

Loomis Sayles Investment Grade Bond Fund
Investments as of August 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
21,520,000	7-Eleven, Inc.	USD	0.800	2/10/2024	21,515,673	0.34%
9,747,350	Adams Outdoor Advertising LP, Series 2018-1, Class A	USD	4.810	11/15/2048	10,291,320	0.16%
3,595,000	Adams Outdoor Advertising LP, Series 2018-1, Class B	USD	5.653	11/15/2048	3,737,940	0.06%
9,670,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	10,261,482	0.16%
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	916,065	0.01%
7,435,000	AES Corp. (The)	USD	2.450	1/15/2031	7,502,238	0.12%
3,695,000	AES Corp. (The)	USD	3.950	7/15/2030	4,119,555	0.06%
23,900,000	Air Lease Corp.	USD	3.125	12/1/2030	24,499,128	0.39%
2,235,000	Air Lease Corp.	USD	3.250	10/1/2029	2,341,731	0.04%
10,270,000	Air Lease Corp.	USD	3.375	7/1/2025	10,994,810	0.17%
345,000	Air Lease Corp.	USD	4.625	10/1/2028	391,777	0.01%
8,426,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	8,630,742	0.14%
12,430,000	Aircastle Ltd.	USD	4.125	5/1/2024	13,231,835	0.21%
8,070,000	Aircastle Ltd.	USD	4.400	9/25/2023	8,608,828	0.14%
8,160,000	Aircastle Ltd.	USD	5.000	4/1/2023	8,694,967	0.14%
3,195,000	Aker BP ASA	USD	3.000	1/15/2025	3,374,559	0.05%
9,925,000	Aker BP ASA	USD	3.750	1/15/2030	10,731,105	0.17%
16,455,000	Aker BP ASA	USD	4.000	1/15/2031	18,115,158	0.28%
6,422,877	Ally Auto Receivables Trust, Series 2019-1, Class A3	USD	2.910	9/15/2023	6,482,610	0.10%
300,000	Ally Financial, Inc.	USD	3.875	5/21/2024	323,475	0.01%
39,613,000	Ally Financial, Inc.	USD	4.625	3/30/2025	44,215,614	0.70%
2,835,000	Ally Financial, Inc.	USD	5.750	11/20/2025	3,247,896	0.05%
1,468,000	Ally Financial, Inc.	USD	8.000	11/1/2031	2,078,099	0.03%
4,330,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,438,293	0.07%
16,043,935	Alta Wind Holdings LLC	USD	7.000	6/30/2035	18,902,778	0.30%
1,715,855	American Airlines Pass Through Trust, Series 2015-2, Class B	USD	4.400	3/22/2025	1,684,575	0.03%
5,946,696	American Airlines Pass Through Trust, Series 2016-1, Class B	USD	5.250	7/15/2025	5,842,986	0.09%
12,350,471	American Airlines Pass Through Trust, Series 2016-3, Class A	USD	3.250	4/15/2030	12,040,753	0.19%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,352,999	0.02%
5,314,777	American Airlines Pass Through Trust, Series 2017-2, Class A	USD	3.600	4/15/2031	5,277,378	0.08%
3,106,502	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	3,001,222	0.05%
17,991,899	American Airlines Pass Through Trust, Series 2019-1, Class B	USD	3.850	8/15/2029	17,181,364	0.27%
7,865,000	American Credit Acceptance Receivables Trust, Series 2019-3, Class D	USD	2.890	9/12/2025	8,040,924	0.13%
939,000	American Express Credit Account Master Trust, Series 2018-8, Class A	USD	3.180	4/15/2024	940,106	0.01%
8,000,000	American Express Credit Account Master Trust, Series 2019-1, Class A	USD	2.870	10/15/2024	8,117,524	0.13%
2,185,000	American Homes 4 Rent	USD	2.375	7/15/2031	2,194,488	0.03%
15,451,000	American Homes 4 Rent, Series 2015-SFR1, Class E	USD	5.639	4/17/2052	16,744,133	0.26%
25,580,000	American Honda Finance Corp., MTN	USD	0.550	7/12/2024	25,519,379	0.40%
5,653,000	American International Group, Inc.	USD	4.200	4/1/2028	6,497,020	0.10%
21,805,000	American Tower Corp.	USD	2.100	6/15/2030	21,563,097	0.34%
1,965,000	AmeriCredit Automobile Receivables Trust, Series 2018-2, Class D	USD	4.010	7/18/2024	2,043,375	0.03%
10,515,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	10,978,643	0.17%
25,880,000	AmeriCredit Automobile Receivables Trust, Series 2019-1, Class D	USD	3.620	3/18/2025	26,999,416	0.42%
12,340,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class D	USD	2.990	6/18/2025	12,807,964	0.20%
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	USD	2.130	3/18/2026	1,433,248	0.02%
550,000	Anglo American Capital PLC	USD	2.625	9/10/2030	559,427	0.01%
1,325,000	Anglo American Capital PLC	USD	2.875	3/17/2031	1,364,096	0.02%
6,260,000	Anglo American Capital PLC	USD	4.000	9/11/2027	6,990,957	0.11%
34,334,000	Anglo American Capital PLC	USD	4.500	3/15/2028	39,208,022	0.62%
8,785,000	Anglo American Capital PLC	USD	4.750	4/10/2027	10,139,409	0.16%
2,040,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	2,602,916	0.04%
14,470,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	17,989,085	0.28%
6,002,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	4/15/2048	7,380,722	0.12%
8,755,000	Antares Holdings LP	USD	2.750	1/15/2027	8,794,529	0.14%

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6,700,000	Antares Holdings LP	USD	6.000	8/15/2023	7,282,978	0.11%
3,130,000	Antofagasta PLC	USD	2.375	10/14/2030	3,040,044	0.05%
11,405,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	16,291,700	0.26%
24,045,000	Ares Capital Corp.	USD	2.875	6/15/2028	24,519,492	0.39%
9,487,000	AT&T, Inc.	USD	3.500	9/15/2053	9,745,096	0.15%
364,000	AT&T, Inc.	USD	3.550	9/15/2055	372,462	0.01%
20,495,000	AT&T, Inc.	USD	3.650	6/1/2051	21,616,041	0.34%
515,000	AT&T, Inc.	USD	3.650	9/15/2059	529,803	0.01%
910,000	AT&T, Inc.	USD	3.800	12/1/2057	967,868	0.02%
11,800,000	Athene Global Funding	USD	1.608	6/29/2026	11,871,246	0.19%
21,550,000	Athene Global Funding	USD	2.550	11/19/2030	21,999,507	0.35%
7,385,000	Athene Holding Ltd.	USD	3.500	1/15/2031	8,035,085	0.13%
1,960,000	AutoNation, Inc.	USD	4.750	6/1/2030	2,311,770	0.04%
9,720,000	AutoZone, Inc.	USD	3.625	4/15/2025	10,583,410	0.17%
14,585,000	AutoZone, Inc.	USD	4.000	4/15/2030	16,705,686	0.26%
3,865,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	3,886,194	0.06%
7,510,000	Aviation Capital Group LLC	USD	5.500	12/15/2024	8,463,514	0.13%
11,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	11,093,731	0.17%
1,940,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,077,048	0.03%
8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	9,179,893	0.14%
27,985,000	Avnet, Inc.	USD	4.625	4/15/2026	31,388,094	0.49%
13,620,000	BAE Systems PLC	USD	3.400	4/15/2030	14,930,508	0.23%
10,155,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	11,508,661	0.18%
5,800,000	Banco Santander S.A.	USD	2.749	12/3/2030	5,830,242	0.09%
8,625,000	BANK, Series 2021-BN35, Class AS	USD	2.457	8/15/2031	8,828,395	0.14%
49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	54,149,616	0.85%
100,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	113,559	0.00%
25,627,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	28,801,146	0.45%
110,131	Barclays Commercial Mortgage Securities Trust, Series 2013-TYSN, Class A2	USD	3.756	9/5/2032	110,088	0.00%
4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	USD	5.088	6/20/2030	5,004,849	0.08%
18,255,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	19,074,202	0.30%
1,250,000	Bayview Opportunity MasterFund IVb Trust, Series 2017-SPL4, Class B2	USD	4.750	1/28/2055	1,283,014	0.02%
20,795	Bayview Opportunity MasterFund V Trust, Series 2020-RN3, Class A1	USD	3.228	9/25/2035	20,818	0.00%
3,335,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	3,375,020	0.05%
6,830,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,917,826	0.11%
5,120,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	5,347,328	0.08%
13,985,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	14,067,043	0.22%
27,825,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	27,500,494	0.43%
22,500,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	24,984,174	0.39%
29,500,000	Boeing Co. (The)	USD	2.196	2/4/2026	29,610,979	0.47%
3,780,000	Boeing Co. (The)	USD	2.250	6/15/2026	3,882,607	0.06%
4,874,000	Boeing Co. (The)	USD	2.950	2/1/2030	5,010,365	0.08%
655,000	Boeing Co. (The)	USD	3.100	5/1/2026	694,838	0.01%
3,225,000	Boeing Co. (The)	USD	3.200	3/1/2029	3,394,494	0.05%
9,088,000	Boeing Co. (The)	USD	3.375	6/15/2046	8,884,611	0.14%
3,564,000	Boeing Co. (The)	USD	3.625	3/1/2048	3,564,346	0.06%
14,352,000	Boeing Co. (The)	USD	3.750	2/1/2050	14,894,362	0.23%
1,932,000	Boeing Co. (The)	USD	3.825	3/1/2059	1,967,719	0.03%
3,241,000	Boeing Co. (The)	USD	3.850	11/1/2048	3,364,534	0.05%
7,330,000	Boeing Co. (The)	USD	3.900	5/1/2049	7,674,759	0.12%
1,165,000	Boeing Co. (The)	USD	3.950	8/1/2059	1,211,844	0.02%
4,740,000	Boeing Co. (The)	USD	5.150	5/1/2030	5,608,197	0.09%
32,173,000	Boeing Co. (The)	USD	5.805	5/1/2050	43,697,547	0.69%
16,000,000	Booking Holdings, Inc.	USD	4.625	4/13/2030	19,133,402	0.30%
9,180,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	9,834,672	0.15%
6,060,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,006,875	0.11%
2,313,499	Brass PLC, Series 8A, Class A1, 3-month LIBOR + 0.700%	USD	0.825	11/16/2066	2,323,271	0.04%
3,460,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	3,483,648	0.05%
6,139,662	British Airways Pass Through Trust, Series 2019-1, Class A	USD	3.350	12/15/2030	6,147,889	0.10%
1,600,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	1,633,391	0.03%
2,280,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,580,687	0.04%
17,895,000	Broadcom, Inc.	USD	4.300	11/15/2032	20,479,116	0.32%
9,915,000	Broadcom, Inc.	USD	5.000	4/15/2030	11,743,758	0.18%

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5,066,374	Business Jet Securities LLC, Series 2021-1A, Class A	USD	2.162	4/15/2036	5,100,572	0.08%
8,068,229	CAL Funding IV Ltd., Series 2020-1A, Class A	USD	2.220	9/25/2045	8,168,894	0.13%
14,855,000	Calpine Corp.	USD	3.750	3/1/2031	14,569,933	0.23%
460,000	Capital One Financial Corp.	USD	4.200	10/29/2025	512,779	0.01%
11,730,000	Capital One Multi-Asset Execution Trust, Series 2019-A1, Class A1	USD	2.840	12/15/2024	11,872,660	0.19%
3,650,000	CarMax Auto Owner Trust, Series 2018-3, Class D	USD	3.910	1/15/2025	3,757,966	0.06%
13,585,000	CarMax Auto Owner Trust, Series 2019-1, Class D	USD	4.040	8/15/2025	14,178,247	0.22%
5,811,000	CarMax Auto Owner Trust, Series 2019-2, Class D	USD	3.410	10/15/2025	6,078,527	0.10%
2,315,000	CarMax Auto Owner Trust, Series 2019-3, Class D	USD	2.850	1/15/2026	2,399,650	0.04%
4,625,000	CarMax Auto Owner Trust, Series 2020-1, Class D	USD	2.640	7/15/2026	4,794,996	0.08%
2,550,000	CarMax Auto Owner Trust, Series 2021-3, Class D	USD	1.500	1/18/2028	2,550,655	0.04%
13,920,000	Carrier Global Corp.	USD	2.722	2/15/2030	14,599,307	0.23%
9,425,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	9,673,914	0.15%
1,905,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	1,922,145	0.03%
2,826,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	8/15/2030	2,952,774	0.05%
315,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	329,128	0.01%
550,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.375	6/1/2029	600,875	0.01%
33,030,000	Cemex SAB de CV	USD	3.875	7/11/2031	33,979,943	0.53%
16,180,000	Cemex SAB de CV	USD	5.200	9/17/2030	17,737,325	0.28%
5,955,000	Cemex SAB de CV	USD	5.450	11/19/2029	6,531,206	0.10%
19,320,000	Centene Corp.	USD	2.500	3/1/2031	19,270,154	0.30%
4,145,000	Centene Corp.	USD	2.625	8/1/2031	4,201,994	0.07%
2,520,000	Centene Corp.	USD	3.000	10/15/2030	2,611,904	0.04%
565,000	Centene Corp.	USD	4.625	12/15/2029	619,743	0.01%
27,205,000	CF Industries, Inc.	USD	4.500	12/1/2026	31,272,980	0.49%
13,450,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.400	12/1/2061	14,737,280	0.23%
30,810,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.800	3/1/2050	35,983,634	0.57%
6,695,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.750	4/1/2048	8,611,094	0.14%
22,495,000	Cheniere Corpus Christi Holdings LLC	USD	3.700	11/15/2029	24,676,858	0.39%
2,005,000	CIFI Holdings Group Co. Ltd.	USD	6.000	7/16/2025	2,103,426	0.03%
19,420,000	Cigna Corp.	USD	4.375	10/15/2028	22,660,287	0.36%
1,261,000	Cigna Corp.	USD	7.875	5/15/2027	1,680,033	0.03%
1,690,000	Citibank Credit Card Issuance Trust, Series 2016-A2, Class A2	USD	2.190	11/20/2023	1,697,607	0.03%
4,538,012	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	4,573,823	0.07%
1,721,990	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	1,725,951	0.03%
5,198,254	Citigroup Mortgage Loan Trust, Series 2019-RP1, Class A1	USD	3.500	1/25/2066	5,416,707	0.09%
1,230,000	Citigroup, Inc.	USD	4.125	7/25/2028	1,391,213	0.02%
7,681,708	CLI Funding VI LLC, Series 2020-3A, Class A	USD	2.070	10/18/2045	7,770,848	0.12%
5,644,273	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,625,190	0.09%
8,255,000	CNO Financial Group, Inc.	USD	5.250	5/30/2029	9,824,853	0.15%
745,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	756,713	0.01%
785,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	783,637	0.01%
1,410,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	1,414,402	0.02%
405,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	USD	5.738	12/10/2044	379,489	0.01%
4,594,854	Commonbond Student Loan Trust, Series 2020-1, Class A	USD	1.690	10/25/2051	4,609,469	0.07%
1,620,000	CommScope Technologies LLC	USD	5.000	3/15/2027	1,594,951	0.03%
3,095,000	CommScope, Inc.	USD	4.750	9/1/2029	3,134,183	0.05%
3,900,000	CommScope, Inc.	USD	6.000	3/1/2026	4,091,880	0.06%
3,950,000	CommScope, Inc.	USD	7.125	7/1/2028	4,142,562	0.07%
9,310,000	Continental Resources, Inc.	USD	3.800	6/1/2024	9,938,425	0.16%
2,434,000	CoreVest American Finance Trust, Series 2019-1, Class D	USD	4.818	3/15/2052	2,719,838	0.04%
4,294,597	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	4,491,793	0.07%
2,929,000	CoreVest American Finance Trust, Series 2019-3, Class B	USD	3.163	10/15/2052	3,137,185	0.05%

