.9%
880,000	Molina Healthcare, Inc.	USD	3.875	11/15/2030	791,033	0.0%
4,280,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	3,739,709	0.1%
11,025,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	USD	5.948	1/19/2038	11,149,519	0.4%
1,135,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.077	8/15/2046	660,570	0.0%
2,018,742	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	USD	5.164	3/15/2045	1,826,685	0.1%
5,050,000	MSCI, Inc.	USD	3.250	8/15/2033	4,220,724	0.1%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	25,981,800	0.9%
2,920,000	Nationstar Mortgage Holdings, Inc.	USD	5.000	2/1/2026	2,855,638	0.1%

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2,210,000	Nationstar Mortgage Holdings, Inc.	USD	5.125	12/15/2030	1,998,132	0.1%
9,605,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	9,235,961	0.3%
699,000	Natura Cosmeticos SA	USD	4.125	5/3/2028	632,113	0.0%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	12,450,730	0.4%
135,000	Navient Corp.	USD	5.000	3/15/2027	130,336	0.0%
950,000	Navient Corp.	USD	6.750	6/15/2026	965,806	0.0%
950,000	Navient Corp., Series A, MTN	USD	5.625	8/1/2033	779,333	0.0%
12,589,844	Navigator Aircraft ABS Ltd., Series 2021-1, Class B	USD	3.571	11/15/2046	10,425,045	0.4%
6,465,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	5,943,792	0.2%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,424,812	0.2%
5,085,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	5,024,133	0.2%
4,990,000	NCL Corp. Ltd.	USD	8.125	1/15/2029	5,212,464	0.2%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,311,715	0.1%
14,565,000	Netflix, Inc.	USD	4.875	6/15/2030	14,747,805	0.5%
8,735,000	Netflix, Inc.	USD	5.875	11/15/2028	9,196,060	0.3%
3,910,000	Netflix, Inc.	USD	6.375	5/15/2029	4,251,175	0.2%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	561,636	0.0%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	9,329,250	0.3%
1,250,000	Nordson Corp.	USD	5.800	9/15/2033	1,326,823	0.0%
2,301,000	OneMain Finance Corp.	USD	3.500	1/15/2027	2,129,447	0.1%
555,000	OneMain Finance Corp.	USD	3.875	9/15/2028	491,039	0.0%
10,385,000	OneMain Finance Corp.	USD	4.000	9/15/2030	8,887,020	0.3%
2,025,000	OneMain Finance Corp.	USD	5.375	11/15/2029	1,896,207	0.1%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,151,565	0.1%
1,315,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,380,934	0.1%
10,085,000	Ovintiv, Inc.	USD	6.500	8/15/2034	10,721,039	0.4%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	556,968	0.0%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	2,810,877	0.1%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	390,651	0.0%
1,200,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,321,907	0.0%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	1,681,835	0.1%
2,195,000	Penn Entertainment, Inc.	USD	2.750	5/15/2026	2,842,525	0.1%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	5,051,112	0.2%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	8,060,494	0.3%
11,860,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	10,026,681	0.4%
753,600	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	666,617	0.0%
132,637	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	122,886	0.0%
7,245,000	Post Holdings, Inc.	USD	4.500	9/15/2031	6,492,580	0.2%
8,240,000	PPL Capital Funding, Inc.	USD	2.875	3/15/2028	7,980,440	0.3%
2,810,000	Prestige Auto Receivables Trust, Series 2022-1A, Class D	USD	8.080	8/15/2028	2,879,584	0.1%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	3,202,881	0.1%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	4,849,243	0.2%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,446,287	0.1%
6,104,195	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	5,945,786	0.2%
4,379,630	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	4,243,522	0.2%
5,889,346	PRPM LLC, Series 2022-5, Class A1	USD	6.900	9/27/2027	5,896,723	0.2%
8,146,000	PulteGroup, Inc.	USD	6.000	2/15/2035	8,553,773	0.3%
10,500,000	Rand Parent LLC	USD	8.500	2/15/2030	10,042,725	0.4%
799,199	Redwood Funding Trust, Series 2023-1, Class A	USD	7.500	7/25/2059	789,603	0.0%
307,465,000	Republic of South Africa Government Bonds, Series 2035	ZAR	8.875	2/28/2035	14,177,763	0.5%

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2,210,000	Republic of Uzbekistan International Bonds	USD	7.850	10/12/2028	2,308,080	0.1%
14,740,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	13,597,650	0.5%
13,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	12,254,870	0.4%
37,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	33,016,282	1.2%
9,630,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	8,180,959	0.3%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	222,151	0.0%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,143,283	0.4%
1,020,000	RTX Corp.	USD	2.375	3/15/2032	850,016	0.0%
8,045,000	RTX Corp.	USD	5.150	2/27/2033	8,199,021	0.3%
17,908,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,208,790	0.0%
9,520,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	642,600	0.0%
9,110,000	SBA Communications Corp.	USD	3.125	2/1/2029	8,185,305	0.3%
1,930,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	USD	6.500	8/20/2032	1,926,408	0.1%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	4,832,439	0.2%
655,000	Sensata Technologies BV	USD	5.875	9/1/2030	650,753	0.0%
600,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	528,438	0.0%
742,171	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	USD	4.750	10/15/2042	638,456	0.0%
2,880,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	108,000	0.0%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	14,556	0.0%
1,830,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	59,054	0.0%
280,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	10,842	0.0%
1,970,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	78,800	0.0%
9,365,070	Slam Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	8,219,984	0.3%
7,939,000	SoftBank Group Corp.	USD	4.625	7/6/2028	7,241,638	0.3%
3,445,000	Southern Co.	USD	5.700	3/15/2034	3,622,498	0.1%
1,670,000	Southern Co. Gas Capital Corp.	USD	5.750	9/15/2033	1,753,494	0.1%
18,200,000	Southwest Airlines Co.	USD	1.250	5/1/2025	18,391,100	0.6%
1,295,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,198,149	0.0%
9,590,000	Splunk, Inc.	USD	1.125	6/15/2027	9,287,915	0.3%
5,100,000	Spotify USA, Inc., Zero Coupon	USD	5.189-5.873	3/15/2026	4,488,000	0.2%
9,360,000	Sprint Capital Corp.	USD	8.750	3/15/2032	11,552,702	0.4%
10,900,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	8,490,277	0.3%
1,486,509	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	USD	6.000	9/30/2026	181,800	0.0%
1,486,509	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	USD	6.250	9/30/2027	157,823	0.0%
2,973,020	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	USD	6.500	9/30/2027	277,531	0.0%
4,459,533	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	USD	6.750	9/30/2028	353,463	0.0%
4,459,533	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	USD	7.000	9/30/2029	331,343	0.0%
2,094,825	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	USD	7.250	9/30/2030	133,524	0.0%
1,837,524	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	USD	7.800	9/30/2032	137,814	0.0%
5,875,000	Synchrony Bank	USD	5.625	8/23/2027	5,778,944	0.2%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,203,009	0.1%
880,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	854,841	0.0%
32,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	26,309,019	0.9%
3,409,000	Telecom Italia Capital SA	USD	6.000	9/30/2034	3,237,453	0.1%

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6,640,000	Telecom Italia Capital SA	USD	6.375	11/15/2033	6,494,633	0.2%
7,750,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	7,416,688	0.3%
4,695,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375	9/15/2029	5,660,923	0.2%
3,990,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.875	9/15/2031	4,983,326	0.2%
21,480,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	14,538,697	0.5%
7,360,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	7,047,199	0.2%
8,725,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	8,332,779	0.3%
7,055,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875	9/15/2029	7,603,604	0.3%
5,070,000	Teva Pharmaceutical Finance Netherlands III BV	USD	8.125	9/15/2031	5,529,246	0.2%
720,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	14,458	0.0%
4,030,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	90,675	0.0%
3,575,000	T-Mobile USA, Inc.	USD	5.750	1/15/2034	3,791,795	0.1%
62,555,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	53,740,488	1.9%
4,488,101	Toorak Mortgage Corp. Ltd., Series 2021-1, Class A1	USD	3.240	6/25/2024	4,395,928	0.2%
1,120,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	944,046	0.0%
795,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	676,485	0.0%
12,700,000	Travel & Leisure Co.	USD	4.500	12/1/2029	11,373,930	0.4%
6,640,000	Travel & Leisure Co.	USD	4.625	3/1/2030	5,938,152	0.2%
2,145,000	TriNet Group, Inc.	USD	3.500	3/1/2029	1,918,906	0.1%
55,170,000	U.S. Treasury Bonds	USD	2.250	2/15/2052	38,244,016	1.3%
23,325,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	20,464,043	0.7%
26,205,000	U.S. Treasury Bonds	USD	3.875	2/15/2043	24,984,830	0.9%
168,705,000	U.S. Treasury Notes	USD	4.625	6/30/2025	169,106,992	5.9%
8,665,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	8,266,120	0.3%
10,815,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	10,842,120	0.4%
13,205,000	Uber Technologies, Inc., Zero Coupon	USD	0.000-1.922	12/15/2025	13,427,620	0.5%
545,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	USD	3.869	1/12/2029	513,753	0.0%
3,695,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	4,542,025	0.2%
325,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	276,792	0.0%
7,690,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	USD	6.442	8/11/2028	7,977,760	0.3%
5,370,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	USD	6.537	8/12/2033	5,727,159	0.2%
14,800,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	13,919,071	0.5%
8,430,000	Unity Software, Inc., Zero Coupon	USD	7.084-8.213	11/15/2026	7,005,330	0.2%
545,955,000	Uruguay Government International Bonds	UYU	8.250	5/21/2031	12,966,641	0.5%
6,875,000	Var Energi ASA	USD	8.000	11/15/2032	7,697,250	0.3%
3,970,000	VCAT LLC, Series 2021-NPL5, Class A2	USD	3.844	8/25/2051	3,601,831	0.1%
7,865,000	VCAT LLC, Series 2021-NPL6, Class A2	USD	3.967	9/25/2051	7,325,878	0.3%
6,105,000	Venture Global Calcasieu Pass LLC	USD	3.875	11/1/2033	5,173,671	0.2%
3,215,000	Venture Global Calcasieu Pass LLC	USD	4.125	8/15/2031	2,832,434	0.1%
5,680,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	5,497,809	0.2%
1,990,000	Viper Energy, Inc.	USD	7.375	11/1/2031	2,059,650	0.1%
7,805,000	VMware LLC	USD	2.200	8/15/2031	6,467,320	0.2%
4,960,000	VOC Escrow Ltd.	USD	5.000	2/15/2028	4,750,783	0.2%