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1,259,000	CoreVest American Finance Trust, Series 2020-2, Class C	USD	4.856	5/15/2052	1,447,117	0.02%
2,085,000	Corporate Office Properties LP	USD	2.750	4/15/2031	2,127,715	0.03%
6,220,000	Country Garden Holdings Co. Ltd.	USD	3.300	1/12/2031	6,052,568	0.10%
23,320,000	Credit Acceptance Auto Loan Trust, Series 2019-1A, Class C	USD	3.940	6/15/2028	23,869,671	0.38%
2,525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	2,619,248	0.04%
275,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	281,403	0.00%
7,155,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter)	USD	4.000	1/10/2033	7,786,930	0.12%
15,615,000	Credit Suisse AG	USD	0.495	2/2/2024	15,594,544	0.25%
3,205,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.696	1/15/2034	3,164,083	0.05%
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	12,177,946	0.19%
3,976,688	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	USD	2.691	3/25/2060	4,027,984	0.06%
6,738,990	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	6,767,098	0.11%
2,295,000	Crown Castle International Corp.	USD	2.250	1/15/2031	2,277,174	0.04%
3,725,000	Crown Castle International Corp.	USD	3.300	7/1/2030	4,022,132	0.06%
22,660,000	Crown Castle International Corp.	USD	3.650	9/1/2027	25,104,187	0.39%
6,615,000	Crown Castle International Corp.	USD	4.000	3/1/2027	7,426,713	0.12%
240,000	CSC Holdings LLC	USD	5.750	1/15/2030	253,608	0.00%
2,360,000	CSC Holdings LLC	USD	6.500	2/1/2029	2,604,850	0.04%
5,274,000	Cummins, Inc.	USD	6.750	2/15/2027	6,654,682	0.10%
7,210,000	CVS Health Corp.	USD	3.250	8/15/2029	7,870,223	0.12%
356,314	CVS Pass-Through Trust	USD	5.773	1/10/2033	422,535	0.01%
365,761	CVS Pass-Through Trust	USD	6.036	12/10/2028	423,727	0.01%
10,797,510	CVS Pass-Through Trust, Series 2013	USD	4.704	1/10/2036	12,479,978	0.20%
1,132,581	CVS Pass-Through Trust, Series 2014	USD	4.163	8/11/2036	1,269,205	0.02%
14,200,000	Danske Bank A/S	USD	5.375	1/12/2024	15,653,679	0.25%
3,390,000	Danske Bank A/S, (fixed rate to 12/20/2024, variable rate thereafter)	USD	3.244	12/20/2025	3,604,521	0.06%
7,151,060	DB Master Finance LLC, Series 2019-1A, Class A23	USD	4.352	5/20/2049	7,850,577	0.12%
5,095,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D	USD	3.648	10/10/2034	5,288,613	0.08%
650,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	788,125	0.01%
940,000	Dell Equipment Finance Trust, Series 2020-2, Class C	USD	1.370	1/22/2024	952,532	0.01%
945,000	Dell Equipment Finance Trust, Series 2020-2, Class D	USD	1.920	3/23/2026	963,986	0.02%
1,810,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	1,866,863	0.03%
2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,889,056	0.05%
6,155,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,349,422	0.10%
9,260,000	Deutsche Bank AG, (fixed rate to 9/18/2023, variable rate thereafter)	USD	2.222	9/18/2024	9,502,331	0.15%
6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	USD	3.547	9/18/2031	6,743,710	0.11%
4,685,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	4,877,275	0.08%
9,050,000	DISH Network Corp.	USD	2.375	3/15/2024	8,778,500	0.14%
13,110,000	DISH Network Corp.	USD	3.375	8/15/2026	13,675,091	0.21%
5,620,000	Dollar General Corp.	USD	3.500	4/3/2030	6,258,347	0.10%
2,882,455	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	3,105,845	0.05%
5,164,948	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	5,596,634	0.09%
4,053,275	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	4,369,998	0.07%
15,431,325	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	16,038,085	0.25%
6,555,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	6,792,078	0.11%
16,395,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	16,929,131	0.27%
3,700,000	Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.690	8/17/2026	3,824,028	0.06%
10,760,000	DT Auto Owner Trust, Series 2019-1A, Class D	USD	3.870	11/15/2024	11,064,731	0.17%
3,950,000	DT Auto Owner Trust, Series 2019-2A, Class D	USD	3.480	2/18/2025	4,085,343	0.06%
3,400,000	DT Auto Owner Trust, Series 2019-3A, Class D	USD	2.960	4/15/2025	3,505,641	0.06%

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2,903,832	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	USD	1.800	11/25/2045	2,918,131	0.05%
5,036,101	ELFI Graduate Loan Program LLC, Series 2019-A, Class A	USD	2.540	3/25/2044	5,128,102	0.08%
4,465,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	4,730,712	0.07%
4,350,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,655,631	0.07%
4,000,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	3,663,240	0.06%
685,000	Encompass Health Corp.	USD	4.750	2/1/2030	730,374	0.01%
13,025,000	Enel Finance International NV	USD	6.000	10/7/2039	18,364,909	0.29%
9,007,000	Enel Finance International NV	USD	6.800	9/15/2037	13,401,176	0.21%
6,910,000	Enegean Israel Finance Ltd.	USD	5.375	3/30/2028	7,061,467	0.11%
9,035,000	Enegean Israel Finance Ltd.	USD	5.875	3/30/2031	9,260,152	0.15%
7,000,000	Energy Transfer LP	USD	4.950	6/15/2028	8,108,157	0.13%
6,405,000	Energy Transfer LP	USD	5.250	4/15/2029	7,544,881	0.12%
925,000	EQT Corp.	USD	3.125	5/15/2026	950,438	0.01%
1,970,000	EQT Corp.	USD	3.625	5/15/2031	2,082,684	0.03%
10,115,000	Equinix, Inc.	USD	2.150	7/15/2030	10,081,415	0.16%
17,195,000	Equinix, Inc.	USD	3.200	11/18/2029	18,500,216	0.29%
7,410,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	7,417,297	0.12%
4,300,000	Expedia Group, Inc.	USD	0.000	2/15/2026	4,492,882	0.07%
5,765,000	Expedia Group, Inc.	USD	2.950	3/15/2031	5,865,961	0.09%
30,201,000	Expedia Group, Inc.	USD	3.250	2/15/2030	31,319,986	0.49%
4,928,000	Expedia Group, Inc.	USD	3.800	2/15/2028	5,331,977	0.08%
3,970,000	Expedia Group, Inc.	USD	4.625	8/1/2027	4,489,633	0.07%
3,285,000	Ferguson Finance PLC	USD	3.250	6/2/2030	3,574,498	0.06%
19,600,000	Fidelity & Guaranty Life Holdings, Inc.	USD	5.500	5/1/2025	22,485,939	0.35%
16,635,000	Fidelity National Financial, Inc.	USD	3.400	6/15/2030	17,957,698	0.28%
2,740,000	Fidelity National Financial, Inc.	USD	5.500	9/1/2022	2,877,824	0.05%
3,790,000	First Investors Auto Owner Trust, Series 2019-1A, Class D	USD	3.550	4/15/2025	3,902,138	0.06%
5,890,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	6,375,925	0.10%
1,515,000	FirstKey Homes Trust, Series 2020-SFR 1, Class E	USD	2.791	8/17/2037	1,547,816	0.02%
11,696,000	FirstKey Homes Trust, Series 2020-SFR 2, Class D	USD	1.968	10/19/2037	11,724,170	0.18%
3,083,000	FirstKey Homes Trust, Series 2020-SRF 1, Class D	USD	2.241	8/17/2037	3,119,454	0.05%
4,610,000	Flagship Credit Auto Trust, Series 2019-3, Class D	USD	2.860	12/15/2025	4,781,194	0.08%
3,740,000	FMC Corp.	USD	3.450	10/1/2029	4,077,736	0.06%
2,075,000	FMC Corp.	USD	4.500	10/1/2049	2,485,062	0.04%
6,325,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	6,816,895	0.11%
965	FNMA	USD	6.000	7/1/2029	1,101	0.00%
15,285,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	16,300,688	0.26%
30,600,000	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	USD	0.560	10/15/2024	30,702,449	0.48%
15,340,000	Ford Credit Auto Owner Trust, Series 2020-C, Class A3	USD	0.410	7/15/2025	15,359,580	0.24%
27,290,000	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	USD	0.300	8/15/2025	27,296,391	0.43%
2,930,000	Freeport-McMoRan, Inc.	USD	4.375	8/1/2028	3,105,800	0.05%
1,975,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	2,177,438	0.03%
6,175,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	7,743,110	0.12%
1,770,000	Freeport-McMoRan, Inc.	USD	5.450	3/15/2043	2,263,264	0.04%
15,380,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	15,621,207	0.25%
6,138,286	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	6,322,156	0.10%
14,275,000	GE Capital Funding LLC	USD	4.400	5/15/2030	16,722,402	0.26%
7,675,000	GE Capital Funding LLC	USD	4.550	5/15/2032	9,236,195	0.15%
3,460,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	4,199,784	0.07%
6,010,000	General Electric Co.	USD	3.625	5/1/2030	6,756,397	0.11%
5,305,000	General Electric Co., Series A, MTN, 3-month LIBOR + 0.300%	USD	0.426	5/13/2024	5,305,021	0.08%
9,966,000	General Motors Co.	USD	5.200	4/1/2045	12,216,096	0.19%
27,915,000	General Motors Co.	USD	5.400	4/1/2048	35,357,185	0.56%
205,000	General Motors Co.	USD	5.950	4/1/2049	279,082	0.00%
9,600,000	General Motors Co.	USD	6.250	10/2/2043	13,142,491	0.21%
14,625,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	14,715,562	0.23%
7,688,000	Glencore Funding LLC	USD	3.875	10/27/2027	8,489,935	0.13%
39,092,000	Glencore Funding LLC	USD	4.000	3/27/2027	43,241,370	0.68%
11,700,000	Glencore Funding LLC	USD	4.125	3/12/2024	12,579,621	0.20%
8,555,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	8,831,333	0.14%
4,879,017	GM Financial Consumer Automobile Receivables Trust, Series 2019-1, Class A3	USD	2.970	11/16/2023	4,925,740	0.08%

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5,403,136	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	USD	1.840	9/16/2024	5,455,049	0.09%
10,120,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	USD	0.350	10/16/2025	10,131,278	0.16%
21,335,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	USD	0.510	4/16/2026	21,389,428	0.34%
1,400,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class C	USD	1.480	8/15/2025	1,419,166	0.02%
23,870,000	Goldman Sachs Group, Inc. (The), Series FXD	USD	0.481	1/27/2023	23,874,563	0.38%
304,368	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	USD	0.579	8/25/2060	304,695	0.00%
1,435,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,523,290	0.02%
9,406,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	USD	3.668	3/5/2033	8,077,545	0.13%
2,390,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.668	3/5/2033	2,497,117	0.04%
6,079,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	6,021,904	0.09%
199,000	Hardee's Funding LLC, Series 2020-1A, Class A2	USD	3.981	12/20/2050	213,219	0.00%
7,458,000	Hasbro, Inc.	USD	6.600	7/15/2028	9,363,783	0.15%
2,671,000	HCA, Inc.	USD	3.500	9/1/2030	2,866,090	0.05%
8,810,000	HCA, Inc.	USD	4.125	6/15/2029	9,967,365	0.16%
16,050,000	HCA, Inc.	USD	4.500	2/15/2027	18,188,976	0.29%
26,680,000	HCA, Inc.	USD	5.250	6/15/2049	34,821,254	0.55%
10,475,000	Hess Corp.	USD	4.300	4/1/2027	11,637,950	0.18%
2,632,075	Home Partners of America Trust, Series 2019-1, Class D	USD	3.406	9/17/2039	2,653,782	0.04%
2,487,067	Home Partners of America Trust, Series 2019-2, Class D	USD	3.121	10/19/2039	2,467,634	0.04%
1,145,000	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/19/2041	1,146,938	0.02%
2,502,229	Honda Auto Receivables Owner Trust, Series 2019-1, Class A3	USD	2.830	3/20/2023	2,524,984	0.04%
16,245,000	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	USD	0.270	4/21/2025	16,242,321	0.26%
2,654,155	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	USD	3.721	7/15/2039	2,655,073	0.04%
1,975,000	HPEFS Equipment Trust, Series 2019-1A, Class C	USD	2.490	9/20/2029	2,002,057	0.03%
3,645,000	HPEFS Equipment Trust, Series 2020-1A, Class D	USD	2.260	2/20/2030	3,725,354	0.06%
1,980,000	HPEFS Equipment Trust, Series 2020-2A, Class C	USD	2.000	7/22/2030	2,019,467	0.03%
2,795,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	2,793,590	0.04%
6,885,000	Huntington Ingalls Industries, Inc.	USD	3.844	5/1/2025	7,506,431	0.12%
4,245,000	Huntington Ingalls Industries, Inc.	USD	4.200	5/1/2030	4,864,717	0.08%
1,295,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	1,299,856	0.02%
1,437,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	1,492,612	0.02%
2,610,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,694,825	0.04%
3,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	4,112,615	0.06%
1,530,000	iHeartCommunications, Inc.	USD	6.375	5/1/2026	1,616,063	0.03%
4,640,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,929,072	0.08%
4,402,000	IHS Markit Ltd.	USD	4.250	5/1/2029	5,090,385	0.08%
11,710,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	11,505,426	0.18%
2,304,638	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.176	6/17/2037	2,308,211	0.04%
1,129,895	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.243	7/17/2037	1,131,815	0.02%
2,355,000	IPALCO Enterprises, Inc.	USD	4.250	5/1/2030	2,676,653	0.04%
5,320,000	Jabil, Inc.	USD	1.700	4/15/2026	5,380,768	0.08%
4,610,000	Jabil, Inc.	USD	3.000	1/15/2031	4,747,840	0.07%
7,440,000	Jabil, Inc.	USD	4.700	9/15/2022	7,754,486	0.12%
4,910,000	JBS USA LUX S.A./JBS USA Finance, Inc.	USD	6.750	2/15/2028	5,382,587	0.08%
3,625,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	3,823,378	0.06%
10,660,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	5.500	1/15/2030	12,030,343	0.19%
19,498,000	Jefferies Group LLC	USD	6.250	1/15/2036	26,414,632	0.42%
8,760,000	Jefferies Group LLC	USD	6.450	6/8/2027	10,943,402	0.17%
70,245,000	JPMorgan Chase & Co.	USD	4.125	12/15/2026	79,752,661	1.25%
28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter)	USD	4.493	3/24/2031	33,993,317	0.53%

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12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	12,137,726	0.19%
2,708,720	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	2,710,896	0.04%
6,478,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.508	12/15/2047	6,586,918	0.10%
340,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.508	12/15/2047	333,370	0.01%
7,333,108	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	USD	4.250	12/15/2038	7,309,364	0.11%
100,000	KeyBank NA	USD	6.950	2/1/2028	128,265	0.00%
4,580,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	4,627,449	0.07%
14,660,000	Kinder Morgan Energy Partners LP	USD	3.500	9/1/2023	15,395,517	0.24%
85,000	Kinder Morgan Energy Partners LP	USD	5.000	8/15/2042	103,379	0.00%
375,000	Kinder Morgan, Inc.	USD	5.050	2/15/2046	461,108	0.01%
16,735,000	KLA Corp.	USD	5.650	11/1/2034	21,441,428	0.34%
325,000	Koninklijke Ahold Delhaize NV	USD	5.700	10/1/2040	451,702	0.01%
26,540,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	30,659,273	0.48%
7,020,000	Lanark Master Issuer PLC, Series 2019-2A, Class 1A	USD	2.710	12/22/2069	7,137,346	0.11%
895,000	Lanark Master Issuer PLC, Series 2020-1A, Class 1A	USD	2.277	12/22/2069	915,180	0.01%
8,214,605	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX	USD	1.400	11/25/2050	8,217,635	0.13%
9,877,039	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	9,933,605	0.16%
304,436	Legacy Mortgage Asset Trust, Series 2019-GS2, Class A1	USD	3.750	1/25/2059	304,676	0.00%
3,245,666	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	3,269,389	0.05%
6,624,861	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	6,631,338	0.10%
7,099,719	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	7,131,282	0.11%
1,839,387	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,870,705	0.03%
2,590,000	Legacy Mortgage Asset Trust, Series 2021-GS4, Class A1	USD	1.650	6/25/2061	2,590,425	0.04%
2,450,000	Lennar Corp.	USD	4.750	11/29/2027	2,851,089	0.04%
560,000	Lennar Corp.	USD	4.875	12/15/2023	605,153	0.01%
55,000	Lennar Corp.	USD	5.000	6/15/2027	64,004	0.00%
650,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	850,285	0.01%
857,000	Level 3 Financing, Inc.	USD	4.625	9/15/2027	883,781	0.01%
4,675,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	5,102,949	0.08%
4,665,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,898,250	0.08%
1,410,000	Livongo Health, Inc.	USD	0.875	6/1/2025	2,013,565	0.03%
1,955,000	Logan Group Co. Ltd.	USD	4.850	12/14/2026	1,928,162	0.03%
10,085,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	10,163,378	0.16%
7,360,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	7,467,708	0.12%
8,145,000	LYB International Finance III LLC	USD	4.200	10/15/2049	9,559,169	0.15%
11,456,143	MAPS Ltd., Series 2018-1A, Class A	USD	4.212	5/15/2043	11,521,010	0.18%
3,678,169	MAPS Ltd., Series 2019-1A, Class A	USD	4.458	3/15/2044	3,716,455	0.06%
8,064,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,673,010	0.15%
801,926	Marlette Funding Trust, Series 2019-4A, Class A	USD	2.390	12/17/2029	804,847	0.01%
1,795,000	Marriott International, Inc., Series FF	USD	4.625	6/15/2030	2,062,755	0.03%
3,525,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	3,596,106	0.06%
975,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	984,653	0.02%
7,480,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	7,694,160	0.12%
6,390,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	6,654,783	0.10%
12,384,000	MDC Holdings, Inc.	USD	6.000	1/15/2043	15,957,718	0.25%
6,355,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	6,377,833	0.10%
6,130,000	Meritage Homes Corp.	USD	3.875	4/15/2029	6,528,450	0.10%
1,919,619	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	1,857,076	0.03%
30,030,000	Metropolitan Life Global Funding I	USD	3.375	1/11/2022	30,373,804	0.48%
30,040,000	Mexico Government International Bond	USD	3.771	5/24/2061	28,646,444	0.45%
23,545,000	Mexico Government International Bond	USD	4.280	8/14/2041	25,191,737	0.40%
11,425,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	11,415,931	0.18%
25,479,000	Micron Technology, Inc.	USD	4.663	2/15/2030	29,906,231	0.47%
10,622,000	Micron Technology, Inc.	USD	5.327	2/6/2029	12,850,655	0.20%
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	USD	3.750	5/25/2058	1,559,569	0.02%
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	USD	3.500	10/25/2069	2,948,192	0.05%
3,525,575	Mill City Mortgage Loan Trust, Series 2019-1, Class A1	USD	3.250	10/25/2069	3,684,666	0.06%