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1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,180,494	0.0%
10,960,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	10,030,636	0.4%
3,832,395	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	3.954	7/15/2046	3,332,016	0.1%
4,340,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class B	USD	4.322	8/15/2050	3,385,434	0.1%
3,725,000	Western Digital Corp.	USD	2.850	2/1/2029	3,206,763	0.1%
7,515,000	Western Digital Corp.	USD	4.750	2/15/2026	7,372,353	0.3%
1,750,000	Western Midstream Operating LP	USD	4.050	2/1/2030	1,636,496	0.1%
2,310,000	Western Midstream Operating LP	USD	5.250	2/1/2050	2,071,055	0.1%
4,055,000	Western Midstream Operating LP	USD	5.300	3/1/2048	3,528,767	0.1%
745,000	Western Midstream Operating LP	USD	5.450	4/1/2044	674,451	0.0%
560,000	Western Midstream Operating LP	USD	5.500	8/15/2048	499,411	0.0%
665,000	Western Midstream Operating LP	USD	6.150	4/1/2033	690,847	0.0%
2,305,000	Western Midstream Operating LP	USD	6.350	1/15/2029	2,407,365	0.1%
1,540,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D	USD	6.790	11/15/2028	1,557,910	0.1%
979,561	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	845,226	0.0%
4,000,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.204	8/15/2046	3,257,254	0.1%
2,612,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class C	USD	4.204	8/15/2046	1,710,860	0.1%
940,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	728,312	0.0%
8,481,310	Willis Engine Structured Trust VI, Series 2021-A, Class A	USD	3.104	5/15/2046	7,119,441	0.3%
1,215,000	Wolfspeed, Inc.	USD	0.250	2/15/2028	818,303	0.0%
2,350,000	Wolfspeed, Inc.	USD	1.875	12/1/2029	1,601,525	0.1%
8,625,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	8,065,234	0.3%
23,285,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	1,439,479	0.1%
1,245,000	Yuzhou Group Holdings Co. Ltd.	USD	7.375	1/13/2026	75,547	0.0%
9,395,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	585,215	0.0%
5,345,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	340,904	0.0%
3,155,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	189,300	0.0%
2,055,000	ZF North America Capital, Inc.	USD	6.875	4/14/2028	2,136,419	0.1%
2,170,000	ZF North America Capital, Inc.	USD	7.125	4/14/2030	2,305,278	0.1%
4,535,000	Zhenro Properties Group Ltd.	USD	6.630	1/7/2026	42,674	0.0%
365,000	Zhenro Properties Group Ltd.	USD	6.700	8/4/2026	3,435	0.0%
715,000	Zhenro Properties Group Ltd.	USD	7.350	2/5/2025	5,363	0.0%
1,200,000	Zillow Group, Inc.	USD	1.375	9/1/2026	1,635,600	0.1%
	Total				2,490,412,956	87.3%

Shares			
Common Stocks			
21,987	Abbott Laboratories	2,420,109	0.1%
51,579	AbbVie, Inc.	7,993,198	0.3%
1,434	Accenture PLC, Class A	503,205	0.0%
1,317,588	Altice USA, Inc., Class A	4,282,161	0.1%
10,480	American Tower Corp.	2,262,422	0.1%
14,771	Apple, Inc.	2,843,861	0.1%
9,229	Battalion Oil Corp.	88,691	0.0%
1,173	BlackRock, Inc.	952,241	0.0%
40,040	Bristol-Myers Squibb Co.	2,054,452	0.1%
2,959	Broadcom, Inc.	3,302,984	0.1%
166,156	Canadian Natural Resources Ltd.	10,886,541	0.4%
16,258	Cisco Systems, Inc.	821,354	0.0%
5,336	Clarivate PLC	49,411	0.0%

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

Shares	Security Description	Market Value ($)	% of Fund
56,302	Coca-Cola Co.	3,317,877	0.1%
51,372	Comcast Corp., Class A	2,252,662	0.1%
3,997	Costco Wholesale Corp.	2,638,340	0.1%
5,125	Deere & Co.	2,049,334	0.1%
46,438	Diamondback Energy, Inc.	7,201,605	0.3%
15,026	Duke Energy Corp.	1,458,123	0.0%
6,668	Elevance Health, Inc.	3,144,362	0.1%
11,714	Emerson Electric Co.	1,140,124	0.0%
21,007	Fastenal Co.	1,360,623	0.0%
6,593	Home Depot, Inc.	2,284,804	0.1%
461,939	iHeartMedia, Inc., Class A	1,233,377	0.0%
23,768	IQOR US, Inc.	20,060	0.0%
13,444	Johnson & Johnson	2,107,213	0.1%
12,171	JPMorgan Chase & Co.	2,070,287	0.1%
3,081	Linde PLC	1,265,398	0.0%
7,700	Lockheed Martin Corp.	3,489,948	0.1%
3,028	Mastercard, Inc., Class A	1,291,472	0.0%
14,572	Merck & Co., Inc.	1,588,639	0.1%
29,121	Microchip Technology, Inc.	2,626,132	0.1%
8,198	Microsoft Corp.	3,082,776	0.1%
9,550	Morgan Stanley	890,538	0.0%
46,228	Newmont Corp.	1,913,377	0.1%
175,105	NexPoint Diversified Real Estate Trust	1,392,085	0.0%
6,142	Packaging Corp. of America	1,000,593	0.0%
9,930	Pioneer Natural Resources Co.	2,233,058	0.1%
16,834	Procter & Gamble Co.	2,466,854	0.1%
21,254	QUALCOMM, Inc.	3,073,966	0.1%
24,545	Starbucks Corp.	2,356,565	0.1%
2,761	Thermo Fisher Scientific, Inc.	1,465,511	0.1%
7,901	Union Pacific Corp.	1,940,644	0.1%
16,485	United Parcel Service, Inc., Class B	2,591,937	0.1%
4,427	UnitedHealth Group, Inc.	2,330,683	0.1%
12,574	Walmart, Inc.	1,982,291	0.1%
47,499	Williams Cos., Inc.	1,654,390	0.1%
	Total	111,376,278	3.9%

Principal Amount		Currency Code	Interest Rate	Maturity Date		
Collateralized Loan Obligations						
6,730,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	10/20/2031	6,721,554	0.2%
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.277	7/20/2034	4,455,489	0.2%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3 mo. USD SOFR + 3.112%	USD	8.527	7/20/2034	4,834,294	0.2%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.756	7/15/2034	1,235,427	0.0%
2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	USD	8.656	10/15/2034	2,638,216	0.1%
3,025,000	Bain Capital Credit CLO Ltd., Series 2017-2A, Class DR2, 3 mo. USD SOFR + 3.362%	USD	8.740	7/25/2034	3,024,761	0.1%
890,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	USD	7.029	11/20/2030	885,890	0.0%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.664	1/17/2032	1,494,585	0.1%
3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.627	7/20/2032	3,461,414	0.1%

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

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.906	7/15/2034	3,094,752	0.1%
4,390,000	Clover CLO LLC, Series 2021-1A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.624	4/22/2034	4,366,219	0.2%
3,780,000	Clover CLO LLC, Series 2021-2A, Class D, 3 mo. USD SOFR + 3.312%	USD	8.727	7/20/2034	3,771,578	0.1%
4,775,000	Crown City CLO I, Series 2020-1A, Class CR, 3 mo. USD SOFR + 3.682%	USD	9.097	7/20/2034	4,633,832	0.2%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3 mo. USD SOFR + 3.112%	USD	8.527	1/20/2034	2,872,529	0.1%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3 mo. USD SOFR + 2.262%	USD	7.677	4/20/2031	950,606	0.0%
2,965,000	LCM 30 Ltd., Series 30A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.677	4/20/2031	2,842,785	0.1%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.849	7/27/2031	10,667,378	0.4%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.674	1/23/2031	974,389	0.0%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	USD	7.306	7/15/2034	6,009,676	0.2%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	7/20/2032	7,909,269	0.3%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3 mo. USD SOFR + 3.412%	USD	8.806	7/15/2034	7,106,589	0.3%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	USD	8.956	7/15/2036	2,961,797	0.1%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.327	7/2/2035	8,242,022	0.3%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	USD	7.329	5/21/2034	969,523	0.0%
12,510,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3 mo. USD SOFR + 6.312%	USD	11.706	10/15/2034	12,312,117	0.4%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.627	1/20/2031	386,689	0.0%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	USD	9.427	10/20/2034	1,520,445	0.1%
	Total				110,343,825	3.9%

Shares		Interest Rate	Market Value ($)	% of Fund
Preferred Stocks				
6,360	Bank of America Corp., Series L	7.250	7,665,581	0.3%
142,232	Clarivate PLC, Series A	5.250	5,447,486	0.2%
238,087	El Paso Energy Capital Trust I	4.750	11,213,898	0.4%
1,596	Highwoods Properties, Inc., Series A	8.625	1,579,642	0.0%
208,246	Hovnanian Enterprises, Inc.	7.625	3,852,551	0.1%
116,192	Prologis, Inc., Series Q	8.540	6,390,560	0.2%
3,880	Wells Fargo & Co., Series L, Class A	7.500	4,639,005	0.2%
	Total		40,788,723	1.4%

Loomis Sayles Strategic Income Fund
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Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date		
Senior Loans						
4,080,000	1011778 B.C. Unlimited Liability Co., 2023 Term Loan B5, 1 mo. USD SOFR + 2.250%	USD	7.606	9/20/2030	4,078,531	0.1%
1,678,606	Bausch & Lomb Corp., 2023 Incremental Term Loan, 1 mo. USD SOFR + 4.000%	USD	9.356	9/29/2028	1,672,311	0.1%
3,954,241	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.357	8/8/2027	3,957,523	0.1%
7,835,797	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	USD	8.720	10/18/2028	7,839,088	0.3%
3,315,000	GTCR W Merger Sub LLC, USD Term Loan B	USD		9/20/2030	3,327,431	0.1%
2,229,412	HUB International Ltd., 2023 Term Loan B, 3 mo. USD SOFR + 4.250%	USD	9.662	6/20/2030	2,237,817	0.1%
7,505,447	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	USD	9.348	9/27/2030	7,408,477	0.3%
5,785,000	Summit Materials LLC, 2023 Incremental Term Loan B	USD		11/30/2028	5,803,107	0.2%
645,000	TransDigm, Inc., 2023 Term Loan J	USD		2/14/2031	647,419	0.0%
3,716,839	Uber Technologies, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 2.750%	USD	8.135	3/3/2030	3,725,760	0.1%
	Total				40,697,464	1.4%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
33,426,116	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	33,426,116	1.2%
5,675,000	U.S. Treasury Bills	5.242(c)	5/2/2024	5,576,629	0.2%
	Total			39,002,745	1.4%
	Total Investments			2,832,621,991	99.3%
	Other assets less liabilities			20,802,436	0.7%
	Net Assets			2,853,424,427	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	3/20/2024	EUR S	8,149,000	$8,933,423	$9,023,749	$**(90,326)**

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	1,216	$ 248,437,075	$ 250,391,499	$ 1,954,424
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	6,949	744,129,712	755,866,621	11,736,909
CBOT U.S. Long Bond Futures	3/19/2024	4,436	520,226,826	554,222,750	33,995,924
Total Long Position Contracts					**$ 47,687,257**

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

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	(568)	$ (72,644,977)	$ (75,881,250)	$ (3,236,273)
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	(5,569)	(640,588,417)	(657,229,016)	(16,640,599)
Total Short Position Contracts					**$(19,876,872)**
Total Futures Contracts					**$ 27,810,385**

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

Key to abbreviations:

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

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

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

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

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

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Loomis Sayles Strategic Income Fund
Investments as of November 30, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Bonds and Notes						
5,211,662	510 Asset-Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	4,897,043	0.2%
2,686,970	AASET Trust, Series 2021-2A, Class B	USD	3.538	1/15/2047	2,151,161	0.1%
12,717,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.000	10/29/2028	11,208,194	0.4%
4,030,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.300	1/30/2032	3,340,453	0.1%
2,395,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.400	10/29/2033	1,937,518	0.1%
4,127,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	5.750	6/6/2028	4,110,525	0.2%
3,555,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	6.150	9/30/2030	3,579,376	0.1%
1,650,000	Agile Group Holdings Ltd.	USD	5.500	4/21/2025	249,744	0.0%
1,120,000	Agile Group Holdings Ltd.	USD	5.500	5/17/2026	136,786	0.0%
1,225,000	Agile Group Holdings Ltd.	USD	5.750	1/2/2025	239,487	0.0%
6,150,000	Agile Group Holdings Ltd.	USD	6.050	10/13/2025	864,444	0.0%
1,380,000	AIB Group PLC, (fixed rate to 9/13/2028, variable rate thereafter)	USD	6.608	9/13/2029	1,406,606	0.1%
10,600,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650	6/15/2026	9,064,171	0.3%
3,585,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250	6/15/2026	2,992,208	0.1%
12,155,000	Aker BP ASA	USD	4.000	1/15/2031	10,767,653	0.4%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	6,360,021	0.2%
8,200,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700	5/15/2026	5,771,432	0.2%
7,500,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700	5/15/2028	4,834,319	0.2%
18,352,767	Alta Wind Holdings LLC	USD	7.000	6/30/2035	16,023,006	0.6%
962,883	American Airlines Pass-Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	885,631	0.0%
518,494	American Airlines Pass-Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	483,228	0.0%
635,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class C	USD	7.860	2/15/2029	640,728	0.0%
10,460,000	American Tower Corp.	USD	5.900	11/15/2033	10,630,290	0.4%
1,410,000	Anglo American Capital PLC	USD	5.500	5/2/2033	1,368,426	0.1%
495,000	Antares Holdings LP	USD	2.750	1/15/2027	427,934	0.0%
585,000	Antares Holdings LP	USD	3.750	7/15/2027	513,862	0.0%
5,925,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2023-1A, Class A2	USD	7.824	3/5/2053	5,952,960	0.2%
14,335,000	ArcelorMittal SA	USD	6.750	3/1/2041	14,353,341	0.5%
11,555,000	Ares Capital Corp.	USD	3.200	11/15/2031	9,147,870	0.3%
10,887,000	Ashland, Inc.	USD	3.375	9/1/2031	8,843,265	0.3%
1,530,000	Ashtead Capital, Inc.	USD	5.500	8/11/2032	1,461,185	0.1%
2,140,000	Ashtead Capital, Inc.	USD	5.550	5/30/2033	2,033,370	0.1%
2,145,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	1,956,541	0.1%
4,150,000	Aviation Capital Group LLC	USD	6.250	4/15/2028	4,105,221	0.1%
8,650,000	Aviation Capital Group LLC	USD	6.750	10/25/2028	8,760,675	0.3%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,222,347	0.3%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	4,578,724	0.2%
10,205,000	Avnet, Inc.	USD	5.500	6/1/2032	9,661,354	0.3%
15,755,000	Bank of America Corp., (fixed rate to 9/15/2033, variable rate thereafter)	USD	5.872	9/15/2034	15,807,772	0.6%
3,505,000	Barclays PLC, (fixed rate to 12/15/2029, variable rate thereafter)	USD	9.625	12/31/2099	3,512,010	0.1%