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8,216,447	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1	USD	2.750	7/25/2059	8,415,844	0.13%
1,525,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	1,529,855	0.02%
30,210,000	Morgan Stanley, (fixed rate to 1/25/2023, variable rate thereafter), MTN	USD	0.529	1/25/2024	30,224,439	0.48%
1,845,000	Morgan Stanley, GMTN	USD	4.350	9/8/2026	2,096,261	0.03%
20,695,000	Morgan Stanley, MTN	USD	4.100	5/22/2023	21,935,346	0.34%
945,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	940,277	0.01%
1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	USD	4.925	10/15/2046	1,411,770	0.02%
5,050,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.297	8/15/2046	5,270,560	0.08%
3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	USD	5.385	6/15/2044	2,805,711	0.04%
525,000	Motel Trust, Series 2021-MTL6, Class C, 1-month LIBOR + 1.500%	USD	1.600	9/15/2038	525,013	0.01%
14,040,000	MPLX LP	USD	4.250	12/1/2027	15,894,167	0.25%
9,063,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	12,461,829	0.20%
798,680	MVW LLC, Series 2020-1A, Class C	USD	4.210	10/20/2037	847,607	0.01%
473,044	MVW Owner Trust, Series 2019-1A, Class C	USD	3.330	11/20/2036	485,202	0.01%
26,914,000	National Life Insurance Co.	USD	10.500	9/15/2039	43,937,643	0.69%
25,560,000	Nationwide Building Society	USD	0.550	1/22/2024	25,519,615	0.40%
6,970,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	7,154,705	0.11%
3,425,000	Navient Corp.	USD	5.000	3/15/2027	3,596,250	0.06%
50,000	Navient Corp.	USD	5.875	10/25/2024	54,485	0.00%
35,000	Navient Corp.	USD	6.500	6/15/2022	36,313	0.00%
145,000	Navient Corp.	USD	6.750	6/15/2026	163,669	0.00%
370,000	Navient Corp.	USD	7.250	9/25/2023	406,492	0.01%
20,000	Navient Corp., MTN	USD	6.125	3/25/2024	21,675	0.00%
1,540,725	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	1,552,892	0.02%
5,432,729	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	5,427,586	0.09%
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	565,344	0.01%
6,470,000	NBM U.S Holdings, Inc.	USD	7.000	5/14/2026	6,884,727	0.11%
1,985,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	1,989,963	0.03%
2,080,000	Netflix, Inc.	USD	4.875	4/15/2028	2,431,000	0.04%
8,410,000	Netflix, Inc.	USD	4.875	6/15/2030	10,065,382	0.16%
1,745,000	Netflix, Inc.	USD	5.375	11/15/2029	2,146,053	0.03%
2,375,000	Netflix, Inc.	USD	5.875	11/15/2028	2,945,000	0.05%
2,795,000	Netflix, Inc.	USD	6.375	5/15/2029	3,581,094	0.06%
23,335,000	New York Life Global Funding	USD	0.850	1/15/2026	23,179,022	0.36%
4,280,000	Newcrest Finance Pty Ltd.	USD	3.250	5/13/2030	4,630,205	0.07%
85,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	122,545	0.00%
5,985,363	Nissan Auto Receivables Owner Trust, Series 2019-C, Class A3	USD	1.930	7/15/2024	6,044,653	0.09%
18,955,000	Nissan Auto Receivables Owner Trust, Series 2020-B, Class A3	USD	0.550	7/15/2024	19,008,131	0.30%
6,440,000	NLV Financial Corp.	USD	7.500	8/15/2033	8,605,901	0.14%
9,641,000	NRG Energy, Inc.	USD	4.450	6/15/2029	10,771,071	0.17%
1,435,000	NRG Energy, Inc.	USD	5.250	6/15/2029	1,557,980	0.02%
4,437,000	NRG Energy, Inc.	USD	5.750	1/15/2028	4,742,044	0.07%
3,980,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.150	5/1/2027	4,276,590	0.07%
2,225,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.400	5/1/2030	2,440,351	0.04%
7,855,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	7,933,792	0.12%
6,090,000	Occidental Petroleum Corp.	USD	5.550	3/15/2026	6,790,350	0.11%
8,040,000	OneMain Financial Issuance Trust, Series 2019-1A, Class D	USD	4.220	2/14/2031	8,083,891	0.13%
4,675,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B	USD	4.830	5/14/2032	4,885,006	0.08%
6,585,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	USD	1.750	9/14/2035	6,756,579	0.11%
1,055,000	Open Text Corp.	USD	3.875	2/15/2028	1,101,905	0.02%
1,015,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	1,068,643	0.02%
25,480,000	Oracle Corp.	USD	3.600	4/1/2050	26,576,177	0.42%
12,285,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	12,537,702	0.20%
4,925,764	OSW Structured Asset Trust, Series 2020-RPL1, Class A1	USD	3.072	12/26/2059	4,951,629	0.08%
23,975,000	Owens Corning	USD	7.000	12/1/2036	34,951,345	0.55%
12,150,000	Owl Rock Capital Corp.	USD	2.625	1/15/2027	12,266,329	0.19%
12,290,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	12,360,425	0.19%
13,940,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	14,019,122	0.22%
6,185,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	6,066,421	0.10%

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8,915,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	8,033,770	0.13%
10,400,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	10,198,901	0.16%
1,250,000	Pacific Gas & Electric Co.	USD	4.950	7/1/2050	1,323,081	0.02%
9,115,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	14,623,228	0.23%
6,370,000	Peloton Interactive, Inc.	USD	0.000-1.734	2/15/2026	5,740,628	0.09%
2,872,000	Penn Mutual Life Insurance Co. (The)	USD	6.650	6/15/2034	3,889,435	0.06%
14,489,000	Penn Mutual Life Insurance Co. (The)	USD	7.625	6/15/2040	22,014,047	0.35%
9,535,000	PepsiCo, Inc.	USD	1.700	10/6/2021	9,536,736	0.15%
7,150,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	7,302,080	0.11%
225,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	2.850	1/31/2023	230,356	0.00%
3,710,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	3,995,930	0.06%
7,365,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	7,419,707	0.12%
7,825,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	8,342,626	0.13%
620,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	671,187	0.01%
1,663,665	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	1,716,004	0.03%
4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	4,496,447	0.07%
2,290,000	Progress Residential Trust, Series 2018-SFR3, Class D	USD	4.427	10/17/2035	2,289,335	0.04%
2,530,000	Progress Residential Trust, Series 2018-SFR3, Class E	USD	4.873	10/17/2035	2,531,449	0.04%
2,830,000	Progress Residential Trust, Series 2019-SFR1, Class D	USD	4.168	8/17/2035	2,863,959	0.05%
4,732,000	Progress Residential Trust, Series 2019-SFR2, Class D	USD	3.794	5/17/2036	4,798,209	0.08%
1,690,000	Progress Residential Trust, Series 2019-SFR2, Class E	USD	4.142	5/17/2036	1,723,821	0.03%
3,860,000	Progress Residential Trust, Series 2019-SFR4, Class D	USD	3.136	10/17/2036	3,924,351	0.06%
155,000	Progress Residential Trust, Series 2020-SFR2, Class C	USD	3.077	6/17/2037	158,669	0.00%
295,000	Progress Residential Trust, Series 2020-SFR3, Class B	USD	1.495	10/17/2027	298,080	0.00%
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E	USD	2.296	10/17/2027	1,810,843	0.03%
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	5,811,670	0.09%
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	2,431,218	0.04%
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	2,028,736	0.03%
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	3,577,888	0.06%
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	1,796,440	0.03%
14,455,000	Province of Quebec Canada	USD	0.600	7/23/2025	14,388,362	0.23%
1,858,181	PRPM LLC, Series 2020-2, Class A1	USD	3.671	8/25/2025	1,871,127	0.03%
5,805,665	PRPM LLC, Series 2020-3, Class A1	USD	2.857	9/25/2025	5,818,951	0.09%
5,467,837	PRPM LLC, Series 2020-4, Class A1	USD	2.951	10/25/2025	5,494,322	0.09%
11,513,848	PRPM LLC, Series 2020-5, Class A1	USD	3.104	11/25/2025	11,595,208	0.18%
8,873,817	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	8,898,105	0.14%
347,925	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	349,638	0.01%
3,755,000	PVH Corp.	USD	7.750	11/15/2023	4,275,668	0.07%
7,445,000	Quicken Loans LLC/QuickenLoans Co-Issuer, Inc.	USD	3.625	3/1/2029	7,603,206	0.12%
12,475,000	Quicken Loans LLC/QuickenLoans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,761,457	0.20%
2,400,922	RCO V Mortgage LLC, Series 2020-1, Class A1	USD	3.105	9/25/2025	2,419,333	0.04%
1,855,000	Reliance Steel & Aluminum Co.	USD	2.150	8/15/2030	1,840,056	0.03%
7,805,000	Rocket Mortgage LLC	USD	5.250	1/15/2028	8,234,275	0.13%
2,750,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	2,770,103	0.04%
14,489,233	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	14,351,539	0.23%
12,445,000	Sabine Pass Liquefaction LLC	USD	4.500	5/15/2030	14,415,865	0.23%
27,665,000	Santander Drive Auto Receivables Trust, Series 2019-1, Class D	USD	3.650	4/15/2025	28,340,474	0.45%
6,995,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	7,202,356	0.11%
8,455,000	Santander Drive Auto Receivables Trust, Series 2019-3, Class D	USD	2.680	10/15/2025	8,661,231	0.14%
12,815,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	USD	5.350	3/15/2028	13,820,285	0.22%

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2,900,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	2,961,503	0.05%
15,160,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	16,254,163	0.26%
20,145,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	19,742,503	0.31%
530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	535,261	0.01%
945,284	Sequoia Mortgage Trust, Series 2017-CH2, Class A1	USD	4.000	12/25/2047	959,522	0.02%
1,169,313	Sequoia Mortgage Trust, Series 2019-CH2, Class A1	USD	4.500	8/25/2049	1,180,888	0.02%
3,330,000	Shimao Group Holdings Ltd.	USD	3.450	1/11/2031	3,113,550	0.05%
3,555,000	Shimao Group Holdings Ltd.	USD	5.600	7/15/2026	3,705,291	0.06%
1,536,273	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	1,544,493	0.02%
6,815,000	Simon Property Group LP	USD	2.650	7/15/2030	7,108,432	0.11%
2,185,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	8/5/2029	2,167,576	0.03%
4,210,000	Sino-Ocean Land Treasure IV Ltd.	USD	4.750	1/14/2030	4,111,802	0.06%
3,159,000	Sirius International Group Ltd.	USD	4.600	11/1/2026	3,235,922	0.05%
2,416,000	Sirius XM Radio, Inc.	USD	5.000	8/1/2027	2,533,780	0.04%
865,000	Sirius XM Radio, Inc.	USD	5.375	7/15/2026	888,251	0.01%
200,000	Sirius XM Radio, Inc.	USD	5.500	7/1/2029	219,000	0.00%
1,770,000	Skyworks Solutions, Inc.	USD	1.800	6/1/2026	1,798,510	0.03%
534,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3	USD	2.960	6/15/2032	533,974	0.01%
411,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4	USD	3.499	6/15/2032	410,980	0.01%
803,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3	USD	3.586	3/15/2033	803,134	0.01%
544,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4	USD	3.588	3/15/2033	544,091	0.01%
640,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3	USD	3.589	9/15/2032	640,129	0.01%
1,000,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4	USD	3.584	9/15/2032	1,000,201	0.02%
2,500,000	SMB Private Education Loan Trust, Series 2015-C, Class B	USD	3.500	9/15/2043	2,620,100	0.04%
565,000	SMB Private Education Loan Trust, Series 2018-B, Class B	USD	4.000	7/15/2042	620,371	0.01%
1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B	USD	4.000	11/17/2042	1,630,653	0.03%
8,348,585	SMB Private Education Loan Trust, Series 2019-A, Class A2A	USD	3.440	7/15/2036	8,744,862	0.14%
13,859,829	SMB Private Education Loan Trust, Series 2019-B, Class A2A	USD	2.840	6/15/2037	14,480,392	0.23%
1,100,000	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	1,131,980	0.02%
1,920,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,956,120	0.03%
20,295,000	Societe Generale S.A.	USD	4.250	4/14/2025	22,042,197	0.35%
11,950,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	12,499,778	0.20%
13,765,000	SoFi Consumer Loan Program Trust, Series 2019-1, Class C	USD	3.730	2/25/2028	13,991,599	0.22%
1,889,128	SoFi Consumer Loan Program Trust, Series 2018-1, Class B	USD	3.650	2/25/2027	1,910,279	0.03%
6,071,194	SoFi Consumer Loan Program Trust, Series 2018-4, Class C	USD	4.170	11/26/2027	6,164,756	0.10%
6,805,000	SoFi Consumer Loan Program Trust, Series 2019-2, Class C	USD	3.460	4/25/2028	6,945,459	0.11%
12,755,000	SoFi Consumer Loan Program Trust, Series 2019-3, Class C	USD	3.350	5/25/2028	13,018,641	0.20%
7,370,000	SoFi Consumer Loan Program Trust, Series 2019-4, Class C	USD	2.840	8/25/2028	7,552,584	0.12%
2,970,000	Southern California Edison Co.	USD	3.650	2/1/2050	3,026,577	0.05%
850,000	Southern California Edison Co.	USD	4.000	4/1/2047	895,805	0.01%
1,060,000	Southern California Edison Co., Series C	USD	4.125	3/1/2048	1,146,203	0.02%
5,165,000	Southwest Airlines Co.	USD	1.250	5/1/2025	7,527,987	0.12%
1,335,000	Spirit AeroSystems, Inc.	USD	4.600	6/15/2028	1,304,849	0.02%
610,000	Sprint Capital Corp.	USD	6.875	11/15/2028	795,123	0.01%
1,545,000	Sprint Corp.	USD	7.250	9/15/2021	1,548,399	0.02%
970,000	SS&C Technologies, Inc.	USD	5.500	9/30/2027	1,027,182	0.02%
17,286,750	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	USD	4.540	2/25/2044	18,247,418	0.29%
16,790,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	USD	3.265	2/18/2036	16,875,403	0.27%
7,090,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	8,286,898	0.13%
395,000	Steel Dynamics, Inc.	USD	3.250	1/15/2031	428,798	0.01%

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14,125,000	Steel Dynamics, Inc.	USD	3.450	4/15/2030	15,474,147	0.24%
10,460,000	Suzano Austria GmbH	USD	3.750	1/15/2031	10,983,105	0.17%
3,865,000	Synchrony Financial	USD	4.375	3/19/2024	4,183,447	0.07%
13,665,000	SYNNEX Corp.	USD	1.750	8/9/2026	13,602,241	0.21%
15,320,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	16,186,499	0.25%
7,565,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	8,054,834	0.13%
36,385,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	40,766,482	0.64%
9,475,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	10,034,175	0.16%
12,020,000	Telefonica Emisiones S.A.	USD	5.520	3/1/2049	15,839,115	0.25%
980,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	1,087,800	0.02%
9,335,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	9,217,099	0.14%
15,105,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	14,425,275	0.23%
6,270,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	5,454,900	0.09%
6,182,400	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	6,153,419	0.10%
29,075,000	Textron, Inc.	USD	3.000	6/1/2030	31,069,442	0.49%
6,511,679	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	6,454,641	0.10%
17,891,000	Time Warner Cable LLC	USD	4.500	9/15/2042	20,007,274	0.31%
15,815,000	Time Warner Cable LLC	USD	5.500	9/1/2041	19,750,585	0.31%
7,335,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	7,763,215	0.12%
4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	5,234,134	0.08%
6,390,000	Towd Point Mortgage Trust, Series 2017-5, Class M2, 1-month LIBOR + 1.500%	USD	1.584	2/25/2057	6,489,485	0.10%
82,104	Towd Point Mortgage Trust, Series 2016-1, Class A1B	USD	2.750	2/25/2055	82,094	0.00%
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	USD	3.000	6/25/2058	1,884,516	0.03%
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	2,036,963	0.03%
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1	USD	3.750	12/25/2058	18,715,920	0.29%
7,356,719	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	7,627,415	0.12%
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	3,541,098	0.06%
7,971,544	Toyota Auto Receivables Owner Trust, Series 2021-A, Class A2	USD	0.160	7/17/2023	7,971,206	0.13%
1,610,000	Travel & Leisure Co.	USD	4.625	3/1/2030	1,658,300	0.03%
205,000	Travel & Leisure Co.	USD	6.000	4/1/2027	226,781	0.00%
235,000	Travel & Leisure Co.	USD	6.625	7/31/2026	267,689	0.00%
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D	USD	2.548	7/17/2038	4,044,520	0.06%
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D	USD	3.198	3/17/2038	2,667,194	0.04%
13,094,219	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	13,113,424	0.21%
4,520,000	Twitter, Inc.	USD	0.000	3/15/2026	4,271,266	0.07%
206,825,000	U.S. Treasury Note	USD	0.125	4/30/2022	206,905,790	3.25%
173,275,000	U.S. Treasury Note	USD	0.125	6/30/2022	173,342,685	2.73%
119,815,000	U.S. Treasury Note	USD	0.125	12/31/2022	119,800,959	1.88%
79,165,000	U.S. Treasury Note	USD	0.125	4/30/2023	79,112,430	1.24%
123,030,000	U.S. Treasury Note	USD	0.375	3/31/2022	123,251,070	1.94%
3,845,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	3,586,282	0.06%
1,025,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	1,008,682	0.02%
8,430,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	9,041,175	0.14%
5,015,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	5,466,350	0.09%
965,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.971	5/10/2063	916,505	0.01%
6,706,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class E	USD	5.043	5/10/2063	563,304	0.01%
827,560	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	828,278	0.01%
2,513,448	United Airlines Pass Through Trust, Series 2018-1, Class A	USD	3.700	9/1/2031	2,587,043	0.04%
1,030,000	United Airlines, Inc.	USD	4.375	4/15/2026	1,068,522	0.02%
1,540,000	United Airlines, Inc.	USD	4.625	4/15/2029	1,597,750	0.03%
2,400,559	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	2,407,499	0.04%
9,135,000	Verisk Analytics, Inc.	USD	4.125	3/15/2029	10,448,281	0.16%
2,700,000	ViacomCBS, Inc.	USD	4.200	6/1/2029	3,107,786	0.05%
3,010,000	ViacomCBS, Inc.	USD	4.200	5/19/2032	3,474,541	0.05%
18,215,000	ViacomCBS, Inc.	USD	4.950	1/15/2031	22,016,330	0.35%
10,835,000	Vistra Operations Co. LLC	USD	3.700	11/30/2027	11,497,507	0.18%
2,010,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,957,378	0.03%