Loomis Sayles Strategic Income Fund
Investments as of November 30, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
11,885,000	Barclays PLC, (fixed rate to 3/15/2028, variable rate thereafter)	USD	4.375	3/15/2028	8,757,904	0.3%
9,000,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	7,241,213	0.3%
5,955,000	Barings BDC, Inc.	USD	3.300	11/23/2026	5,330,191	0.2%
2,800,000	Bausch & Lomb Escrow Corp.	USD	8.375	10/1/2028	2,863,000	0.1%
24,015,000	Bausch Health Cos., Inc.	USD	4.875	6/1/2028	12,221,733	0.4%
335,000	BBSG Mortgage Trust, Series 2016-MRP, Class A	USD	3.275	6/5/2036	226,650	0.0%
3,630,000	Beauty Health Co.	USD	1.250	10/1/2026	2,429,922	0.1%
4,890,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	4,749,657	0.2%
20,960,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	20,999,824	0.8%
3,850,000	Block, Inc.	USD	3.500	6/1/2031	3,222,088	0.1%
7,175,000	Blue Owl Capital Corp.	USD	2.875	6/11/2028	6,117,830	0.2%
14,750,000	Blue Owl Capital Corp.	USD	4.250	1/15/2026	13,934,796	0.5%
7,375,000	BPR Trust, Series 2021-NRD, Class F, 1 mo. USD SOFR + 6.870%	USD	12.193	12/15/2038	6,616,469	0.2%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,086,083	0.0%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	4,972,478	0.2%
2,715,000	Braskem Netherlands Finance BV	USD	8.500	1/12/2031	2,656,627	0.1%
100,917(a)	Brazil Notas do Tesouro Nacional, Series NTNF	BRL	10.000	1/1/2029	20,063,166	0.7%
2,820,000	Broadcom, Inc.	USD	2.450	2/15/2031	2,318,630	0.1%
2,565,000	Broadcom, Inc.	USD	2.600	2/15/2033	2,019,600	0.1%
6,895,000	Broadcom, Inc.	USD	3.137	11/15/2035	5,366,689	0.2%
4,600,000	Broadcom, Inc.	USD	3.419	4/15/2033	3,865,734	0.1%
6,790,000	Broadcom, Inc.	USD	3.469	4/15/2034	5,645,989	0.2%
8,435,000	Broadcom, Inc.	USD	4.150	11/15/2030	7,819,035	0.3%
2,245,000	Broadcom, Inc.	USD	4.150	4/15/2032	2,032,640	0.1%
3,970,000	CaixaBank SA, (fixed rate to 9/13/2033, variable rate thereafter)	USD	6.840	9/13/2034	3,993,820	0.1%
8,710,000	Carnival Corp.	USD	5.750	3/1/2027	8,279,508	0.3%
6,065,000	Carnival Corp.	USD	6.000	5/1/2029	5,579,841	0.2%
1,050,000	Carnival Corp.	USD	7.000	8/15/2029	1,070,537	0.0%
1,640,065	Castlelake Aircraft Securitization Trust, Series 2018-1, Class B	USD	5.300	6/15/2043	1,219,880	0.0%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	26,736,872	1.0%
6,555,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.750	2/1/2032	5,506,134	0.2%
5,575,000	CDW LLC/CDW Finance Corp.	USD	3.250	2/15/2029	4,900,982	0.2%
1,270,000	CDW LLC/CDW Finance Corp.	USD	3.276	12/1/2028	1,126,147	0.0%
12,185,000	CDW LLC/CDW Finance Corp.	USD	3.569	12/1/2031	10,492,747	0.4%
2,065,000	CDW LLC/CDW Finance Corp.	USD	4.250	4/1/2028	1,943,578	0.1%
450,000	Celanese U.S. Holdings LLC	USD	6.330	7/15/2029	458,307	0.0%
2,810,000	Celanese U.S. Holdings LLC	USD	6.550	11/15/2030	2,881,492	0.1%
11,235,000	Celanese U.S. Holdings LLC	USD	6.700	11/15/2033	11,641,299	0.4%
29,325,000	Cemex SAB de CV	USD	3.875	7/11/2031	24,846,005	0.9%
225,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	USD	9.125	3/14/2028	234,916	0.0%
10,470,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125	6/8/2026	9,819,836	0.4%
825,000	Centene Corp.	USD	2.500	3/1/2031	658,474	0.0%
2,645,000	Centene Corp.	USD	3.000	10/15/2030	2,206,962	0.1%
5,995,000	Centene Corp.	USD	3.375	2/15/2030	5,184,583	0.2%
13,575,000	Centene Corp.	USD	4.625	12/15/2029	12,607,552	0.5%
4,720,000	Central China Real Estate Ltd.	USD	7.250	7/16/2024	206,311	0.0%
1,260,000	Central China Real Estate Ltd.	USD	7.250	8/13/2024	54,281	0.0%
1,957,000	Central China Real Estate Ltd.	USD	7.250	4/28/2025	88,398	0.0%
3,260,000	Central China Real Estate Ltd.	USD	7.500	7/14/2025	149,732	0.0%

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4,415,000	Central China Real Estate Ltd.	USD	7.650	8/27/2025	199,779	0.0%
1,305,000	Central China Real Estate Ltd.	USD	7.750	5/24/2024	59,443	0.0%
6,815,475	CFLD Cayman Investment Ltd.	USD	2.500	1/31/2031	520,566	0.0%
8,274,825	CFLD Cayman Investment Ltd.	USD	2.500	1/31/2031	204,885	0.0%
833,252	CFLD Cayman Investment Ltd., Zero Coupon	USD	0.000-28.181	1/31/2031	8,166	0.0%
7,180,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.300	2/1/2032	5,491,161	0.2%
17,890,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	2.800	4/1/2031	14,549,620	0.5%
16,530,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.700	4/1/2051	10,228,802	0.4%
920,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.850	4/1/2061	549,242	0.0%
31,240,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	3.950	6/30/2062	18,776,814	0.7%
4,025,000	Charter Communications Operating LLC/Charter Communications Operating Capital	USD	4.400	4/1/2033	3,571,264	0.1%
2,300,000	Cheniere Energy Partners LP	USD	3.250	1/31/2032	1,893,542	0.1%
1,530,000	Cheniere Energy Partners LP	USD	4.000	3/1/2031	1,349,625	0.1%
1,035,000	China Aoyuan Group Ltd.	USD	6.200	3/24/2026	18,112	0.0%
2,400,000	China Aoyuan Group Ltd.	USD	6.350	2/8/2024	42,000	0.0%
1,240,000	China Aoyuan Group Ltd.	USD	7.950	2/19/2023	18,600	0.0%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	18,000	0.0%
4,045,000	China Evergrande Group	USD	8.750	6/28/2025	40,450	0.0%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	14,050	0.0%
335,000	China Evergrande Group	USD	9.500	3/29/2024	5,179	0.0%
4,060,000	CIFI Holdings Group Co. Ltd.	USD	4.450	8/17/2026	284,200	0.0%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	289,093	0.0%
8,598,297	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	4.944	9/10/2045	7,587,997	0.3%
1,835,000	Civitas Resources, Inc.	USD	8.625	11/1/2030	1,900,552	0.1%
101,544	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	87,090	0.0%
24,565,000	CommScope, Inc.	USD	4.750	9/1/2029	15,414,537	0.6%
11,400,000	Continental Resources, Inc.	USD	2.875	4/1/2032	8,929,581	0.3%
28,631,000	Continental Resources, Inc.	USD	5.750	1/15/2031	27,786,674	1.0%
5,350,000	CoreVest American Finance Ltd., Series 2021-1, Class D	USD	3.247	4/15/2053	4,108,653	0.1%
1,510,000	CoreVest American Finance Ltd., Series 2021-3, Class D	USD	3.469	10/15/2054	1,200,206	0.0%
2,925,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	USD	4.185	9/15/2037	2,276,496	0.1%
1,690,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	944,873	0.0%
2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	1,719,075	0.1%
6,425,000	CSC Holdings LLC	USD	3.375	2/15/2031	4,382,800	0.2%
1,075,000	CSC Holdings LLC	USD	4.125	12/1/2030	765,088	0.0%
415,000	CSC Holdings LLC	USD	4.500	11/15/2031	293,687	0.0%
48,110,000	CSC Holdings LLC	USD	4.625	12/1/2030	26,496,910	1.0%
5,540,000	CSC Holdings LLC	USD	5.000	11/15/2031	3,096,112	0.1%
14,005,000	CSC Holdings LLC	USD	5.375	2/1/2028	11,907,562	0.4%
1,360,000	CSC Holdings LLC	USD	5.750	1/15/2030	768,400	0.0%

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10,875,000	CT Trust	USD	5.125	2/3/2032	9,036,146	0.3%
3,755,000	DC Commercial Mortgage Trust, Series 2023-DC, Class C	USD	7.379	9/12/2040	3,785,468	0.1%
8,240,000	Deutsche Bank AG, (fixed rate to 10/07/2031, variable rate thereafter)	USD	3.742	1/7/2033	6,305,449	0.2%
16,322,000	Deutsche Bank AG, (fixed rate to 10/14/2030, variable rate thereafter)	USD	3.729	1/14/2032	12,850,725	0.5%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,503,262	0.1%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,378,466	0.1%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,542,960	0.1%
3,705,000	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	USD	5.875	8/15/2027	3,333,912	0.1%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	2,931,396	0.1%
22,190,000	DISH DBS Corp.	USD	5.250	12/1/2026	17,841,869	0.6%
6,575,000	DISH DBS Corp.	USD	5.750	12/1/2028	4,870,003	0.2%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	9,469,422	0.3%
125,670,000	DISH Network Corp.	USD	3.375	8/15/2026	56,865,647	2.0%
357,568	Elara HGV Timeshare Issuer LLC, Series 2021-A, Class C	USD	2.090	8/27/2035	323,249	0.0%
5,945,000	Embraer Netherlands Finance BV	USD	7.000	7/28/2030	6,095,815	0.2%
1,780,000	Enel Generacion Chile SA	USD	7.875	2/1/2027	1,854,328	0.1%
6,210,000	Energian Israel Finance Ltd.	USD	5.375	3/30/2028	5,396,490	0.2%
8,120,000	Energian Israel Finance Ltd.	USD	5.875	3/30/2031	6,847,239	0.2%
13,035,000	Entegris Escrow Corp.	USD	4.750	4/15/2029	12,315,141	0.4%
7,795,000	Envista Holdings Corp.	USD	1.750	8/15/2028	6,844,010	0.2%
2,735,000	EPR Properties	USD	3.600	11/15/2031	2,124,420	0.1%
7,740,000	EQT Corp.	USD	3.625	5/15/2031	6,709,651	0.2%
1,535,000	EQT Corp.	USD	5.000	1/15/2029	1,485,481	0.1%
2,360,000	EQT Corp.	USD	7.000	2/1/2030	2,476,348	0.1%
1,620,000	Etsy, Inc.	USD	0.125	9/1/2027	1,329,372	0.1%
5,020,000	Etsy, Inc.	USD	0.250	6/15/2028	3,850,340	0.1%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,065,069	0.0%
940,000	First Investors Auto Owner Trust, Series 2022-2A, Class D	USD	8.710	10/16/2028	979,715	0.0%
1,050,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	904,984	0.0%
30,660,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	24,834,600	0.9%
7,660,000	FirstKey Homes Trust, Series 2020-SFR1, Class F2	USD	4.284	8/17/2037	7,163,064	0.3%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2038	1,679,621	0.1%
1,500,000	FOCUS Brands Funding, Series 2023-2, Class A2	USD	8.241	10/30/2053	1,537,350	0.1%
550,000	Foundation Finance Trust, Series 2023-2A, Class D	USD	9.100	6/15/2049	562,050	0.0%
10,435,000	Frontier Issuer LLC, Series 2023-1, Class A2	USD	6.600	8/20/2053	10,108,760	0.4%
2,715,000	Gartner, Inc.	USD	3.625	6/15/2029	2,425,936	0.1%
585,000	Gartner, Inc.	USD	3.750	10/1/2030	510,770	0.0%
7,875,000	GATX Corp.	USD	5.450	9/15/2033	7,534,843	0.3%
380,000	GATX Corp.	USD	6.050	3/15/2034	376,603	0.0%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	2,401,567	0.1%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,039,605	0.1%
2,765,000	General Motors Financial Co., Inc.	USD	3.100	1/12/2032	2,249,942	0.1%
6,445,000	General Motors Financial Co., Inc.	USD	6.400	1/9/2033	6,615,172	0.2%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750	9/30/2027	452,250	0.0%

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865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700	9/30/2030	758,322	0.0%
12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	10,576,118	0.4%
2,118,963	GITSIT Mortgage Loan Trust, Series 2023-NPL1, Class A1	USD	8.353	5/25/2053	2,127,784	0.1%
5,005,000	Glencore Funding LLC	USD	2.500	9/1/2030	4,096,142	0.1%
17,230,000	Glencore Funding LLC	USD	5.700	5/8/2033	17,171,878	0.6%
9,995,000	Glencore Funding LLC	USD	6.125	10/6/2028	10,214,649	0.4%
9,590,000	Glencore Funding LLC	USD	6.375	10/6/2030	9,915,404	0.4%
23,925,000	Glencore Funding LLC	USD	6.500	10/6/2033	25,033,501	0.9%
1,475,000	Global Payments, Inc.	USD	2.900	11/15/2031	1,212,389	0.0%
4,965,000	Global Payments, Inc.	USD	5.400	8/15/2032	4,860,413	0.2%
3,845,000	GLP Capital LP/GLP Financing II, Inc.	USD	3.250	1/15/2032	3,088,562	0.1%
5,645,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	4,970,963	0.2%
1,352,896	GS Mortgage Securities Corp. Trust, Series 2013-G1, Class B	USD	3.845	4/10/2031	1,189,547	0.0%
7,680,000	GS Mortgage Securities Corportation Trust, Series 2013-PEMB, Class C	USD	3.668	3/5/2033	4,924,609	0.2%
5,785,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	USD	4.841	6/10/2047	3,125,838	0.1%
5,550,000	GTCR W-2 Merger Sub LLC	USD	7.500	1/15/2031	5,654,062	0.2%
2,272,688	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	1,835,975	0.1%
17,380,000	HCA, Inc.	USD	5.500	6/1/2033	17,088,995	0.6%
8,940,000	Hercules Capital, Inc.	USD	3.375	1/20/2027	7,960,283	0.3%
7,303,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	USD	4.850	6/25/2026	6,859,116	0.2%
2,398,667	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	USD	6.310	3/25/2025	2,385,565	0.1%
1,295,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class D2	USD	9.130	6/25/2027	1,286,027	0.0%
1,960,000	Hertz Vehicle Financing III LLC, Series 2023-2A, Class D	USD	9.400	9/25/2029	1,964,324	0.1%
4,155,000	Hertz Vehicle Financing LLC, Series 2022-2A, Class D	USD	5.160	6/26/2028	3,660,147	0.1%
4,105,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	USD	6.560	9/25/2026	3,934,257	0.1%
2,530,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	2,262,706	0.1%
2,760,000	Hess Midstream Operations LP	USD	5.625	2/15/2026	2,725,500	0.1%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	6,399,611	0.2%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	4.875	7/1/2031	1,464,919	0.1%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	USD	5.000	6/1/2029	4,755,951	0.2%
50,571	HIN Timeshare Trust, Series 2020-A, Class C	USD	3.420	10/9/2039	47,163	0.0%
8,314,814	Home Partners of America Trust, Series 2021-2, Class E1	USD	2.852	12/17/2026	7,199,335	0.3%
4,157,407	Home Partners of America Trust, Series 2021-2, Class E2	USD	2.952	12/17/2026	3,595,716	0.1%
24,490,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	20,078,735	0.7%
190,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	186,460	0.0%
895,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	809,975	0.0%

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375,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	6.375	12/15/2025	361,885	0.0%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,995,010	0.1%
5,275,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	4,042,563	0.1%
5,355,000	IHS Holding Ltd.	USD	5.625	11/29/2026	4,613,868	0.2%
2,155,000	IHS Holding Ltd.	USD	6.250	11/29/2028	1,716,673	0.1%
3,193,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	2,795,408	0.1%
97,085,000,000	Indonesia Treasury Bonds, Series 101	IDR	6.875	4/15/2029	6,280,244	0.2%
116,724,000,000	Indonesia Treasury Bonds, Series FR95	IDR	6.375	8/15/2028	7,446,329	0.3%
2,035,000	ING Groep NV, (fixed rate to 9/11/2033, variable rate thereafter)	USD	6.114	9/11/2034	2,041,292	0.1%
825,000	Ingersoll Rand, Inc.	USD	5.700	8/14/2033	835,025	0.0%
5,690,000	Intesa Sanpaolo SpA	USD	7.200	11/28/2033	5,770,912	0.2%
8,790,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	8,004,455	0.3%
3,893,000	Jefferies Financial Group, Inc.	USD	6.250	1/15/2036	3,969,361	0.1%
1,265,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	1,166,798	0.0%
290,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	3.910	12/15/2047	216,836	0.0%
3,110,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	USD	3.958	4/15/2046	2,077,480	0.1%
6,230,000	JSW Steel Ltd.	USD	5.050	4/5/2032	5,094,877	0.2%
6,925,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	225,062	0.0%
1,415,000	Kaisa Group Holdings Ltd.	USD	9.950	7/23/2025	56,218	0.0%
1,600,000	Kaisa Group Holdings Ltd.	USD	10.500	1/15/2025	52,000	0.0%
8,085,000	Kaisa Group Holdings Ltd.	USD	11.250	4/16/2025	262,762	0.0%
7,075,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	229,937	0.0%
4,795,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	155,837	0.0%
1,380,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	94,475	0.0%
3,760,000	KWG Group Holdings Ltd.	USD	6.300	2/13/2026	252,860	0.0%
6,630,000	Leidos, Inc.	USD	5.750	3/15/2033	6,602,983	0.2%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	532,174	0.0%
5,050,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	4,756,645	0.2%
15,550,000	Light & Wonder International, Inc.	USD	7.000	5/15/2028	15,564,772	0.6%
740,000	Light & Wonder International, Inc.	USD	7.250	11/15/2029	741,850	0.0%
1,475,000	Light & Wonder International, Inc.	USD	7.500	9/1/2031	1,496,632	0.1%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	288,870	0.0%
9,430,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	8,310,753	0.3%
3,345,000	Logan Group Co. Ltd.	USD	4.250	7/12/2025	250,875	0.0%
1,320,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	99,000	0.0%
2,502,767	Lunar Structured Aircraft Portfolio Notes, Series 2021-1, Class B	USD	3.432	10/15/2046	2,123,242	0.1%
7,165,941	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	6,276,870	0.2%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	6,076,220	0.2%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	3,493,441	0.1%
1,590,000	Marvell Technology, Inc.	USD	5.950	9/15/2033	1,610,752	0.1%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	1,935,983	0.1%
1,270,000	Matador Resources Co.	USD	6.875	4/15/2028	1,272,832	0.0%
12,510,000	MBIA Insurance Corp., 3 mo. USD SOFR + 11.522%	USD	16.916	1/15/2033	422,838	0.0%
3,990,847	Med Trust, Series 2021-MDLN, Class C, 1 mo. USD SOFR + 1.914%	USD	7.238	11/15/2038	3,883,941	0.1%
2,616,733(b)	Mexico Bonos, Series M	MXN	7.500	5/26/2033	13,365,474	0.5%
9,070,000	Micron Technology, Inc.	USD	5.875	2/9/2033	9,086,658	0.3%
24,180,000	Micron Technology, Inc.	USD	5.875	9/15/2033	24,201,839	0.9%
880,000	Molina Healthcare, Inc.	USD	3.875	11/15/2030	764,297	0.0%
4,280,000	Molina Healthcare, Inc.	USD	3.875	5/15/2032	3,589,313	0.1%
11,025,000	Morgan Stanley, (fixed rate to 1/19/2033, variable rate thereafter)	USD	5.948	1/19/2038	10,687,247	0.4%