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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
24,360,000	Volkswagen Group of America Finance LLC	USD	0.875	11/22/2023	24,496,820	0.39%
2,895,000	Volkswagen Group of America Finance LLC	USD	3.350	5/13/2025	3,117,315	0.05%
3,002,356	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	3,004,082	0.05%
8,012,357	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	8,042,124	0.13%
7,174,801	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	7,185,173	0.11%
5,238,451	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	5,243,806	0.08%
10,325,845	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	10,334,449	0.16%
2,655,000	Vulcan Materials Co.	USD	3.500	6/1/2030	2,954,496	0.05%
1,000,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.443	7/15/2046	1,002,144	0.02%
5,972,000	Welltower, Inc.	USD	6.500	3/15/2041	8,675,285	0.14%
2,484,875	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	2,648,231	0.04%
15,495,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class D	USD	3.670	3/15/2024	15,825,914	0.25%
16,595,000	Weyerhaeuser Co.	USD	4.000	4/15/2030	18,972,572	0.30%
1,991,555	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.513	3/15/2044	970,285	0.02%
1,565,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,551,643	0.02%
2,585,000	WFRBS Commercial Mortgage Trust, Series 2012-C6, Class AS	USD	3.835	4/15/2045	2,606,810	0.04%
1,746,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class C	USD	4.957	6/15/2045	1,289,166	0.02%
865,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class E	USD	4.957	6/15/2045	259,500	0.00%
3,620,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	3,791,123	0.06%
1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	USD	4.204	11/15/2047	1,310,023	0.02%
8,405,000	Williams Cos., Inc. (The)	USD	3.350	8/15/2022	8,579,583	0.13%
2,024,925	Wingstop Funding LLC, Series 2020-1A, Class A2	USD	2.841	12/5/2050	2,093,367	0.03%
2,745,000	WRKCo, Inc.	USD	3.000	6/15/2033	2,923,248	0.05%
2,375,000	Yum! Brands, Inc.	USD	4.750	1/15/2030	2,621,406	0.04%
1,890,000	Yum! Brands, Inc.	USD	7.750	4/1/2025	2,036,267	0.03%
1,421,000	Ziggo BV	USD	5.500	1/15/2027	1,468,731	0.02%
	Total				5,706,993,494	89.78%
Collateralized Loan Obligations						
1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	3.100	4/23/2034	1,573,039	0.02%
14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	USD	1.838	7/20/2031	14,796,964	0.23%
4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3-month LIBOR + 1.670%	USD	1.854	7/15/2031	4,642,987	0.07%
3,520,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	0.000	10/15/2034	3,520,000	0.06%
4,075,000	Ares XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3-month LIBOR + 1.500%	USD	1.626	10/15/2030	4,065,033	0.06%
1,651,667	Atrium XV, Series 15A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	1,651,325	0.03%
2,240,000	Battalion CLO XIV Ltd., Series 2019-14A, Class B1, 3-month LIBOR + 2.100%	USD	2.288	4/20/2032	2,239,974	0.04%
2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.700%	USD	1.884	7/15/2031	2,525,021	0.04%
6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3-month LIBOR + 1.800%	USD	1.934	10/17/2031	6,501,635	0.10%
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	USD	1.526	1/15/2031	3,326,741	0.05%
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3-month LIBOR + 1.650%	USD	1.826	10/25/2031	1,250,228	0.02%
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	USD	1.850	11/22/2031	4,466,948	0.07%
9,755,000	Gallatin CLO VIII Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.650%	USD	1.834	7/15/2027	9,767,843	0.15%
5,405,000	Goldentree Loan Management U.S CLO 3 Ltd., Series 2018-3A, Class B1, 3-month LIBOR + 1.550%	USD	1.738	4/20/2030	5,391,290	0.08%
4,808,289	Halcyon Loan Advisors Funding Ltd., Series 2014-3A, Class B1R, 3-month LIBOR + 1.700%	USD	1.884	10/22/2025	4,811,497	0.08%
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3-month LIBOR + 1.480%	USD	1.614	4/20/2031	13,649,452	0.21%
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	2.974	4/15/2034	3,544,842	0.06%
3,687,290	Madison Park Funding XII Ltd., Series 2014-12A, Class CR, 3-month LIBOR + 2.350%	USD	2.484	7/20/2026	3,688,516	0.06%

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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
13,180,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3-month LIBOR + 1.700%	USD	1.884	10/22/2030	13,180,001	0.21%
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.026	4/15/2034	2,102,903	0.03%
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class A2R2, 3-month LIBOR + 1.700%	USD	1.834	10/21/2030	545,548	0.01%
1,750,000	OCP CLO Ltd., Series 2015-9A, Class BR, 3-month LIBOR + 1.750%	USD	1.876	7/15/2027	1,747,921	0.03%
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3-month LIBOR + 1.550%	USD	1.770	1/17/2032	14,763,278	0.23%
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3-month LIBOR + 1.600%	USD	1.784	7/15/2030	1,996,678	0.03%
1,986,282	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3-month LIBOR + 1.800%	USD	1.925	10/24/2030	1,986,751	0.03%
4,155,000	Octagon Investment Partners 46 Ltd., Series 2020-A2, Class DR, 3-month LIBOR + 3.300%	USD	3.429	7/15/2036	4,154,965	0.07%
7,170,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	USD	1.654	4/16/2031	7,140,683	0.11%
3,605,000	OZLM XXIV Ltd., Series 2019-24A, Class A2A, 3-month LIBOR + 2.250%	USD	2.438	7/20/2032	3,605,192	0.06%
1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	USD	1.588	4/20/2034	1,706,136	0.03%
1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3-month LIBOR + 1.850%	USD	2.026	10/25/2031	1,014,871	0.02%
6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3-month LIBOR + 3.250%	USD	3.434	4/20/2034	6,679,876	0.10%
1,830,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	3.882	10/20/2034	1,830,000	0.03%
3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3-month LIBOR + 1.700%	USD	1.890	10/18/2031	3,336,534	0.05%
1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3-month LIBOR + 1.750%	USD	1.940	10/18/2031	1,610,881	0.03%
6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3-month LIBOR + 1.650%	USD	1.834	10/15/2031	6,237,286	0.10%
	Total				165,052,839	2.60%
Preferred Stocks						
18,282	2020 Cash Mandatory Exchangeable Trust		5.250		21,770,573	0.34%
17,832	Bank of America Corp., Series L		7.250		26,177,376	0.41%
138,542	Bunge Ltd.		4.875		15,989,906	0.25%
18,269	Wells Fargo & Co., Class A, Series L		7.500		27,239,079	0.43%
	Total				91,176,934	1.43%
Senior Loans						
6,748,354	United Airlines, Inc., 2021 Term Loan B, 3-month LIBOR + 3.750%	USD	4.500	4/21/2028	6,755,237	0.11%
	Total				6,755,237	0.11%
Short-Term Investments						
326,374,416	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	9/1/2021	326,374,416	5.13%
	Total Investments				6,296,352,920	99.05%
	Other assets less liabilities				60,161,721	0.95%
	Net Assets				6,356,514,641	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	12/21/2021	(4,256)	\$ (627,685,031)	\$ (629,954,500)	\$ (2,269,469)
Ultra Long U.S. Treasury Bond	12/21/2021	(401)	(78,574,036)	(79,109,781)	(535,745)
Total Futures Contracts					\$ (2,805,214)

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.

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

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

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

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Loomis Sayles Investment Grade Bond Fund
Investments as of July 31, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
21,520,000	7-Eleven, Inc.	USD	0.800	2/10/2024	21,523,931	0.34%
9,779,753	Adams Outdoor Advertising LP, Series 2018-1, Class A	USD	4.810	11/15/2048	10,327,390	0.16%
3,595,000	Adams Outdoor Advertising LP, Series 2018-1, Class B	USD	5.653	11/15/2048	3,748,756	0.06%
9,670,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	10,148,801	0.16%
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	923,479	0.01%
7,435,000	AES Corp. (The)	USD	2.450	1/15/2031	7,499,015	0.12%
3,695,000	AES Corp. (The)	USD	3.950	7/15/2030	4,100,711	0.06%
23,900,000	Air Lease Corp.	USD	3.125	12/1/2030	24,792,342	0.39%
2,235,000	Air Lease Corp.	USD	3.250	10/1/2029	2,361,424	0.04%
10,270,000	Air Lease Corp.	USD	3.375	7/1/2025	11,066,512	0.17%
345,000	Air Lease Corp.	USD	4.625	10/1/2028	395,002	0.01%
8,426,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	8,707,989	0.14%
12,430,000	Aircastle Ltd.	USD	4.125	5/1/2024	13,300,121	0.21%
8,070,000	Aircastle Ltd.	USD	4.400	9/25/2023	8,631,216	0.14%
8,160,000	Aircastle Ltd.	USD	5.000	4/1/2023	8,718,620	0.14%
3,195,000	Aker BP ASA	USD	3.000	1/15/2025	3,379,446	0.05%
9,925,000	Aker BP ASA	USD	3.750	1/15/2030	10,784,048	0.17%
16,455,000	Aker BP ASA	USD	4.000	1/15/2031	18,297,196	0.29%
7,229,421	Ally Auto Receivables Trust, Series 2019-1, Class A3	USD	2.910	9/15/2023	7,300,167	0.11%
300,000	Ally Financial, Inc.	USD	3.875	5/21/2024	324,392	0.01%
39,613,000	Ally Financial, Inc.	USD	4.625	3/30/2025	44,347,650	0.70%
2,835,000	Ally Financial, Inc.	USD	5.750	11/20/2025	3,241,633	0.05%
1,468,000	Ally Financial, Inc.	USD	8.000	11/1/2031	2,098,463	0.03%
4,330,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,394,950	0.07%
16,043,935	Alta Wind Holdings LLC	USD	7.000	6/30/2035	18,807,783	0.30%
1,715,855	American Airlines Pass Through Trust, Series 2015-2, Class B	USD	4.400	3/22/2025	1,686,428	0.03%
5,946,696	American Airlines Pass Through Trust, Series 2016-1, Class B	USD	5.250	7/15/2025	5,842,748	0.09%
12,350,471	American Airlines Pass Through Trust, Series 2016-3, Class A	USD	3.250	4/15/2030	12,052,544	0.19%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,358,988	0.02%
5,314,777	American Airlines Pass Through Trust, Series 2017-2, Class A	USD	3.600	4/15/2031	5,296,223	0.08%
3,106,502	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	3,001,367	0.05%
18,996,916	American Airlines Pass Through Trust, Series 2019-1, Class B	USD	3.850	8/15/2029	18,116,219	0.29%
7,865,000	American Credit Acceptance Receivables Trust, Series 2019-3, Class D	USD	2.890	9/12/2025	8,054,955	0.13%
939,000	American Express Credit Account Master Trust, Series 2018-8, Class A	USD	3.180	4/15/2024	942,560	0.01%
8,000,000	American Express Credit Account Master Trust, Series 2019-1, Class A	USD	2.870	10/15/2024	8,134,699	0.13%
2,185,000	American Homes 4 Rent	USD	2.375	7/15/2031	2,214,789	0.03%
15,451,000	American Homes 4 Rent, Series 2015-SFR1, Class E	USD	5.639	4/17/2052	16,970,615	0.27%
25,580,000	American Honda Finance Corp., MTN	USD	0.550	7/12/2024	25,508,925	0.40%
5,653,000	American International Group, Inc.	USD	4.200	4/1/2028	6,542,418	0.10%
21,805,000	American Tower Corp.	USD	2.100	6/15/2030	21,818,714	0.34%
1,965,000	AmeriCredit Automobile Receivables Trust, Series 2018-2, Class D	USD	4.010	7/18/2024	2,057,232	0.03%
10,515,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	11,073,525	0.17%
25,880,000	AmeriCredit Automobile Receivables Trust, Series 2019-1, Class D	USD	3.620	3/18/2025	27,122,988	0.43%
12,340,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class D	USD	2.990	6/18/2025	12,823,026	0.20%
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	USD	2.130	3/18/2026	1,432,108	0.02%
550,000	Anglo American Capital PLC	USD	2.625	9/10/2030	564,126	0.01%
1,325,000	Anglo American Capital PLC	USD	2.875	3/17/2031	1,377,359	0.02%
6,260,000	Anglo American Capital PLC	USD	4.000	9/1/2027	7,013,152	0.11%
34,334,000	Anglo American Capital PLC	USD	4.500	3/15/2028	39,585,749	0.62%
8,785,000	Anglo American Capital PLC	USD	4.750	4/10/2027	10,186,395	0.16%
2,040,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	2,614,993	0.04%
14,470,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	17,979,708	0.28%
6,002,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	4/15/2048	7,477,846	0.12%
8,755,000	Antares Holdings LP	USD	2.750	1/15/2027	8,765,685	0.14%

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6,700,000	Antares Holdings LP	USD	6.000	8/15/2023	7,244,967	0.11%
3,130,000	Antofagasta PLC	USD	2.375	10/14/2030	3,028,306	0.05%
11,405,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	16,366,973	0.26%
24,045,000	Ares Capital Corp.	USD	2.875	6/15/2028	24,798,307	0.39%
9,487,000	AT&T, Inc.	USD	3.500	9/15/2053	9,806,661	0.15%
364,000	AT&T, Inc.	USD	3.550	9/15/2055	375,994	0.01%
20,495,000	AT&T, Inc.	USD	3.650	6/1/2051	21,720,997	0.34%
515,000	AT&T, Inc.	USD	3.650	9/15/2059	531,573	0.01%
910,000	AT&T, Inc.	USD	3.800	12/1/2057	969,491	0.02%
11,800,000	Athene Global Funding	USD	1.608	6/29/2026	11,930,049	0.19%
21,550,000	Athene Global Funding	USD	2.550	11/19/2030	22,188,039	0.35%
7,385,000	Athene Holding Ltd.	USD	3.500	1/15/2031	8,085,773	0.13%
1,960,000	AutoNation, Inc.	USD	4.750	6/1/2030	2,343,848	0.04%
9,720,000	AutoZone, Inc.	USD	3.625	4/15/2025	10,633,743	0.17%
14,585,000	AutoZone, Inc.	USD	4.000	4/15/2030	16,828,676	0.27%
3,865,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	3,900,884	0.06%
7,510,000	Aviation Capital Group LLC	USD	5.500	12/15/2024	8,509,300	0.13%
11,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	11,103,961	0.17%
1,940,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,085,572	0.03%
8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	9,253,997	0.15%
27,985,000	Avnet, Inc.	USD	4.625	4/15/2026	31,625,376	0.50%
13,620,000	BAE Systems PLC	USD	3.400	4/15/2030	15,049,533	0.24%
10,155,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	11,449,762	0.18%
5,800,000	Banco Santander S.A.	USD	2.749	12/3/2030	5,849,182	0.09%
8,625,000	BANK, Series 2021-BN35, Class AS	USD	2.457	7/15/2031	8,891,547	0.14%
49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	54,175,015	0.85%
100,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	113,328	0.00%
25,627,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	28,865,680	0.45%
110,555	Barclays Commercial Mortgage Securities Trust, Series 2013-TYSN, Class A2	USD	3.756	9/5/2032	110,605	0.00%
4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	USD	5.088	6/20/2030	5,029,890	0.08%
18,255,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	19,154,474	0.30%
403,984	Bayview Opportunity Master Fund IVb Trust, Series 2019-RN4, Class A1	USD	3.278	10/28/2034	405,498	0.01%
1,250,000	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL4, Class B2	USD	4.750	1/28/2055	1,345,173	0.02%
2,762,447	Bayview Opportunity Master Fund V Trust, Series 2020-RN3, Class A1	USD	3.228	9/25/2035	2,791,571	0.04%
3,335,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	3,363,347	0.05%
6,830,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,900,345	0.11%
5,120,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	5,225,472	0.08%
13,985,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	13,760,536	0.22%
27,825,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	27,481,216	0.43%
22,500,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	25,076,430	0.40%
29,500,000	Boeing Co. (The)	USD	2.196	2/4/2026	29,767,376	0.47%
3,780,000	Boeing Co. (The)	USD	2.250	6/15/2026	3,898,090	0.06%
4,874,000	Boeing Co. (The)	USD	2.950	2/1/2030	5,047,836	0.08%
655,000	Boeing Co. (The)	USD	3.100	5/1/2026	699,629	0.01%
3,225,000	Boeing Co. (The)	USD	3.200	3/1/2029	3,404,148	0.05%
9,088,000	Boeing Co. (The)	USD	3.375	6/15/2046	8,869,524	0.14%
3,564,000	Boeing Co. (The)	USD	3.625	3/1/2048	3,556,746	0.06%
14,352,000	Boeing Co. (The)	USD	3.750	2/1/2050	14,910,723	0.23%
1,932,000	Boeing Co. (The)	USD	3.825	3/1/2059	1,935,187	0.03%
3,241,000	Boeing Co. (The)	USD	3.850	11/1/2048	3,382,807	0.05%
7,330,000	Boeing Co. (The)	USD	3.900	5/1/2049	7,737,778	0.12%
1,165,000	Boeing Co. (The)	USD	3.950	8/1/2059	1,206,387	0.02%
4,740,000	Boeing Co. (The)	USD	5.150	5/1/2030	5,644,339	0.09%
32,173,000	Boeing Co. (The)	USD	5.805	5/1/2050	43,883,483	0.69%
16,000,000	Booking Holdings, Inc.	USD	4.625	4/13/2030	19,238,243	0.30%
9,180,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	9,684,900	0.15%
6,060,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	6,787,200	0.11%
2,675,884	Brass PLC, Series 8A, Class A1, 3-month LIBOR + 0.700%	USD	0.856	11/16/2066	2,685,445	0.04%
3,460,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	3,485,859	0.05%
6,139,662	British Airways Pass Through Trust, Series 2019-1, Class A	USD	3.350	12/15/2030	6,133,031	0.10%
1,600,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	1,644,817	0.03%
2,280,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,597,083	0.04%