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1,135,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class B	USD	4.213	8/15/2046	652,625	0.0%
2,072,188	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	USD	5.336	3/15/2045	1,875,330	0.1%
5,050,000	MSCI, Inc.	USD	3.250	8/15/2033	4,035,462	0.1%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	24,610,800	0.9%
2,920,000	Nationstar Mortgage Holdings, Inc.	USD	5.000	2/1/2026	2,784,122	0.1%
2,210,000	Nationstar Mortgage Holdings, Inc.	USD	5.125	12/15/2030	1,909,639	0.1%
9,605,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	8,888,207	0.3%
699,000	Natura Cosmeticos SA	USD	4.125	5/3/2028	623,205	0.0%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	11,676,292	0.4%
135,000	Navient Corp.	USD	5.000	3/15/2027	125,870	0.0%
950,000	Navient Corp.	USD	6.750	6/15/2026	946,388	0.0%
3,259,000	Navient Corp., MTN	USD	6.125	3/25/2024	3,256,918	0.1%
950,000	Navient Corp., Series A, MTN	USD	5.625	8/1/2033	736,098	0.0%
12,677,046	Navigator Aircraft ABS Ltd., Series 2021-1, Class B	USD	3.571	11/15/2046	10,358,351	0.4%
6,465,000	NCL Corp. Ltd.	USD	1.125	2/15/2027	5,324,315	0.2%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,229,812	0.2%
5,085,000	NCL Corp. Ltd.	USD	5.875	2/15/2027	4,923,195	0.2%
4,990,000	NCL Corp. Ltd.	USD	8.125	1/15/2029	5,081,127	0.2%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,191,321	0.1%
14,565,000	Netflix, Inc.	USD	4.875	6/15/2030	14,311,330	0.5%
8,735,000	Netflix, Inc.	USD	5.875	11/15/2028	8,984,175	0.3%
3,910,000	Netflix, Inc.	USD	6.375	5/15/2029	4,163,841	0.2%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	538,122	0.0%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	8,905,996	0.3%
1,250,000	Nordson Corp.	USD	5.800	9/15/2033	1,272,513	0.0%
2,301,000	OneMain Finance Corp.	USD	3.500	1/15/2027	2,056,123	0.1%
555,000	OneMain Finance Corp.	USD	3.875	9/15/2028	476,594	0.0%
10,385,000	OneMain Finance Corp.	USD	4.000	9/15/2030	8,459,801	0.3%
2,025,000	OneMain Finance Corp.	USD	5.375	11/15/2029	1,822,585	0.1%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,109,066	0.1%
1,315,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	USD	7.375	2/15/2031	1,348,532	0.1%
10,085,000	Ovintiv, Inc.	USD	6.500	8/15/2034	10,253,340	0.4%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	530,614	0.0%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	2,705,656	0.1%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	378,624	0.0%
1,200,000	Ovintiv, Inc.	USD	7.375	11/1/2031	1,285,024	0.0%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	1,651,242	0.1%
2,195,000	Penn Entertainment, Inc.	USD	2.750	5/15/2026	2,779,968	0.1%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	4,631,730	0.2%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	7,501,610	0.3%
11,860,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	9,600,670	0.3%
755,563	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	649,951	0.0%
132,975	Planet Fitness Master Issuer LLC, Series 2022-1A, Class A2I	USD	3.251	12/5/2051	120,744	0.0%
7,245,000	Post Holdings, Inc.	USD	4.500	9/15/2031	6,307,677	0.2%
8,240,000	PPL Capital Funding, Inc.	USD	2.875	3/15/2028	7,795,040	0.3%
2,810,000	Prestige Auto Receivables Trust, Series 2022-1A, Class D	USD	8.080	8/15/2028	2,858,301	0.1%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	3,139,182	0.1%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	4,753,713	0.2%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,249,963	0.1%
6,168,931	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	5,848,873	0.2%

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4,422,271	PRPM LLC, Series 2021-9, Class A1	USD	2.363	10/25/2026	4,184,364	0.2%
5,945,427	PRPM LLC, Series 2022-5, Class A1	USD	6.900	9/27/2027	5,896,288	0.2%
8,146,000	PulteGroup, Inc.	USD	6.000	2/15/2035	8,100,367	0.3%
10,500,000	Rand Parent LLC	USD	8.500	2/15/2030	9,913,155	0.4%
307,465,000	Republic of South Africa Government Bonds, Series 2035	ZAR	8.875	2/28/2035	13,568,338	0.5%
2,210,000	Republic of Uzbekistan International Bonds	USD	7.850	10/12/2028	2,240,542	0.1%
14,740,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	2.875	10/15/2026	13,321,275	0.5%
13,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.625	3/1/2029	11,892,629	0.4%
37,540,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	3.875	3/1/2031	31,533,600	1.1%
9,630,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	USD	4.000	10/15/2033	7,786,144	0.3%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	217,836	0.0%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	11,750,420	0.4%
1,020,000	RTX Corp.	USD	2.375	3/15/2032	818,649	0.0%
8,045,000	RTX Corp.	USD	5.150	2/27/2033	7,901,843	0.3%
2,016,000	Safeway, Inc.	USD	7.250	2/1/2031	2,120,338	0.1%
17,908,000	Sanchez Energy Corp.	USD	6.125	1/15/2023	1,253,560	0.0%
9,520,000	Sanchez Energy Corp.	USD	7.750	6/15/2021	666,400	0.0%
9,110,000	SBA Communications Corp.	USD	3.125	2/1/2029	7,933,313	0.3%
1,930,000	SCF Equipment Leasing LLC, Series 2022-2A, Class C	USD	6.500	8/20/2032	1,885,256	0.1%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	4,667,083	0.2%
655,000	Sensata Technologies BV	USD	5.875	9/1/2030	628,562	0.0%
600,000	Sensata Technologies, Inc.	USD	3.750	2/15/2031	507,270	0.0%
748,951	Shenton Aircraft Investment I Ltd., Series 2015-1A, Class A	USD	4.750	10/15/2042	638,043	0.0%
2,880,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	108,000	0.0%
400,000	Shimao Group Holdings Ltd.	USD	4.600	7/13/2030	15,408	0.0%
1,830,000	Shimao Group Holdings Ltd.	USD	5.200	1/16/2027	62,531	0.0%
280,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	10,506	0.0%
1,970,000	Shimao Group Holdings Ltd.	USD	6.125	2/21/2024	74,604	0.0%
9,423,900	Slam Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	8,127,511	0.3%
7,939,000	SoftBank Group Corp.	USD	4.625	7/6/2028	7,037,606	0.3%
3,445,000	Southern Co.	USD	5.700	3/15/2034	3,510,117	0.1%
1,670,000	Southern Co. Gas Capital Corp.	USD	5.750	9/15/2033	1,690,121	0.1%
18,200,000	Southwest Airlines Co.	USD	1.250	5/1/2025	17,827,054	0.6%
1,295,000	Southwestern Energy Co.	USD	4.750	2/1/2032	1,154,956	0.0%
9,590,000	Splunk, Inc.	USD	1.125	6/15/2027	9,244,760	0.3%
5,100,000	Spotify USA, Inc., Zero Coupon	USD	5.189-5.873	3/15/2026	4,452,810	0.2%
9,360,000	Sprint Capital Corp.	USD	8.750	3/15/2032	11,186,145	0.4%
10,900,000	Stewart Information Services Corp.	USD	3.600	11/15/2031	8,117,757	0.3%
1,486,509	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	USD	6.000	9/30/2026	236,058	0.0%
1,486,509	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	USD	6.250	9/30/2027	213,046	0.0%
2,973,020	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	USD	6.500	9/30/2027	366,544	0.0%
4,459,533	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	USD	6.750	9/30/2028	468,340	0.0%
4,459,533	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	USD	7.000	9/30/2029	422,853	0.0%
2,095,045	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	USD	7.250	9/30/2030	187,611	0.0%
1,837,524	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	USD	7.800	9/30/2032	181,786	0.0%

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5,875,000	Synchrony Bank	USD	5.625	8/23/2027	5,564,683	0.2%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,057,910	0.1%
880,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.875	2/1/2031	814,644	0.0%
32,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	25,729,638	0.9%
3,409,000	Telecom Italia Capital SA	USD	6.000	9/30/2034	3,076,535	0.1%
6,640,000	Telecom Italia Capital SA	USD	6.375	11/15/2033	6,224,627	0.2%
7,750,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	6,999,443	0.3%
4,695,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.375	9/15/2029	5,361,947	0.2%
3,990,000	Teva Pharmaceutical Finance Netherlands II BV	EUR	7.875	9/15/2031	4,654,675	0.2%
21,480,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	13,634,971	0.5%
7,360,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.750	5/9/2027	6,922,742	0.3%
8,725,000	Teva Pharmaceutical Finance Netherlands III BV	USD	5.125	5/9/2029	8,111,022	0.3%
7,055,000	Teva Pharmaceutical Finance Netherlands III BV	USD	7.875	9/15/2029	7,353,610	0.3%
5,070,000	Teva Pharmaceutical Finance Netherlands III BV	USD	8.125	9/15/2031	5,348,485	0.2%
720,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	15,178	0.0%
4,030,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	70,525	0.0%
3,575,000	T-Mobile USA, Inc.	USD	5.750	1/15/2034	3,639,604	0.1%
62,555,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	53,530,153	1.9%
5,046,616	Toorak Mortgage Corp. Ltd., Series 2021-1, Class A1	USD	2.240	6/25/2024	4,925,584	0.2%
1,120,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	900,293	0.0%
795,000	Towd Point Mortgage Trust, Series 2019-4, Class M1	USD	3.500	10/25/2059	641,977	0.0%
12,700,000	Travel & Leisure Co.	USD	4.500	12/1/2029	10,936,605	0.4%
6,640,000	Travel & Leisure Co.	USD	4.625	3/1/2030	5,693,800	0.2%
2,145,000	TriNet Group, Inc.	USD	3.500	3/1/2029	1,866,150	0.1%
55,170,000	U.S. Treasury Bonds	USD	2.250	2/15/2052	35,149,325	1.3%
23,325,000	U.S. Treasury Bonds	USD	3.250	5/15/2042	19,093,699	0.7%
26,205,000	U.S. Treasury Bonds	USD	3.875	2/15/2043	23,374,655	0.8%
192,705,000	U.S. Treasury Notes	USD	4.625	6/30/2025	191,974,829	6.9%
8,665,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	7,972,524	0.3%
10,815,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	10,733,887	0.4%
13,205,000	Uber Technologies, Inc., Zero Coupon	USD	0.000-1.922	12/15/2025	12,865,343	0.5%
545,000	UBS Group AG, (fixed rate to 1/12/2028, variable rate thereafter)	USD	3.869	1/12/2029	501,803	0.0%
3,695,000	UBS Group AG, (fixed rate to 11/15/2032, variable rate thereafter)	USD	9.016	11/15/2033	4,373,109	0.2%
325,000	UBS Group AG, (fixed rate to 5/14/2031, variable rate thereafter)	USD	3.091	5/14/2032	265,327	0.0%
7,690,000	UBS Group AG, (fixed rate to 8/11/2027, variable rate thereafter)	USD	6.442	8/11/2028	7,810,502	0.3%
5,370,000	UBS Group AG, (fixed rate to 8/12/2032, variable rate thereafter)	USD	6.537	8/12/2033	5,480,461	0.2%
14,800,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	12,928,693	0.5%
8,430,000	Unity Software, Inc., Zero Coupon	USD	7.084-8.213	11/15/2026	6,798,795	0.2%
456,455,000	Uruguay Government International Bonds	UYU	8.250	5/21/2031	10,770,260	0.4%
6,875,000	Var Energi ASA	USD	8.000	11/15/2032	7,385,744	0.3%
3,970,000	VCAT LLC, Series 2021-NPL5, Class A2	USD	3.844	8/25/2051	3,314,906	0.1%

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7,865,000	VCAT LLC, Series 2021-NPL6, Class A2	USD	3.967	9/25/2051	6,632,890	0.2%
6,105,000	Venture Global Calcasieu Pass LLC	USD	3.875	11/1/2033	4,996,784	0.2%
3,215,000	Venture Global Calcasieu Pass LLC	USD	4.125	8/15/2031	2,773,177	0.1%
5,680,000	VICI Properties LP/VICI Note Co., Inc.	USD	4.500	9/1/2026	5,395,434	0.2%
1,990,000	Viper Energy, Inc.	USD	7.375	11/1/2031	2,013,883	0.1%
7,805,000	VMware, Inc.	USD	2.200	8/15/2031	6,168,926	0.2%
4,960,000	VOC Escrow Ltd.	USD	5.000	2/15/2028	4,628,724	0.2%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,010,443	0.0%
10,960,000	Warnermedia Holdings, Inc.	USD	4.279	3/15/2032	9,668,509	0.3%
3,864,309	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.086	7/15/2046	3,120,430	0.1%
4,340,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class B	USD	4.322	8/15/2050	3,317,324	0.1%
3,725,000	Western Digital Corp.	USD	2.850	2/1/2029	3,051,457	0.1%
7,515,000	Western Digital Corp.	USD	4.750	2/15/2026	7,250,217	0.3%
1,750,000	Western Midstream Operating LP	USD	4.050	2/1/2030	1,585,972	0.1%
2,310,000	Western Midstream Operating LP	USD	5.250	2/1/2050	1,925,187	0.1%
4,055,000	Western Midstream Operating LP	USD	5.300	3/1/2048	3,357,461	0.1%
745,000	Western Midstream Operating LP	USD	5.450	4/1/2044	638,601	0.0%
560,000	Western Midstream Operating LP	USD	5.500	8/15/2048	469,919	0.0%
665,000	Western Midstream Operating LP	USD	6.150	4/1/2033	669,832	0.0%
2,305,000	Western Midstream Operating LP	USD	6.350	1/15/2029	2,366,887	0.1%
1,540,000	Westlake Automobile Receivables Trust, Series 2023-1A, Class D	USD	6.790	11/15/2028	1,530,259	0.1%
1,134,637	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	980,437	0.0%
4,000,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.344	8/15/2046	3,262,000	0.1%
2,612,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class C	USD	4.344	8/15/2046	1,710,860	0.1%
940,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	726,707	0.0%
8,510,310	Willis Engine Structured Trust VI, Series 2021-A, Class A	USD	3.104	5/15/2046	6,983,952	0.3%
1,215,000	Wolfspeed, Inc.	USD	0.250	2/15/2028	751,478	0.0%
2,350,000	Wolfspeed, Inc.	USD	1.875	12/1/2029	1,399,425	0.1%
8,625,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	7,755,775	0.3%
23,285,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	1,505,142	0.1%
1,245,000	Yuzhou Group Holdings Co. Ltd.	USD	7.375	1/13/2026	80,203	0.0%
9,395,000	Yuzhou Group Holdings Co. Ltd.	USD	7.700	2/20/2025	579,484	0.0%
5,345,000	Yuzhou Group Holdings Co. Ltd.	USD	7.850	8/12/2026	344,165	0.0%
3,155,000	Yuzhou Group Holdings Co. Ltd.	USD	8.300	5/27/2025	212,962	0.0%
2,055,000	ZF North America Capital, Inc.	USD	6.875	4/14/2028	2,085,989	0.1%
2,170,000	ZF North America Capital, Inc.	USD	7.125	4/14/2030	2,224,923	0.1%
4,535,000	Zhenro Properties Group Ltd.	USD	6.630	1/7/2026	54,828	0.0%
365,000	Zhenro Properties Group Ltd.	USD	6.700	8/4/2026	4,446	0.0%
715,000	Zhenro Properties Group Ltd.	USD	7.350	2/5/2025	8,937	0.0%
1,200,000	Zillow Group, Inc.	USD	1.375	9/1/2026	1,349,400	0.1%
	Total				2,435,252,196	87.4%
Collateralized Loan Obligations						
6,730,000	522 Funding CLO Ltd., Series 2018-3A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	10/20/2031	6,596,793	0.2%
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	USD	7.277	7/20/2034	4,426,594	0.2%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3 mo. USD SOFR + 3.112%	USD	8.527	7/20/2034	4,833,440	0.2%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.756	7/15/2034	1,216,356	0.0%