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17,895,000	Broadcom, Inc.	USD	4.300	11/15/2032	20,665,213	0.33%
9,915,000	Broadcom, Inc.	USD	5.000	4/15/2030	11,837,112	0.19%
5,261,346	Business Jet Securities LLC, Series 2021-1A, Class A	USD	2.162	4/15/2036	5,296,059	0.08%
8,130,208	CAL Funding IV Ltd., Series 2020-1A, Class A	USD	2.220	9/25/2045	8,255,571	0.13%
14,855,000	Calpine Corp.	USD	3.750	3/1/2031	14,294,075	0.23%
460,000	Capital One Financial Corp.	USD	4.200	10/29/2025	516,704	0.01%
11,730,000	Capital One Multi-Asset Execution Trust, Series 2019-A1, Class A1	USD	2.840	12/15/2024	11,900,253	0.19%
3,650,000	CarMax Auto Owner Trust, Series 2018-3, Class D	USD	3.910	1/15/2025	3,767,654	0.06%
13,585,000	CarMax Auto Owner Trust, Series 2019-1, Class D	USD	4.040	8/15/2025	14,215,866	0.22%
5,811,000	CarMax Auto Owner Trust, Series 2019-2, Class D	USD	3.410	10/15/2025	6,057,485	0.10%
2,315,000	CarMax Auto Owner Trust, Series 2019-3, Class D	USD	2.850	1/15/2026	2,403,974	0.04%
4,625,000	CarMax Auto Owner Trust, Series 2020-1, Class D	USD	2.640	7/15/2026	4,794,465	0.08%
13,920,000	Carrier Global Corp.	USD	2.722	2/15/2030	14,744,357	0.23%
9,425,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	9,719,343	0.15%
2,826,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	8/15/2030	2,967,300	0.05%
315,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	329,569	0.01%
550,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.375	6/1/2029	598,620	0.01%
31,375,000	Cemex SAB de CV	USD	3.875	7/11/2031	32,488,812	0.51%
16,180,000	Cemex SAB de CV	USD	5.200	9/17/2030	17,717,100	0.28%
5,955,000	Cemex SAB de CV	USD	5.450	11/19/2029	6,523,583	0.10%
19,320,000	Centene Corp.	USD	2.500	3/1/2031	19,344,150	0.30%
4,145,000	Centene Corp.	USD	2.625	8/1/2031	4,176,087	0.07%
2,520,000	Centene Corp.	USD	3.000	10/15/2030	2,618,633	0.04%
565,000	Centene Corp.	USD	4.625	12/15/2029	619,212	0.01%
27,205,000	CF Industries, Inc.	USD	4.500	12/1/2026	31,509,438	0.50%
13,450,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.400	12/1/2061	14,774,893	0.23%
30,810,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.800	3/1/2050	36,139,060	0.57%
6,695,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.750	4/1/2048	8,646,306	0.14%
22,495,000	Cheniere Corpus Christi Holdings LLC	USD	3.700	11/15/2029	24,819,167	0.39%
19,420,000	Cigna Corp.	USD	4.375	10/15/2028	22,847,401	0.36%
1,261,000	Cigna Corp.	USD	7.875	5/15/2027	1,697,289	0.03%
1,690,000	Citibank Credit Card Issuance Trust, Series 2016-A2, Class A2	USD	2.190	11/20/2023	1,700,282	0.03%
4,606,326	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	4,644,544	0.07%
1,740,270	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	1,744,887	0.03%
5,319,038	Citigroup Mortgage Loan Trust, Series 2019- RP1, Class A1	USD	3.500	1/25/2066	5,518,468	0.09%
1,230,000	Citigroup, Inc.	USD	4.125	7/25/2028	1,396,434	0.02%
7,789,396	CLI Funding VI LLC, Series 2020-3A, Class A	USD	2.070	10/18/2045	7,875,758	0.12%
5,693,773	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,690,150	0.09%
8,255,000	CNO Financial Group, Inc.	USD	5.250	5/30/2029	9,910,788	0.16%
745,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	761,288	0.01%
785,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	783,641	0.01%
1,410,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	1,421,436	0.02%
405,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	USD	5.553	12/10/2044	378,344	0.01%
4,755,966	Commonbond Student Loan Trust, Series 2020- 1, Class A	USD	1.690	10/25/2051	4,783,708	0.08%
1,620,000	CommScope Technologies LLC	USD	5.000	3/15/2027	1,639,116	0.03%
3,900,000	CommScope, Inc.	USD	6.000	3/1/2026	4,065,750	0.06%
3,950,000	CommScope, Inc.	USD	7.125	7/1/2028	4,261,062	0.07%
9,310,000	Continental Resources, Inc.	USD	3.800	6/1/2024	9,761,442	0.15%
2,434,000	CoreVest American Finance Trust, Series 2019- 1, Class D	USD	4.818	3/15/2052	2,735,046	0.04%
4,330,386	CoreVest American Finance Trust, Series 2019- 3, Class A	USD	2.705	10/15/2052	4,552,983	0.07%
2,929,000	CoreVest American Finance Trust, Series 2019- 3, Class B	USD	3.163	10/15/2052	3,154,879	0.05%
1,259,000	CoreVest American Finance Trust, Series 2020- 2, Class C	USD	4.698	5/15/2052	1,455,828	0.02%
2,085,000	Corporate Office Properties LP	USD	2.750	4/15/2031	2,134,655	0.03%

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23,320,000	Credit Acceptance Auto Loan Trust, Series 2019-1A, Class C	USD	3.940	6/15/2028	23,963,536	0.38%
2,525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	2,617,418	0.04%
275,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	281,554	0.00%
7,155,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter)	USD	4.000	1/10/2033	7,827,355	0.12%
15,615,000	Credit Suisse AG	USD	0.495	2/2/2024	15,579,242	0.25%
3,205,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.693	1/15/2034	3,162,068	0.05%
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	12,282,608	0.19%
4,071,306	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	USD	2.691	3/25/2060	4,127,480	0.06%
6,852,458	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	6,884,936	0.11%
2,295,000	Crown Castle International Corp.	USD	2.250	1/15/2031	2,301,377	0.04%
3,725,000	Crown Castle International Corp.	USD	3.300	7/1/2030	4,056,563	0.06%
22,660,000	Crown Castle International Corp.	USD	3.650	9/1/2027	25,263,314	0.40%
6,615,000	Crown Castle International Corp.	USD	4.000	3/1/2027	7,464,824	0.12%
240,000	CSC Holdings LLC	USD	5.750	1/15/2030	250,126	0.00%
2,360,000	CSC Holdings LLC	USD	6.500	2/1/2029	2,602,891	0.04%
5,274,000	Cummins, Inc.	USD	6.750	2/15/2027	6,698,282	0.11%
7,210,000	CVS Health Corp.	USD	3.250	8/15/2029	7,930,666	0.12%
358,149	CVS Pass-Through Trust	USD	5.773	1/10/2033	426,132	0.01%
369,129	CVS Pass-Through Trust	USD	6.036	12/10/2028	426,008	0.01%
10,841,081	CVS Pass-Through Trust, Series 2013	USD	4.704	1/10/2036	12,512,559	0.20%
1,137,107	CVS Pass-Through Trust, Series 2014	USD	4.163	8/11/2036	1,273,480	0.02%
14,200,000	Danske Bank A/S	USD	5.375	1/12/2024	15,720,637	0.25%
3,390,000	Danske Bank A/S, (fixed rate to 12/20/2024, variable rate thereafter)	USD	3.244	12/20/2025	3,615,316	0.06%
7,169,303	DB Master Finance LLC, Series 2019-1A, Class A23	USD	4.352	5/20/2049	7,897,847	0.12%
5,095,000	DBUBS Mortgage Trust, Series 2017-BRBK, Class D	USD	3.530	10/10/2034	5,336,243	0.08%
650,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	780,000	0.01%
940,000	Dell Equipment Finance Trust, Series 2020-2, Class C	USD	1.370	1/22/2024	953,197	0.01%
945,000	Dell Equipment Finance Trust, Series 2020-2, Class D	USD	1.920	3/23/2026	961,860	0.02%
2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,864,426	0.05%
6,155,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,366,106	0.10%
9,260,000	Deutsche Bank AG, (fixed rate to 9/18/2023, variable rate thereafter)	USD	2.222	9/18/2024	9,502,786	0.15%
6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	USD	3.547	9/18/2031	6,737,826	0.11%
4,685,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	4,918,184	0.08%
9,050,000	DISH Network Corp.	USD	2.375	3/15/2024	8,744,562	0.14%
13,110,000	DISH Network Corp.	USD	3.375	8/15/2026	13,437,750	0.21%
5,620,000	Dollar General Corp.	USD	3.500	4/3/2030	6,298,216	0.10%
2,882,455	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	3,111,725	0.05%
5,164,948	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	5,664,966	0.09%
4,053,275	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	4,410,125	0.07%
15,431,325	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	16,099,347	0.25%
6,555,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	6,817,375	0.11%
16,395,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	16,966,833	0.27%
3,700,000	Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.690	8/17/2026	3,838,812	0.06%
10,760,000	DT Auto Owner Trust, Series 2019-1A, Class D	USD	3.870	11/15/2024	11,092,708	0.17%
3,950,000	DT Auto Owner Trust, Series 2019-2A, Class D	USD	3.480	2/18/2025	4,100,365	0.06%
3,400,000	DT Auto Owner Trust, Series 2019-3A, Class D	USD	2.960	4/15/2025	3,512,032	0.06%
2,957,105	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	USD	1.800	11/25/2045	2,985,376	0.05%
5,214,293	ELFI Graduate Loan Program LLC, Series 2019-A, Class A	USD	2.540	3/25/2044	5,328,707	0.08%
4,465,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	4,680,213	0.07%
4,350,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,606,650	0.07%

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4,000,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	3,513,960	0.06%
685,000	Encompass Health Corp.	USD	4.750	2/1/2030	731,238	0.01%
13,025,000	Enel Finance International NV	USD	6.000	10/7/2039	18,585,854	0.29%
9,007,000	Enel Finance International NV	USD	6.800	9/15/2037	13,607,841	0.21%
6,910,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	7,070,796	0.11%
9,035,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	9,285,360	0.15%
7,000,000	Energy Transfer LP	USD	4.950	6/15/2028	8,168,392	0.13%
6,405,000	Energy Transfer LP	USD	5.250	4/15/2029	7,632,560	0.12%
925,000	EQT Corp.	USD	3.125	5/15/2026	951,548	0.01%
1,970,000	EQT Corp.	USD	3.625	5/15/2031	2,086,624	0.03%
10,115,000	Equinix, Inc.	USD	2.150	7/15/2030	10,175,215	0.16%
17,195,000	Equinix, Inc.	USD	3.200	11/18/2029	18,721,505	0.29%
7,410,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	7,395,759	0.12%
4,300,000	Expedia Group, Inc.	USD	0.000	2/15/2026	4,588,100	0.07%
5,765,000	Expedia Group, Inc.	USD	2.950	3/15/2031	5,917,941	0.09%
30,201,000	Expedia Group, Inc.	USD	3.250	2/15/2030	31,698,940	0.50%
4,928,000	Expedia Group, Inc.	USD	3.800	2/15/2028	5,401,658	0.08%
3,970,000	Expedia Group, Inc.	USD	4.625	8/1/2027	4,529,952	0.07%
36,227,235	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	19,924,979	0.31%
3,285,000	Ferguson Finance PLC	USD	3.250	6/2/2030	3,582,973	0.06%
19,600,000	Fidelity & Guaranty Life Holdings, Inc.	USD	5.500	5/1/2025	22,567,905	0.36%
16,635,000	Fidelity National Financial, Inc.	USD	3.400	6/15/2030	18,185,234	0.29%
2,740,000	Fidelity National Financial, Inc.	USD	5.500	9/1/2022	2,888,146	0.05%
3,790,000	First Investors Auto Owner Trust, Series 2019-1A, Class D	USD	3.550	4/15/2025	3,912,393	0.06%
5,890,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	6,383,287	0.10%
1,515,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	USD	2.791	8/17/2037	1,550,866	0.02%
11,696,000	FirstKey Homes Trust, Series 2020-SFR2, Class D	USD	1.968	10/19/2037	11,751,858	0.19%
3,083,000	FirstKey Homes Trust, Series 2020-SRF1, Class D	USD	2.241	9/17/2025	3,136,794	0.05%
4,610,000	Flagship Credit Auto Trust, Series 2019-3, Class D	USD	2.860	12/15/2025	4,790,225	0.08%
3,740,000	FMC Corp.	USD	3.450	10/1/2029	4,121,149	0.06%
2,075,000	FMC Corp.	USD	4.500	10/1/2049	2,551,026	0.04%
6,325,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	6,878,437	0.11%
985	FNMA	USD	6.000	7/1/2029	1,123	0.00%
15,285,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	16,380,476	0.26%
30,600,000	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	USD	0.560	10/15/2024	30,718,759	0.48%
15,340,000	Ford Credit Auto Owner Trust, Series 2020-C, Class A3	USD	0.410	7/15/2025	15,372,104	0.24%
27,290,000	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	USD	0.300	8/15/2025	27,290,865	0.43%
2,930,000	Freeport-McMoRan, Inc.	USD	4.375	8/1/2028	3,102,137	0.05%
1,975,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	2,170,031	0.03%
6,175,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	7,849,969	0.12%
1,770,000	Freeport-McMoRan, Inc.	USD	5.450	3/15/2043	2,275,229	0.04%
15,380,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	15,490,615	0.24%
6,376,433	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	6,578,452	0.10%
14,275,000	GE Capital Funding LLC	USD	4.400	5/15/2030	16,794,180	0.26%
7,675,000	GE Capital Funding LLC	USD	4.550	5/15/2032	9,273,439	0.15%
3,460,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	4,245,322	0.07%
6,010,000	General Electric Co.	USD	3.625	5/1/2030	6,789,526	0.11%
5,305,000	General Electric Co., Series A, MTN, 3-month LIBOR + 0.300%	USD	0.426	5/13/2024	5,294,618	0.08%
9,966,000	General Motors Co.	USD	5.200	4/1/2045	12,462,213	0.20%
27,915,000	General Motors Co.	USD	5.400	4/1/2048	35,532,010	0.56%
205,000	General Motors Co.	USD	5.950	4/1/2049	280,684	0.00%
9,600,000	General Motors Co.	USD	6.250	10/2/2043	13,374,676	0.21%
14,625,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	14,690,712	0.23%
7,688,000	Glencore Funding LLC	USD	3.875	10/27/2027	8,565,816	0.13%
39,092,000	Glencore Funding LLC	USD	4.000	3/27/2027	43,591,412	0.69%
11,700,000	Glencore Funding LLC	USD	4.125	3/12/2024	12,611,022	0.20%
8,555,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	8,873,037	0.14%
5,560,018	GM Financial Consumer Automobile Receivables Trust, Series 2019-1, Class A3	USD	2.970	11/16/2023	5,614,292	0.09%
5,837,396	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	USD	1.840	9/16/2024	5,897,655	0.09%
10,120,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	USD	0.350	10/16/2025	10,138,507	0.16%

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21,335,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	USD	0.510	4/16/2026	21,424,112	0.34%
1,400,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class C	USD	1.480	8/15/2025	1,420,005	0.02%
23,870,000	Goldman Sachs Group, Inc. (The), Series FXD	USD	0.481	1/27/2023	23,882,875	0.38%
386,813	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	USD	0.597	8/25/2060	387,165	0.01%
1,435,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,524,745	0.02%
9,406,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	USD	3.550	3/5/2033	8,063,848	0.13%
2,390,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.550	3/5/2033	2,503,772	0.04%
6,079,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	5,869,624	0.09%
199,000	Hardee's Funding LLC, Series 2020-1A, Class A2	USD	3.981	12/20/2050	213,897	0.00%
7,458,000	Hasbro, Inc.	USD	6.600	7/15/2028	9,427,748	0.15%
2,671,000	HCA, Inc.	USD	3.500	9/1/2030	2,900,572	0.05%
8,810,000	HCA, Inc.	USD	4.125	6/15/2029	10,055,537	0.16%
16,050,000	HCA, Inc.	USD	4.500	2/15/2027	18,327,751	0.29%
26,680,000	HCA, Inc.	USD	5.250	6/15/2049	34,974,481	0.55%
10,475,000	Hess Corp.	USD	4.300	4/1/2027	11,706,368	0.18%
2,646,337	Home Partners of America Trust, Series 2019-1, Class D	USD	3.406	9/17/2039	2,678,913	0.04%
2,500,558	Home Partners of America Trust, Series 2019-2, Class D	USD	3.121	10/19/2039	2,490,686	0.04%
1,145,000	Home Partners of America Trust, Series 2021-1, Class E	USD	2.577	9/19/2041	1,145,821	0.02%
2,840,418	Honda Auto Receivables Owner Trust, Series 2019-1, Class A3	USD	2.830	3/20/2023	2,869,932	0.05%
16,245,000	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	USD	0.270	4/21/2025	16,247,572	0.26%
2,654,155	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	USD	3.721	7/15/2039	2,657,629	0.04%
1,975,000	HPEFS Equipment Trust, Series 2019-1A, Class C	USD	2.490	9/20/2029	2,004,633	0.03%
3,645,000	HPEFS Equipment Trust, Series 2020-1A, Class D	USD	2.260	2/20/2030	3,721,934	0.06%
1,980,000	HPEFS Equipment Trust, Series 2020-2A, Class C	USD	2.000	7/22/2030	2,021,190	0.03%
2,795,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	2,794,899	0.04%
6,885,000	Huntington Ingalls Industries, Inc.	USD	3.844	5/1/2025	7,533,855	0.12%
4,245,000	Huntington Ingalls Industries, Inc.	USD	4.200	5/1/2030	4,887,748	0.08%
1,860,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	1,883,250	0.03%
2,415,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	2,516,964	0.04%
3,182,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,345,077	0.05%
2,610,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,704,195	0.04%
3,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	4,091,184	0.06%
1,530,000	iHeartCommunications, Inc.	USD	6.375	5/1/2026	1,614,150	0.03%
4,640,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,935,754	0.08%
4,402,000	IHS Markit Ltd.	USD	4.250	5/1/2029	5,137,134	0.08%
11,710,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	11,395,586	0.18%
2,305,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.173	6/17/2037	2,308,220	0.04%
1,130,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.239	7/17/2037	1,133,927	0.02%
3,046,734	Invitation Homes Trust, Series 2018-SFR4, Class D, 1-month LIBOR + 1.650%	USD	1.739	1/17/2038	3,053,997	0.05%
2,355,000	IPALCO Enterprises, Inc.	USD	4.250	5/1/2030	2,681,146	0.04%
5,320,000	Jabil, Inc.	USD	1.700	4/15/2026	5,397,507	0.08%
4,610,000	Jabil, Inc.	USD	3.000	1/15/2031	4,767,415	0.07%
7,440,000	Jabil, Inc.	USD	4.700	9/15/2022	7,784,766	0.12%
4,910,000	JBS USA LUX S.A./JBS USA Finance, Inc.	USD	6.750	2/15/2028	5,376,499	0.08%
3,625,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	3,724,687	0.06%
10,660,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	5.500	1/15/2030	11,899,225	0.19%
19,498,000	Jefferies Group LLC	USD	6.250	1/15/2036	26,576,558	0.42%
8,760,000	Jefferies Group LLC	USD	6.450	6/8/2027	11,019,998	0.17%
70,245,000	JPMorgan Chase & Co.	USD	4.125	12/15/2026	79,895,152	1.26%
28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter)	USD	4.493	3/24/2031	34,343,758	0.54%

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12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	12,166,276	0.19%
2,850,406	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	2,851,420	0.04%
6,478,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.414	12/15/2047	6,601,190	0.10%
340,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.414	12/15/2047	334,847	0.01%
7,333,108	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	USD	4.250	12/15/2038	7,315,809	0.12%
100,000	KeyBank NA	USD	6.950	2/1/2028	129,055	0.00%
4,580,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	4,608,717	0.07%
14,660,000	Kinder Morgan Energy Partners LP	USD	3.500	9/1/2023	15,425,896	0.24%
85,000	Kinder Morgan Energy Partners LP	USD	5.000	8/15/2042	104,222	0.00%
375,000	Kinder Morgan, Inc.	USD	5.050	2/15/2046	465,634	0.01%
16,735,000	KLA Corp.	USD	5.650	11/1/2034	21,701,518	0.34%
325,000	Koninklijke Ahold Delhaize NV	USD	5.700	10/1/2040	452,309	0.01%
26,540,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	30,526,043	0.48%
7,020,000	Lanark Master Issuer PLC, Series 2019-2A, Class 1A	USD	2.710	12/22/2069	7,148,417	0.11%
895,000	Lanark Master Issuer PLC, Series 2020-1A, Class 1A	USD	2.277	12/22/2069	914,711	0.01%
8,561,501	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX	USD	1.400	11/25/2050	8,578,819	0.14%
10,022,310	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	10,081,718	0.16%
316,709	Legacy Mortgage Asset Trust, Series 2019-GS2, Class A1	USD	3.750	1/25/2059	316,969	0.00%
3,307,757	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	3,334,034	0.05%
6,763,753	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	6,770,439	0.11%
7,165,852	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	7,208,997	0.11%
1,851,246	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,884,406	0.03%
2,450,000	Lennar Corp.	USD	4.750	11/29/2027	2,854,765	0.04%
560,000	Lennar Corp.	USD	4.875	12/15/2023	608,300	0.01%
55,000	Lennar Corp.	USD	5.000	6/15/2027	64,273	0.00%
650,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	845,319	0.01%
857,000	Level 3 Financing, Inc.	USD	4.625	9/15/2027	889,995	0.01%
4,675,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	5,085,886	0.08%
4,665,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,916,490	0.08%
1,410,000	Livongo Health, Inc.	USD	0.875	6/1/2025	2,083,430	0.03%
10,085,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	10,201,187	0.16%
7,360,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	7,527,665	0.12%
8,145,000	LYB International Finance III LLC	USD	4.200	10/15/2049	9,651,336	0.15%
11,556,849	MAPS Ltd., Series 2018-1A, Class A	USD	4.212	5/15/2043	11,635,893	0.18%
3,678,169	MAPS Ltd., Series 2019-1A, Class A	USD	4.458	3/15/2044	3,700,299	0.06%
8,064,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,678,897	0.15%
990,213	Marlette Funding Trust, Series 2019-4A, Class A	USD	2.390	12/17/2029	994,610	0.02%
43,744	Marlette Funding Trust, Series 2019-1A, Class A	USD	3.440	4/16/2029	43,796	0.00%
1,795,000	Marriott International, Inc., Series FF	USD	4.625	6/15/2030	2,078,486	0.03%
3,525,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	3,610,144	0.06%
975,000	Marrriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	981,094	0.02%
7,480,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	7,734,737	0.12%
6,390,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	6,673,269	0.11%
12,384,000	MDC Holdings, Inc.	USD	6.000	1/15/2043	16,384,651	0.26%
6,355,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	6,380,869	0.10%
6,130,000	Meritage Homes Corp.	USD	3.875	4/15/2029	6,457,832	0.10%
1,918,923	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	1,851,130	0.03%
30,030,000	Metropolitan Life Global Funding I	USD	3.375	1/11/2022	30,449,875	0.48%
30,040,000	Mexico Government International Bond	USD	3.771	5/24/2061	28,163,702	0.44%
23,545,000	Mexico Government International Bond	USD	4.280	8/14/2041	24,995,607	0.39%
11,425,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	11,409,352	0.18%
25,479,000	Micron Technology, Inc.	USD	4.663	2/15/2030	29,875,062	0.47%
10,622,000	Micron Technology, Inc.	USD	5.327	2/6/2029	12,901,449	0.20%
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	USD	3.750	5/25/2058	1,562,609	0.02%
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	USD	3.500	10/25/2069	3,018,844	0.05%
3,616,173	Mill City Mortgage Loan Trust, Series 2019-1, Class A1	USD	3.250	10/25/2069	3,819,497	0.06%
8,459,214	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1	USD	2.750	7/25/2059	8,715,195	0.14%

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845,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class B	USD	2.240	9/15/2026	846,741	0.01%
30,210,000	Morgan Stanley, (fixed rate to 1/25/2023, variable rate thereafter), MTN	USD	0.529	1/25/2024	30,218,411	0.48%
1,845,000	Morgan Stanley, GMTN	USD	4.350	9/8/2026	2,101,214	0.03%
20,695,000	Morgan Stanley, MTN	USD	4.100	5/22/2023	22,022,560	0.35%
1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	USD	4.762	10/15/2046	1,414,360	0.02%
5,050,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.154	8/15/2046	5,283,276	0.08%
3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	USD	5.211	6/15/2044	2,667,615	0.04%
14,040,000	MPLX LP	USD	4.250	12/1/2027	16,060,597	0.25%
945,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	940,410	0.01%
9,063,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	12,578,629	0.20%
833,224	MVW LLC, Series 2020-1A, Class C	USD	4.210	10/20/2037	886,189	0.01%
490,349	MVW Owner Trust, Series 2019-1A, Class C	USD	3.330	11/20/2036	503,001	0.01%
26,914,000	National Life Insurance Co.	USD	10.500	9/15/2039	43,820,837	0.69%
25,560,000	Nationwide Building Society	USD	0.550	1/22/2024	25,528,561	0.40%
6,970,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	7,161,675	0.11%
3,425,000	Navient Corp.	USD	5.000	3/15/2027	3,562,000	0.06%
50,000	Navient Corp.	USD	5.875	10/25/2024	54,587	0.00%
35,000	Navient Corp.	USD	6.500	6/15/2022	36,512	0.00%
145,000	Navient Corp.	USD	6.750	6/15/2026	162,581	0.00%
370,000	Navient Corp.	USD	7.250	9/25/2023	407,419	0.01%
20,000	Navient Corp., MTN	USD	6.125	3/25/2024	21,700	0.00%
1,620,747	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	1,634,811	0.03%
5,695,844	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	5,692,599	0.09%
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	570,727	0.01%
6,470,000	NBM U.S Holdings, Inc.	USD	7.000	5/14/2026	6,878,063	0.11%
1,985,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	1,999,888	0.03%
2,080,000	Netflix, Inc.	USD	4.875	4/15/2028	2,430,667	0.04%
8,410,000	Netflix, Inc.	USD	4.875	6/15/2030	10,132,116	0.16%
1,745,000	Netflix, Inc.	USD	5.375	11/15/2029	2,152,894	0.03%
2,375,000	Netflix, Inc.	USD	5.875	11/15/2028	2,950,937	0.05%
2,795,000	Netflix, Inc.	USD	6.375	5/15/2029	3,592,903	0.06%
23,335,000	New York Life Global Funding	USD	0.850	1/15/2026	23,220,345	0.37%
4,280,000	Newcrest Finance Pty Ltd.	USD	3.250	5/13/2030	4,649,942	0.07%
85,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	124,146	0.00%
6,467,072	Nissan Auto Receivables Owner Trust, Series 2019-C, Class A3	USD	1.930	7/15/2024	6,535,734	0.10%
18,955,000	Nissan Auto Receivables Owner Trust, Series 2020-B, Class A3	USD	0.550	7/15/2024	19,009,496	0.30%
6,440,000	NLV Financial Corp.	USD	7.500	8/15/2033	8,657,678	0.14%
9,641,000	NRG Energy, Inc.	USD	4.450	6/15/2029	10,868,814	0.17%
1,435,000	NRG Energy, Inc.	USD	5.250	6/15/2029	1,539,038	0.02%
4,437,000	NRG Energy, Inc.	USD	5.750	1/15/2028	4,714,312	0.07%
3,980,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.150	5/1/2027	4,300,556	0.07%
2,225,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.400	5/1/2030	2,461,488	0.04%
7,855,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	7,946,038	0.13%
6,090,000	Occidental Petroleum Corp.	USD	5.550	3/15/2026	6,666,053	0.10%
8,040,000	OneMain Financial Issuance Trust, Series 2019-1A, Class D	USD	4.220	2/14/2031	8,088,378	0.13%
4,675,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B	USD	4.830	5/14/2032	4,901,686	0.08%
6,585,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	USD	1.750	9/14/2035	6,734,815	0.11%
1,055,000	Open Text Corp.	USD	3.875	2/15/2028	1,089,551	0.02%
1,015,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	1,047,988	0.02%
25,480,000	Oracle Corp.	USD	3.600	4/1/2050	26,607,431	0.42%
12,285,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	12,517,432	0.20%
4,988,186	OSW Structured Asset Trust, Series 2020-RPL1, Class A1	USD	3.072	12/26/2059	5,021,909	0.08%
23,975,000	Owens Corning	USD	7.000	12/1/2036	35,329,243	0.56%
12,150,000	Owl Rock Capital Corp.	USD	2.625	1/15/2027	12,292,162	0.19%
12,290,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	12,421,988	0.20%
13,940,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	13,926,124	0.22%
6,185,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	6,089,398	0.10%
8,915,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	7,969,892	0.13%
10,400,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	9,845,917	0.16%
1,250,000	Pacific Gas & Electric Co.	USD	4.950	7/1/2050	1,291,331	0.02%
8,180,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	11,738,300	0.18%
6,370,000	Peloton Interactive, Inc.	USD	0.000-1.734	2/15/2026	6,043,537	0.10%

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2,872,000	Penn Mutual Life Insurance Co. (The)	USD	6.650	6/15/2034	3,895,495	0.06%
14,489,000	Penn Mutual Life Insurance Co. (The)	USD	7.625	6/15/2040	22,052,172	0.35%
9,535,000	PepsiCo, Inc.	USD	1.700	10/6/2021	9,548,729	0.15%
225,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	2.850	1/31/2023	230,805	0.00%
3,710,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	4,024,337	0.06%
7,365,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	7,488,574	0.12%
7,825,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	8,393,451	0.13%
620,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	678,609	0.01%
1,663,665	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	1,723,856	0.03%
4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	4,504,625	0.07%
2,290,000	Progress Residential Trust, Series 2018-SFR3, Class D	USD	4.427	10/17/2035	2,295,571	0.04%
2,530,000	Progress Residential Trust, Series 2018-SFR3, Class E	USD	4.873	10/17/2035	2,548,921	0.04%
2,830,000	Progress Residential Trust, Series 2019-SFR1, Class D	USD	4.168	8/17/2035	2,871,163	0.05%
4,732,000	Progress Residential Trust, Series 2019-SFR2, Class D	USD	3.794	5/17/2036	4,811,390	0.08%
1,690,000	Progress Residential Trust, Series 2019-SFR2, Class E	USD	4.142	5/17/2036	1,729,307	0.03%
3,860,000	Progress Residential Trust, Series 2019-SFR4, Class D	USD	3.136	10/17/2036	3,931,457	0.06%
155,000	Progress Residential Trust, Series 2020-SFR2, Class C	USD	3.077	6/17/2037	160,101	0.00%
295,000	Progress Residential Trust, Series 2020-SFR3, Class B	USD	1.495	10/17/2027	298,347	0.00%
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E	USD	2.296	10/17/2027	1,831,455	0.03%
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	5,879,190	0.09%
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	2,459,965	0.04%
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	2,043,578	0.03%
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.535	7/17/2038	3,605,135	0.06%
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.640	7/17/2038	1,810,094	0.03%
14,455,000	Province of Quebec Canada	USD	0.600	7/23/2025	14,399,465	0.23%
14,382,729	PRPM LLC, Series 2020-1A, Class A1	USD	2.981	2/25/2025	14,451,282	0.23%
1,910,150	PRPM LLC, Series 2020-2, Class A1	USD	3.671	8/25/2025	1,924,255	0.03%
5,950,445	PRPM LLC, Series 2020-3, Class A1	USD	2.857	9/25/2025	5,985,420	0.09%
5,556,513	PRPM LLC, Series 2020-4, Class A1	USD	2.951	10/25/2025	5,586,379	0.09%
11,778,436	PRPM LLC, Series 2020-5, Class A1	USD	3.104	11/25/2025	11,868,294	0.19%
8,948,201	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	8,973,624	0.14%
354,606	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	359,564	0.01%
3,755,000	PVH Corp.	USD	7.750	11/15/2023	4,287,759	0.07%
7,805,000	Quicken Loans LLC	USD	5.250	1/15/2028	8,214,762	0.13%
6,810,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	6,827,025	0.11%
12,475,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,722,067	0.20%
2,473,071	RCO V Mortgage LLC, Series 2020-1, Class A1	USD	3.105	9/25/2025	2,492,397	0.04%
1,855,000	Reliance Steel & Aluminum Co.	USD	2.150	8/15/2030	1,852,673	0.03%
2,750,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	2,804,175	0.04%
14,509,595	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	14,402,300	0.23%
12,445,000	Sabine Pass Liquefaction LLC	USD	4.500	5/15/2030	14,554,427	0.23%
27,665,000	Santander Drive Auto Receivables Trust, Series 2019-1, Class D	USD	3.650	4/15/2025	28,411,922	0.45%
6,995,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	7,218,093	0.11%
8,455,000	Santander Drive Auto Receivables Trust, Series 2019-3, Class D	USD	2.680	10/15/2025	8,665,826	0.14%
12,815,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	USD	5.350	3/15/2028	13,808,739	0.22%
2,900,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	2,966,625	0.05%
15,160,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	16,311,334	0.26%
20,145,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	19,687,708	0.31%