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2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3 mo. USD SOFR + 3.262%	USD	8.656	10/15/2034	2,524,258	0.1%
3,025,000	Bain Capital Credit CLO Ltd., Series 2017-2A, Class DR2, 3 mo. USD SOFR + 3.362%	USD	8.740	7/25/2034	2,875,647	0.1%
890,000	Ballyrock CLO Ltd., Series 2019-2A, Class A2R, 3 mo. USD SOFR + 1.662%	USD	7.029	11/20/2030	883,951	0.0%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.664	1/17/2032	1,482,295	0.1%
3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3 mo. USD SOFR + 3.212%	USD	8.627	7/20/2032	3,453,637	0.1%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3 mo. USD SOFR + 3.512%	USD	8.906	7/15/2034	3,046,344	0.1%
4,390,000	Clover CLO LLC, Series 2021-1A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.624	4/22/2034	4,259,463	0.2%
3,780,000	Clover CLO LLC, Series 2021-2A, Class D, 3 mo. USD SOFR + 3.312%	USD	8.727	7/20/2034	3,676,719	0.1%
4,775,000	Crown City CLO I, Series 2020-1A, Class CR, 3 mo. USD SOFR + 3.682%	USD	9.097	7/20/2034	4,378,369	0.2%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3 mo. USD SOFR + 3.112%	USD	8.527	1/20/2034	2,833,025	0.1%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3 mo. USD SOFR + 2.262%	USD	7.677	4/20/2031	946,431	0.0%
2,965,000	LCM 30 Ltd., Series 30A, Class DR, 3 mo. USD SOFR + 3.262%	USD	8.677	4/20/2031	2,781,807	0.1%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3 mo. USD SOFR + 3.462%	USD	8.849	7/27/2031	10,517,567	0.4%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3 mo. USD SOFR + 3.262%	USD	8.674	1/23/2031	970,474	0.0%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	USD	7.306	7/15/2034	5,997,908	0.2%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3 mo. USD SOFR + 3.362%	USD	8.777	7/20/2032	7,793,497	0.3%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3 mo. USD SOFR + 3.412%	USD	8.806	7/15/2034	6,958,238	0.3%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-2A, Class DR, 3 mo. USD SOFR + 3.562%	USD	8.956	7/15/2036	2,914,116	0.1%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	USD	7.327	7/2/2035	8,209,600	0.3%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	USD	7.329	5/21/2034	967,171	0.0%
12,510,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3 mo. USD SOFR + 6.312%	USD	11.706	10/15/2034	12,066,483	0.4%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3 mo. USD SOFR + 3.212%	USD	8.627	1/20/2031	381,054	0.0%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3 mo. USD SOFR + 4.012%	USD	9.427	10/20/2034	1,537,402	0.1%
	Total				108,528,639	3.9%

Shares						
Common Stocks						
21,987	Abbott Laboratories				2,293,024	0.1%

Loomis Sayles Strategic Income Fund
Investments as of November 30, 2023 (Unaudited)

Shares	Security Description	Market Value ($)	% of Fund
51,579	AbbVie, Inc.	7,344,334	0.3%
1,434	Accenture PLC, Class A	477,723	0.0%
1,317,588	Altice USA, Inc., Class A	3,030,453	0.1%
10,480	American Tower Corp.	2,188,014	0.1%
14,771	Apple, Inc.	2,805,751	0.1%
9,229	Battalion Oil Corp.	46,422	0.0%
1,173	BlackRock, Inc.	881,193	0.0%
40,040	Bristol-Myers Squibb Co.	1,977,175	0.1%
2,959	Broadcom, Inc.	2,739,235	0.1%
166,156	Canadian Natural Resources Ltd.	11,099,221	0.4%
16,258	Cisco Systems, Inc.	786,562	0.0%
5,336	Clarivate PLC	41,407	0.0%
56,302	Coca-Cola Co.	3,290,289	0.1%
51,372	Comcast Corp., Class A	2,151,973	0.1%
3,997	Costco Wholesale Corp.	2,369,182	0.1%
5,125	Deere & Co.	1,867,601	0.1%
46,438	Diamondback Energy, Inc.	7,170,492	0.3%
15,026	Duke Energy Corp.	1,386,599	0.0%
6,668	Elevance Health, Inc.	3,197,240	0.1%
11,714	Emerson Electric Co.	1,041,375	0.0%
21,007	Fastenal Co.	1,259,790	0.0%
6,593	Home Depot, Inc.	2,066,840	0.1%
461,939	iHeartMedia, Inc., Class A	1,210,280	0.0%
23,768	IQOR US, Inc.	20,797	0.0%
13,444	Johnson & Johnson	2,079,249	0.1%
12,171	JPMorgan Chase & Co.	1,899,650	0.1%
3,081	Linde PLC	1,274,825	0.0%
7,700	Lockheed Martin Corp.	3,447,829	0.1%
3,028	Mastercard, Inc., Class A	1,253,077	0.0%
14,572	Merck & Co., Inc.	1,493,339	0.1%
29,121	Microchip Technology, Inc.	2,429,856	0.1%
8,198	Microsoft Corp.	3,106,304	0.1%
9,550	Morgan Stanley	757,697	0.0%
46,228	Newmont Corp.	1,857,903	0.1%
172,823	NexPoint Diversified Real Estate Trust	1,392,953	0.0%
6,142	Packaging Corp. of America	1,031,917	0.0%
9,930	Pioneer Natural Resources Co.	2,300,185	0.1%
16,834	Procter & Gamble Co.	2,584,356	0.1%
21,254	QUALCOMM, Inc.	2,742,829	0.1%
24,545	Starbucks Corp.	2,437,319	0.1%
2,761	Thermo Fisher Scientific, Inc.	1,368,793	0.0%
7,901	Union Pacific Corp.	1,779,858	0.1%
16,485	United Parcel Service, Inc., Class B	2,499,291	0.1%
4,427	UnitedHealth Group, Inc.	2,447,998	0.1%
12,574	Walmart, Inc.	1,957,646	0.1%
47,499	Williams Cos., Inc.	1,747,488	0.1%
	Total	106,633,334	3.8%

Principal Amount		Currency Code	Interest Rate	Maturity Date		
Senior Loans						
4,080,000	1011778 B.C. Unlimited Liability Co., 2023 Term Loan B5, 1 mo. USD SOFR + 2.250%	USD	7.598	9/20/2030	4,061,518	0.2%
1,682,813	Bausch & Lomb Corp., 2023 Incremental Term Loan, 1 mo. USD SOFR + 4.000%	USD	9.348	9/29/2028	1,644,950	0.1%
3,964,176	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	USD	8.321	8/8/2027	3,937,736	0.1%
7,855,786	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	USD	8.713	10/18/2028	7,806,687	0.3%

Loomis Sayles Strategic Income Fund
Investments as of November 30, 2023 (Unaudited)

Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value ($)	% of Fund
3,315,000	GTCR W Merger Sub LLC, USD Term Loan B	USD		9/20/2030	3,310,856	0.1%
2,235,000	HUB International Ltd., 2023 Term Loan B, 3 mo. USD SOFR + 4.250%	USD	9.662	6/20/2030	2,243,292	0.1%
7,505,448	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	USD	9.386	9/27/2030	7,329,294	0.3%
5,785,000	Summit Materials LLC, 2023 Incremental Term Loan B	USD		11/30/2028	5,785,000	0.2%
645,000	TransDigm, Inc., 2023 Term Loan J	USD		2/14/2031	644,303	0.0%
3,728,588	Uber Technologies, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 2.750%	USD	8.159	3/3/2030	3,735,598	0.1%
	Total				40,499,234	1.5%

Shares		Interest Rate	Market Value ($)	% of Fund
Preferred Stocks				
6,360	Bank of America Corp., Series L	7.250	7,129,560	0.3%
142,232	Clarivate PLC, Series A	5.250	4,672,321	0.2%
238,087	El Paso Energy Capital Trust I	4.750	11,094,855	0.4%
1,596	Highwoods Properties, Inc., Series A	8.625	1,507,498	0.0%
208,246	Hovnanian Enterprises, Inc.	7.625	3,546,429	0.1%
116,192	Prologis, Inc., Series Q	8.540	6,411,475	0.2%
3,880	Wells Fargo & Co., Series L, Class A	7.500	4,337,840	0.2%
	Total		38,699,978	1.4%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value ($)	% of Fund
Short-Term Investments					
27,938,328	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	12/1/2023	27,938,328	1.0%
5,675,000	U.S. Treasury Bills	5.242(c)	5/2/2024	5,550,499	0.2%
	Total			33,488,827	1.2%
	Total Investments			2,763,102,208	99.2%
	Other assets less liabilities			21,992,251	0.8%
	Net Assets			2,785,094,459	100.0%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/ Sold (B/S)	Units of Currency	In Exchange for	Notional Value	Unrealized Appreciation (Depreciation)
Bank of America N.A.	12/20/2023	EUR S	8,149,000	$8,785,600	$8,876,520	$**(90,920)**

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT 2 Year U.S. Treasury Notes Futures	3/28/2024	1,976	$ 403,558,775	$ 404,014,813	$ 456,038
CBOT 5 Year U.S. Treasury Notes Futures	3/28/2024	2,404	256,575,200	256,871,157	295,957
CBOT U.S. Long Bond Futures	3/19/2024	3,233	376,258,374	376,442,438	184,064
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	475	58,232,414	58,425,000	192,586
Total Long Position Contracts					**$1,128,645**

Loomis Sayles Strategic Income Fund
Investments as of November 30, 2023 (Unaudited)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Notes Futures	3/19/2024	(2,892)	$(328,346,407)	$(328,287,187)	$ 59,220
Total Futures Contracts					**$1,187,865**

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

Key to abbreviations:

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

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

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

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

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