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530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	533,258	0.01%
1,029,834	Sequoia Mortgage Trust, Series 2017-CH2, Class A1	USD	4.000	12/25/2047	1,044,659	0.02%
1,305,987	Sequoia Mortgage Trust, Series 2019-CH2, Class A1	USD	4.500	8/25/2049	1,314,647	0.02%
1,618,485	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	1,629,753	0.03%
6,815,000	Simon Property Group LP	USD	2.650	7/15/2030	7,191,920	0.11%
3,159,000	Sirius International Group Ltd.	USD	4.600	11/1/2026	3,253,138	0.05%
470,000	Sirius XM Radio, Inc.	USD	4.625	7/15/2024	481,163	0.01%
2,416,000	Sirius XM Radio, Inc.	USD	5.000	8/1/2027	2,524,720	0.04%
865,000	Sirius XM Radio, Inc.	USD	5.375	7/15/2026	893,130	0.01%
200,000	Sirius XM Radio, Inc.	USD	5.500	7/1/2029	219,030	0.00%
1,770,000	Skyworks Solutions, Inc.	USD	1.800	6/1/2026	1,802,330	0.03%
534,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3	USD	3.591	6/15/2032	533,471	0.01%
411,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4	USD	3.590	6/15/2032	410,593	0.01%
803,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3	USD	2.960	3/15/2033	802,924	0.01%
544,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4	USD	2.960	3/15/2033	543,948	0.01%
640,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3	USD	2.960	9/15/2032	639,976	0.01%
1,000,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4	USD	3.210	9/15/2032	999,962	0.02%
2,500,000	SMB Private Education Loan Trust, Series 2015-C, Class B	USD	3.500	9/15/2043	2,615,801	0.04%
565,000	SMB Private Education Loan Trust, Series 2018-B, Class B	USD	4.000	7/15/2042	622,024	0.01%
1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B	USD	4.000	11/17/2042	1,637,954	0.03%
8,530,945	SMB Private Education Loan Trust, Series 2019-A, Class A2A	USD	3.440	7/15/2036	8,953,806	0.14%
14,240,484	SMB Private Education Loan Trust, Series 2019-B, Class A2A	USD	2.840	6/15/2037	14,908,450	0.23%
1,100,000	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	1,136,446	0.02%
1,920,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,962,784	0.03%
20,295,000	Societe Generale S.A.	USD	4.250	4/14/2025	22,111,605	0.35%
11,950,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	12,532,709	0.20%
13,765,000	SoFi Consumer Loan Program Trust, Series 2019-1, Class C	USD	3.730	2/25/2028	14,023,231	0.22%
2,192,793	SoFi Consumer Loan Program Trust, Series 2018-1, Class B	USD	3.650	2/25/2027	2,220,990	0.03%
6,720,000	SoFi Consumer Loan Program Trust, Series 2018-4, Class C	USD	4.170	11/26/2027	6,837,609	0.11%
6,805,000	SoFi Consumer Loan Program Trust, Series 2019-2, Class C	USD	3.460	4/25/2028	6,961,422	0.11%
12,755,000	SoFi Consumer Loan Program Trust, Series 2019-3, Class C	USD	3.350	5/25/2028	13,049,333	0.21%
7,370,000	SoFi Consumer Loan Program Trust, Series 2019-4, Class C	USD	2.840	8/25/2028	7,543,991	0.12%
2,970,000	Southern California Edison Co.	USD	3.650	2/1/2050	3,028,642	0.05%
850,000	Southern California Edison Co.	USD	4.000	4/1/2047	899,734	0.01%
1,060,000	Southern California Edison Co., Series C	USD	4.125	3/1/2048	1,161,362	0.02%
5,165,000	Southwest Airlines Co.	USD	1.250	5/1/2025	7,569,953	0.12%
1,335,000	Spirit AeroSystems, Inc.	USD	4.600	6/15/2028	1,291,613	0.02%
610,000	Sprint Capital Corp.	USD	6.875	11/15/2028	786,967	0.01%
1,545,000	Sprint Corp.	USD	7.250	9/15/2021	1,555,043	0.02%
970,000	SS&C Technologies, Inc.	USD	5.500	9/30/2027	1,026,600	0.02%
17,301,525	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	USD	4.540	2/25/2044	18,320,761	0.29%
16,790,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	USD	3.265	2/18/2036	16,998,355	0.27%
7,090,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	8,354,049	0.13%
395,000	Steel Dynamics, Inc.	USD	3.250	1/15/2031	431,518	0.01%
14,125,000	Steel Dynamics, Inc.	USD	3.450	4/15/2030	15,605,276	0.25%
10,460,000	Suzano Austria GmbH	USD	3.750	1/15/2031	10,897,228	0.17%
3,865,000	Synchrony Financial	USD	4.375	3/19/2024	4,208,566	0.07%
13,665,000	SYNNEX Corp.	USD	1.750	8/9/2026	13,653,738	0.22%
15,320,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	15,951,031	0.25%
7,565,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	7,934,225	0.12%
36,385,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	41,081,940	0.65%

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980,000	T-Mobile USA, Inc.	USD	4.500	2/1/2026	1,002,785	0.02%
9,475,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	10,103,192	0.16%
12,020,000	Telefonica Emisiones S.A.	USD	5.520	3/1/2049	15,759,542	0.25%
980,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	1,080,450	0.02%
9,335,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	9,248,838	0.15%
15,105,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	14,494,758	0.23%
6,270,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	5,533,275	0.09%
6,225,578	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	6,212,713	0.10%
29,075,000	Textron, Inc.	USD	3.000	6/1/2030	31,120,315	0.49%
6,555,725	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	6,527,975	0.10%
17,891,000	Time Warner Cable LLC	USD	4.500	9/15/2042	20,323,429	0.32%
15,815,000	Time Warner Cable LLC	USD	5.500	9/1/2041	19,999,189	0.32%
7,335,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	7,805,917	0.12%
4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	5,284,648	0.08%
6,390,000	Towd Point Mortgage Trust, Series 2017-5, Class M2, 1-month LIBOR + 1.500%	USD	1.589	2/25/2057	6,487,892	0.10%
168,038	Towd Point Mortgage Trust, Series 2016-1, Class A1B	USD	2.750	2/25/2055	168,206	0.00%
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	USD	3.000	6/25/2058	1,891,758	0.03%
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	2,043,886	0.03%
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1	USD	3.750	12/25/2058	18,786,966	0.30%
7,565,920	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	7,840,938	0.12%
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	3,507,446	0.06%
8,875,258	Toyota Auto Receivables Owner Trust, Series 2021-A, Class A2	USD	0.160	7/17/2023	8,875,517	0.14%
1,610,000	Travel & Leisure Co.	USD	4.625	3/1/2030	1,662,711	0.03%
205,000	Travel & Leisure Co.	USD	6.000	4/1/2027	221,913	0.00%
235,000	Travel & Leisure Co.	USD	6.625	7/31/2026	262,319	0.00%
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D	USD	2.548	7/17/2038	4,013,267	0.06%
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D	USD	3.198	3/17/2038	2,675,654	0.04%
13,190,375	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	13,216,997	0.21%
4,520,000	Twitter, Inc.	USD	0.000	3/15/2026	4,342,025	0.07%
206,825,000	U.S. Treasury Note	USD	0.125	4/30/2022	206,905,790	3.26%
173,275,000	U.S. Treasury Note	USD	0.125	6/30/2022	173,356,223	2.73%
119,815,000	U.S. Treasury Note	USD	0.125	12/31/2022	119,819,680	1.89%
79,165,000	U.S. Treasury Note	USD	0.125	4/30/2023	79,115,522	1.25%
123,030,000	U.S. Treasury Note	USD	0.375	3/31/2022	123,270,292	1.94%
3,845,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	3,750,797	0.06%
8,430,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	9,095,970	0.14%
5,015,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	5,479,890	0.09%
965,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.814	5/10/2063	912,257	0.01%
6,706,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class E	USD	4.886	5/10/2063	630,364	0.01%
867,625	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	867,986	0.01%
2,513,448	United Airlines Pass Through Trust, Series 2018-1, Class A	USD	3.700	9/1/2031	2,621,186	0.04%
1,030,000	United Airlines, Inc.	USD	4.375	4/15/2026	1,059,746	0.02%
1,540,000	United Airlines, Inc.	USD	4.625	4/15/2029	1,584,275	0.02%
2,482,325	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	2,489,651	0.04%
9,135,000	Verisk Analytics, Inc.	USD	4.125	3/15/2029	10,562,877	0.17%
2,700,000	ViacomCBS, Inc.	USD	4.200	6/1/2029	3,146,513	0.05%
3,010,000	ViacomCBS, Inc.	USD	4.200	5/19/2032	3,521,467	0.06%
18,215,000	ViacomCBS, Inc.	USD	4.950	1/15/2031	22,297,470	0.35%
20,215,000	Vistra Operations Co. LLC	USD	3.700	1/30/2027	21,659,252	0.34%
2,010,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,940,052	0.03%
24,360,000	Volkswagen Group of America Finance LLC	USD	0.875	11/22/2023	24,489,789	0.39%
2,895,000	Volkswagen Group of America Finance LLC	USD	3.350	5/13/2025	3,133,741	0.05%
3,058,798	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	3,061,204	0.05%
8,191,214	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	8,187,784	0.13%
7,345,084	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	7,357,389	0.12%
5,419,101	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	5,425,278	0.09%
10,586,348	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	10,598,445	0.17%

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2,655,000	Vulcan Materials Co.	USD	3.500	6/1/2030	2,959,743	0.05%
1,000,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B					
5,972,000	Welltower, Inc.	USD	4.308	7/15/2046	1,003,753	0.02%
2,484,875	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	6.500	3/15/2041	8,712,968	0.14%
15,495,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class D	USD	3.884	3/15/2048	2,655,412	0.04%
16,595,000	Weyerhaeuser Co.	USD	3.670	3/15/2024	15,863,281	0.25%
1,991,555	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	4.000	4/15/2030	19,059,056	0.30%
1,565,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	5.425	3/15/2044	970,285	0.02%
2,585,000	WFRBS Commercial Mortgage Trust, Series 2012-C6, Class AS	USD	3.744	12/15/2045	1,552,445	0.02%
1,746,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class C	USD	3.835	4/15/2045	2,613,270	0.04%
865,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class E	USD	4.803	6/15/2045	1,258,381	0.02%
3,620,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.803	6/15/2045	382,196	0.01%
1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	USD	4.378	5/15/2047	3,804,881	0.06%
8,405,000	Williams Cos., Inc. (The)	USD	4.204	11/15/2047	1,313,606	0.02%
2,024,925	Wingstop Funding LLC, Series 2020-1A, Class A2	USD	3.350	8/15/2022	8,601,750	0.14%
2,745,000	WRKCo, Inc.	USD	2.841	12/5/2050	2,103,249	0.03%
2,375,000	Yum! Brands, Inc.	USD	3.000	6/15/2033	2,940,284	0.05%
1,890,000	Yum! Brands, Inc.	USD	4.750	1/15/2030	2,600,625	0.04%
1,421,000	Ziggo BV	USD	7.750	4/1/2025	2,043,562	0.03%
	Total		5.500	1/15/2027	1,473,222	0.02%
					5,741,982,942	90.50%
Collateralized Loan Obligations						
1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	3.100	4/23/2034	1,572,911	0.02%
14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	USD	1.838	7/20/2031	14,798,233	0.23%
4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3-month LIBOR + 1.670%	USD	1.854	7/15/2031	4,642,822	0.07%
4,075,000	Ares XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3-month LIBOR + 1.500%	USD	1.626	10/15/2030	4,065,040	0.06%
1,651,667	Atrium XV, Series 15A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	1,651,342	0.03%
2,240,000	Battalion CLO XIV Ltd., Series 2019-14A, Class B1, 3-month LIBOR + 2.100%	USD	2.288	4/20/2032	2,240,169	0.04%
2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.700%	USD	1.884	7/15/2031	2,520,961	0.04%
6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3-month LIBOR + 1.800%	USD	1.934	10/17/2031	6,502,210	0.10%
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	USD	1.526	1/15/2031	3,326,838	0.05%
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3-month LIBOR + 1.650%	USD	1.826	10/25/2031	1,250,325	0.02%
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	USD	1.850	11/22/2031	4,467,311	0.07%
9,755,000	Gallatin CLO VIII Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.650%	USD	1.834	7/15/2027	9,768,206	0.15%
5,405,000	Goldentree Loan Management U.S CLO 3 Ltd., Series 2018-3A, Class B1, 3-month LIBOR + 1.550%	USD	1.738	4/20/2030	5,391,353	0.08%
4,808,289	Halcyon Loan Advisors Funding Ltd., Series 2014-3A, Class B1R, 3-month LIBOR + 1.700%	USD	1.884	10/22/2025	4,813,388	0.08%
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3-month LIBOR + 1.480%	USD	1.614	4/20/2031	13,650,851	0.21%
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	2.974	4/15/2034	3,544,797	0.06%
1,000,000	Jamestown CLO IX Ltd., Series 2016-9A, Class A2R, 3-month LIBOR + 1.850%	USD	2.038	10/20/2028	1,000,432	0.02%
3,687,290	Madison Park Funding XII Ltd., Series 2014-12A, Class CR, 3-month LIBOR + 2.350%	USD	2.483	7/20/2026	3,687,678	0.06%
13,180,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3-month LIBOR + 1.700%	USD	1.884	10/22/2030	13,180,253	0.21%
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.026	4/15/2034	2,104,983	0.03%
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class A2R2, 3-month LIBOR + 1.700%	USD	1.834	10/21/2030	545,490	0.01%

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1,750,000	OCP CLO Ltd., Series 2015-9A, Class BR, 3-month LIBOR + 1.750%	USD	1.876	7/15/2027	1,743,730	0.03%
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3-month LIBOR + 1.550%	USD	1.770	1/17/2032	14,712,975	0.23%
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3-month LIBOR + 1.600%	USD	1.784	7/15/2030	2,000,446	0.03%
1,986,282	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3-month LIBOR + 1.800%	USD	1.925	10/24/2030	1,986,331	0.03%
7,170,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	USD	1.654	4/16/2031	7,158,951	0.11%
3,605,000	OZLM XXIV Ltd., Series 2019-24A, Class A2A, 3-month LIBOR + 2.250%	USD	2.438	7/20/2032	3,605,518	0.06%
1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	USD	1.588	4/20/2034	1,706,064	0.03%
1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3-month LIBOR + 1.850%	USD	2.026	10/25/2031	1,014,957	0.02%
6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3-month LIBOR + 3.250%	USD	3.434	4/20/2034	6,679,952	0.11%
3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3-month LIBOR + 1.700%	USD	1.890	10/18/2031	3,334,989	0.05%
1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3-month LIBOR + 1.750%	USD	1.940	10/18/2031	1,610,052	0.03%
6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3-month LIBOR + 1.650%	USD	1.834	10/15/2031	6,231,570	0.10%
	Total				156,511,128	2.47%
Preferred Stocks						
18,282	2020 Cash Mandatory Exchangeable Trust		5.250		22,915,390	0.36%
17,832	Bank of America Corp., Series L		7.250		26,383,336	0.42%
138,542	Bunge Ltd.		4.875		16,216,341	0.26%
18,269	Wells Fargo & Co., Class A, Series L		7.500		27,632,045	0.43%
	Total				93,147,112	1.47%
Senior Loans						
6,748,354	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	6,750,919	0.11%
	Total				6,750,919	0.11%
Short-Term Investments						
330,624,867	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	8/2/2021	330,624,867	5.21%
	Total Investments				6,329,016,968	99.76%
	Other assets less liabilities				15,540,984	0.24%
	Net Assets				6,344,557,952	100.00%

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(4,214)	\$ (611,198,766)	\$ (633,153,500)	\$ (21,954,734)
Ultra Long U.S. Treasury Bond	9/21/2021	(397)	(73,678,891)	(79,213,906)	(5,535,015)
Total Futures Contracts					\$ (27,489,749)

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

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

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

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Loomis Sayles Investment Grade Bond Fund
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Loomis Sayles Investment Grade Bond Fund
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<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes						
21,520,000	7-Eleven, Inc.	USD	0.800	2/10/2024	21,466,717	0.34%
9,812,157	Adams Outdoor Advertising LP, Series 2018-1, Class A	USD	4.810	11/15/2048	10,376,120	0.16%
3,595,000	Adams Outdoor Advertising LP, Series 2018-1, Class B	USD	5.653	11/15/2048	3,727,837	0.06%
9,670,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	10,074,008	0.16%
860,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	918,723	0.01%
7,435,000	AES Corp. (The)	USD	2.450	1/15/2031	7,363,252	0.12%
3,695,000	AES Corp. (The)	USD	3.950	7/15/2030	4,040,483	0.06%
23,900,000	Air Lease Corp.	USD	3.125	12/1/2030	24,280,139	0.38%
2,235,000	Air Lease Corp.	USD	3.250	10/1/2029	2,329,313	0.04%
10,270,000	Air Lease Corp.	USD	3.375	7/1/2025	11,031,334	0.17%
345,000	Air Lease Corp.	USD	4.625	10/1/2028	388,680	0.01%
8,426,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	8,546,703	0.13%
12,430,000	Aircastle Ltd.	USD	4.125	5/1/2024	13,253,436	0.21%
8,070,000	Aircastle Ltd.	USD	4.400	9/25/2023	8,638,795	0.14%
8,160,000	Aircastle Ltd.	USD	5.000	4/1/2023	8,728,384	0.14%
3,195,000	Aker BP ASA	USD	3.000	1/15/2025	3,353,560	0.05%
9,925,000	Aker BP ASA	USD	3.750	1/15/2030	10,709,920	0.17%
16,455,000	Aker BP ASA	USD	4.000	1/15/2031	18,073,920	0.28%
8,084,321	Ally Auto Receivables Trust, Series 2019-1, Class A3	USD	2.910	9/15/2023	8,171,847	0.13%
300,000	Ally Financial, Inc.	USD	3.875	5/21/2024	323,262	0.01%
39,613,000	Ally Financial, Inc.	USD	4.625	3/30/2025	44,352,973	0.70%
2,835,000	Ally Financial, Inc.	USD	5.750	11/20/2025	3,255,027	0.05%
1,468,000	Ally Financial, Inc.	USD	8.000	11/1/2031	2,062,787	0.03%
4,330,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,382,003	0.07%
16,043,935	Alta Wind Holdings LLC	USD	7.000	6/30/2035	18,185,189	0.29%
1,715,855	American Airlines Pass Through Trust, Series 2015-2, Class B	USD	4.400	3/22/2025	1,675,532	0.03%
6,470,547	American Airlines Pass Through Trust, Series 2016-1, Class B	USD	5.250	7/15/2025	6,354,853	0.10%
12,350,471	American Airlines Pass Through Trust, Series 2016-3, Class A	USD	3.250	4/15/2030	12,001,128	0.19%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,360,007	0.02%
5,314,777	American Airlines Pass Through Trust, Series 2017-2, Class A	USD	3.600	4/15/2031	5,250,642	0.08%
3,106,502	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	3,012,391	0.05%
18,996,916	American Airlines Pass Through Trust, Series 2019-1, Class B	USD	3.850	8/15/2029	18,070,247	0.28%
7,865,000	American Credit Acceptance Receivables Trust, Series 2019-3, Class D	USD	2.890	9/12/2025	8,062,625	0.13%
939,000	American Express Credit Account Master Trust, Series 2018-8, Class A	USD	3.180	4/15/2024	944,890	0.01%
8,000,000	American Express Credit Account Master Trust, Series 2019-1, Class A	USD	2.870	10/15/2024	8,151,489	0.13%
2,185,000	American Homes 4 Rent	USD	2.375	7/15/2031	2,152,509	0.03%
15,451,000	American Homes 4 Rent, Series 2015-SFR1, Class E	USD	5.639	4/17/2052	16,916,356	0.27%
25,580,000	American Honda Finance Corp., MTN	USD	0.550	7/12/2024	25,497,125	0.40%
5,653,000	American International Group, Inc.	USD	4.200	4/1/2028	6,498,573	0.10%
21,805,000	American Tower Corp.	USD	2.100	6/15/2030	21,442,853	0.34%
1,965,000	AmeriCredit Automobile Receivables Trust, Series 2018-2, Class D	USD	4.010	7/18/2024	2,058,397	0.03%
10,515,000	AmeriCredit Automobile Receivables Trust, Series 2018-3, Class D	USD	4.040	11/18/2024	11,076,017	0.17%
25,880,000	AmeriCredit Automobile Receivables Trust, Series 2019-1, Class D	USD	3.620	3/18/2025	27,264,267	0.43%
12,340,000	AmeriCredit Automobile Receivables Trust, Series 2019-2, Class D	USD	2.990	6/18/2025	12,861,290	0.20%
1,395,000	AmeriCredit Automobile Receivables Trust, Series 2020-2, Class D	USD	2.130	3/18/2026	1,433,326	0.02%
550,000	Anglo American Capital PLC	USD	2.625	9/10/2030	552,080	0.01%
1,325,000	Anglo American Capital PLC	USD	2.875	3/17/2031	1,354,507	0.02%
6,260,000	Anglo American Capital PLC	USD	4.000	9/11/2027	6,940,303	0.11%
34,334,000	Anglo American Capital PLC	USD	4.500	3/15/2028	39,237,747	0.62%
8,785,000	Anglo American Capital PLC	USD	4.750	4/10/2027	10,097,775	0.16%
2,040,000	Anheuser-Busch Cos. LLC/Anheuser-Busch InBev Worldwide, Inc.	USD	4.900	2/1/2046	2,582,130	0.04%
14,470,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.500	6/1/2050	17,609,851	0.28%
6,002,000	Anheuser-Busch InBev Worldwide, Inc.	USD	4.600	4/15/2048	7,327,502	0.12%
6,700,000	Antares Holdings LP	USD	6.000	8/15/2023	7,257,162	0.11%

Loomis Sayles Investment Grade Bond Fund
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3,130,000	Antofagasta PLC	USD	2.375	10/14/2030	3,015,755	0.05%
11,405,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	15,840,883	0.25%
24,045,000	Ares Capital Corp.	USD	2.875	6/15/2028	24,406,156	0.38%
9,487,000	AT&T, Inc.	USD	3.500	9/15/2053	9,531,309	0.15%
364,000	AT&T, Inc.	USD	3.550	9/15/2055	365,220	0.01%
20,495,000	AT&T, Inc.	USD	3.650	6/1/2051	21,276,917	0.34%
515,000	AT&T, Inc.	USD	3.650	9/15/2059	522,261	0.01%
910,000	AT&T, Inc.	USD	3.800	12/1/2057	948,113	0.01%
11,800,000	Athene Global Funding	USD	1.608	6/29/2026	11,801,306	0.19%
21,550,000	Athene Global Funding	USD	2.550	11/19/2030	21,668,997	0.34%
7,385,000	Athene Holding Ltd.	USD	3.500	1/15/2031	7,873,504	0.12%
1,960,000	AutoNation, Inc.	USD	4.750	6/1/2030	2,318,099	0.04%
9,720,000	AutoZone, Inc.	USD	3.625	4/15/2025	10,637,761	0.17%
14,585,000	AutoZone, Inc.	USD	4.000	4/15/2030	16,576,816	0.26%
3,865,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	3,866,044	0.06%
7,510,000	Aviation Capital Group LLC	USD	5.500	12/15/2024	8,488,776	0.13%
11,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class D	USD	3.040	3/20/2025	11,083,919	0.17%
1,940,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	USD	3.350	9/22/2025	2,080,596	0.03%
8,910,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	USD	2.020	2/20/2027	9,172,676	0.14%
27,985,000	Avnet, Inc.	USD	4.625	4/15/2026	31,455,302	0.50%
13,620,000	BAE Systems PLC	USD	3.400	4/15/2030	14,803,639	0.23%
10,155,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	11,522,269	0.18%
5,800,000	Banco Santander S.A.	USD	2.749	12/3/2030	5,745,584	0.09%
49,304,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	53,697,450	0.85%
100,000	Bank of America Corp., MTN	USD	4.250	10/22/2026	112,916	0.00%
25,627,000	Bank of America Corp., Series L, MTN	USD	4.183	11/25/2027	28,712,423	0.45%
110,999	Barclays Commercial Mortgage Securities Trust, Series 2013-TYSN, Class A2	USD	3.756	9/5/2032	111,126	0.00%
4,287,000	Barclays PLC, (fixed rate to 6/20/2029, variable rate thereafter)	USD	5.088	6/20/2030	4,996,445	0.08%
18,255,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	19,018,789	0.30%
441,942	Bayview Opportunity Master Fund IVb Trust, Series 2019-RN4, Class A1	USD	3.278	10/28/2034	443,526	0.01%
1,250,000	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL4, Class B2	USD	4.750	1/28/2055	1,337,130	0.02%
2,936,348	Bayview Opportunity Master Fund V Trust, Series 2020-RN3, Class A1	USD	3.228	9/25/2035	2,968,101	0.05%
3,335,000	BBVA Bancomer S.A.	USD	1.875	9/18/2025	3,372,852	0.05%
6,830,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,775,531	0.11%
5,120,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	5,305,856	0.08%
13,985,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	14,011,951	0.22%
22,500,000	BNP Paribas S.A., (fixed rate to 3/01/2028, variable rate thereafter)	USD	4.375	3/1/2033	24,862,500	0.39%
29,500,000	Boeing Co. (The)	USD	2.196	2/4/2026	29,781,968	0.47%
3,780,000	Boeing Co. (The)	USD	2.250	6/15/2026	3,859,004	0.06%
4,874,000	Boeing Co. (The)	USD	2.950	2/1/2030	4,990,481	0.08%
655,000	Boeing Co. (The)	USD	3.100	5/1/2026	692,441	0.01%
3,225,000	Boeing Co. (The)	USD	3.200	3/1/2029	3,384,632	0.05%
9,088,000	Boeing Co. (The)	USD	3.375	6/15/2046	8,754,925	0.14%
3,564,000	Boeing Co. (The)	USD	3.625	3/1/2048	3,561,019	0.06%
14,352,000	Boeing Co. (The)	USD	3.750	2/1/2050	14,804,806	0.23%
1,932,000	Boeing Co. (The)	USD	3.825	3/1/2059	1,971,393	0.03%
3,241,000	Boeing Co. (The)	USD	3.850	11/1/2048	3,325,884	0.05%
7,330,000	Boeing Co. (The)	USD	3.900	5/1/2049	7,718,833	0.12%
1,825,000	Boeing Co. (The)	USD	3.950	8/1/2059	1,909,378	0.03%
4,740,000	Boeing Co. (The)	USD	5.150	5/1/2030	5,612,895	0.09%
32,173,000	Boeing Co. (The)	USD	5.805	5/1/2050	43,325,160	0.68%
16,000,000	Booking Holdings, Inc.	USD	4.625	4/13/2030	19,092,414	0.30%
9,180,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	9,564,826	0.15%
6,060,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	6,635,761	0.10%
2,675,884	Brass PLC, Series 8A, Class A1, 3-month LIBOR + 0.700%	USD	0.856	11/16/2066	2,685,728	0.04%
3,460,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	3,482,056	0.05%
6,139,662	British Airways Pass Through Trust, Series 2019-1, Class A	USD	3.350	12/15/2030	6,096,193	0.10%
1,600,000	Brixmor Operating Partnership LP	USD	2.250	4/1/2028	1,598,088	0.03%
2,280,000	Brixmor Operating Partnership LP	USD	4.050	7/1/2030	2,550,996	0.04%
17,895,000	Broadcom, Inc.	USD	4.300	11/15/2032	20,377,493	0.32%
9,915,000	Broadcom, Inc.	USD	5.000	4/15/2030	11,697,436	0.18%

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5,313,430	Business Jet Securities LLC, Series 2021-1A, Class A	USD	2.162	4/15/2036	5,354,274	0.08%
8,192,188	CAL Funding IV Ltd., Series 2020-1A, Class A	USD	2.220	9/25/2045	8,265,984	0.13%
14,855,000	Calpine Corp.	USD	3.750	3/1/2031	14,147,159	0.22%
460,000	Capital One Financial Corp.	USD	4.200	10/29/2025	513,675	0.01%
11,730,000	Capital One Multi-Asset Execution Trust, Series 2019-A1, Class A1	USD	2.840	12/15/2024	11,927,242	0.19%
3,650,000	CarMax Auto Owner Trust, Series 2018-3, Class D	USD	3.910	1/15/2025	3,775,447	0.06%
13,585,000	CarMax Auto Owner Trust, Series 2019-1, Class D	USD	4.040	8/15/2025	14,234,272	0.22%
5,811,000	CarMax Auto Owner Trust, Series 2019-2, Class D	USD	3.410	10/15/2025	6,092,287	0.10%
2,315,000	CarMax Auto Owner Trust, Series 2019-3, Class D	USD	2.850	1/15/2026	2,398,914	0.04%
4,625,000	CarMax Auto Owner Trust, Series 2020-1, Class D	USD	2.640	7/15/2026	4,802,526	0.08%
13,920,000	Carrier Global Corp.	USD	2.722	2/15/2030	14,431,092	0.23%
9,425,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	2/1/2031	9,605,866	0.15%
2,826,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	8/15/2030	2,942,470	0.05%
315,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.500	5/1/2032	326,419	0.01%
550,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	5.375	6/1/2029	601,205	0.01%
31,375,000	Cemex SAB de CV	USD	3.875	7/11/2031	31,892,688	0.50%
16,180,000	Cemex SAB de CV	USD	5.200	9/17/2030	17,791,528	0.28%
5,955,000	Cemex SAB de CV	USD	5.450	11/19/2029	6,547,523	0.10%
19,320,000	Centene Corp.	USD	2.500	3/1/2031	19,054,350	0.30%
2,520,000	Centene Corp.	USD	3.000	10/15/2030	2,588,746	0.04%
565,000	Centene Corp.	USD	4.625	12/15/2029	621,370	0.01%
27,205,000	CF Industries, Inc.	USD	4.500	12/1/2026	31,226,582	0.49%
13,450,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.400	12/1/2061	14,451,828	0.23%
30,810,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	4.800	3/1/2050	35,386,792	0.56%
6,695,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.750	4/1/2048	8,521,000	0.13%
22,495,000	Cheniere Corpus Christi Holdings LLC	USD	3.700	11/15/2029	24,570,886	0.39%
19,420,000	Cigna Corp.	USD	4.375	10/15/2028	22,586,086	0.36%
1,261,000	Cigna Corp.	USD	7.875	5/15/2027	1,691,325	0.03%
1,690,000	Citibank Credit Card Issuance Trust, Series 2016-A2, Class A2	USD	2.190	11/20/2023	1,703,114	0.03%
408,099	Citigroup Mortgage Loan Trust, Series 2018-A, Class A1	USD	4.000	1/25/2068	408,474	0.01%
4,683,728	Citigroup Mortgage Loan Trust, Series 2019-B, Class A1	USD	3.258	4/25/2066	4,723,261	0.07%
1,761,873	Citigroup Mortgage Loan Trust, Series 2019-E, Class A1	USD	3.228	11/25/2070	1,766,988	0.03%
5,459,679	Citigroup Mortgage Loan Trust, Series 2019-RP1, Class A1	USD	3.500	1/25/2066	5,663,343	0.09%
1,230,000	Citigroup, Inc.	USD	4.125	7/25/2028	1,385,647	0.02%
7,875,546	CLI Funding VI LLC, Series 2020-3A, Class A	USD	2.070	10/18/2045	7,937,122	0.12%
5,743,273	CLI Funding VIII LLC, Series 2021-1A, Class A	USD	1.640	2/18/2046	5,693,069	0.09%
8,255,000	CNO Financial Group, Inc.	USD	5.250	5/30/2029	9,832,118	0.15%
745,000	College Ave Student Loans LLC, Series 2021-A, Class C	USD	2.920	7/25/2051	760,478	0.01%
785,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	783,154	0.01%
405,000	Commercial Mortgage Trust, Series 2012-LC4, Class C	USD	5.718	12/10/2044	385,905	0.01%
1,410,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	1,421,149	0.02%
4,911,169	Commonbond Student Loan Trust, Series 2020-1, Class A	USD	1.690	10/25/2051	4,906,611	0.08%
1,620,000	CommScope Technologies LLC	USD	5.000	3/15/2027	1,658,475	0.03%
3,900,000	CommScope, Inc.	USD	6.000	3/1/2026	4,117,230	0.06%
3,950,000	CommScope, Inc.	USD	7.125	7/1/2028	4,280,813	0.07%
9,310,000	Continental Resources, Inc.	USD	3.800	6/1/2024	9,845,325	0.16%
2,434,000	CoreVest American Finance Trust, Series 2019-1, Class D	USD	4.818	3/15/2052	2,684,021	0.04%
4,353,755	CoreVest American Finance Trust, Series 2019-3, Class A	USD	2.705	10/15/2052	4,556,057	0.07%
2,929,000	CoreVest American Finance Trust, Series 2019-3, Class B	USD	3.163	10/15/2052	3,113,949	0.05%
1,259,000	CoreVest American Finance Trust, Series 2020-2, Class C	USD	4.844	5/15/2052	1,438,126	0.02%
2,085,000	Corporate Office Properties LP	USD	2.750	4/15/2031	2,100,733	0.03%
23,320,000	Credit Acceptance Auto Loan Trust, Series 2019-1A, Class C	USD	3.940	6/15/2028	24,044,618	0.38%

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2,525,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class C	USD	2.730	11/15/2029	2,619,574	0.04%
275,000	Credit Acceptance Auto Loan Trust, Series 2020-3A, Class C	USD	2.280	2/15/2030	280,769	0.00%
7,155,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter)	USD	4.000	1/10/2033	7,778,773	0.12%
15,615,000	Credit Suisse AG	USD	0.495	2/2/2024	15,558,474	0.24%
3,205,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class D, 1-month LIBOR + 3.600%	USD	3.673	1/15/2034	3,160,290	0.05%
12,790,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class D	USD	4.373	9/15/2037	12,268,541	0.19%
4,175,084	Credit Suisse Mortgage Trust, Series 2020-RPL3, Class A1	USD	2.691	3/25/2060	4,228,869	0.07%
7,014,621	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	USD	1.668	9/27/2060	7,036,064	0.11%
2,295,000	Crown Castle International Corp.	USD	2.250	1/15/2031	2,265,230	0.04%
3,725,000	Crown Castle International Corp.	USD	3.300	7/1/2030	3,990,568	0.06%
22,660,000	Crown Castle International Corp.	USD	3.650	9/1/2027	24,984,762	0.39%
6,615,000	Crown Castle International Corp.	USD	4.000	3/1/2027	7,402,757	0.12%
730,000	Crown Castle International Corp.	USD	4.150	7/1/2050	833,156	0.01%
240,000	CSC Holdings LLC	USD	5.750	1/15/2030	249,300	0.00%
2,360,000	CSC Holdings LLC	USD	6.500	2/1/2029	2,613,936	0.04%
5,274,000	Cummins, Inc.	USD	6.750	2/15/2027	6,687,340	0.11%
7,210,000	CVS Health Corp.	USD	3.250	8/15/2029	7,823,146	0.12%
359,974	CVS Pass-Through Trust	USD	5.773	1/10/2033	426,926	0.01%
372,480	CVS Pass-Through Trust	USD	6.036	12/10/2028	429,830	0.01%
10,884,482	CVS Pass-Through Trust, Series 2013	USD	4.704	1/10/2036	12,414,078	0.20%
1,141,617	CVS Pass-Through Trust, Series 2014	USD	4.163	8/11/2036	1,256,292	0.02%
14,200,000	Danske Bank A/S	USD	5.375	1/12/2024	15,745,733	0.25%
3,390,000	Danske Bank A/S, (fixed rate to 12/20/2024, variable rate thereafter)	USD	3.244	12/20/2025	3,607,957	0.06%
7,169,303	DB Master Finance LLC, Series 2019-1A, Class A23	USD	4.352	5/20/2049	7,918,638	0.12%
5,095,000	DBUBS Mortgage Trust, Series 2017-BRKB, Class D	USD	3.648	10/10/2034	5,313,133	0.08%
650,000	DCP Midstream Operating LP	USD	6.450	11/3/2036	760,500	0.01%
940,000	Dell Equipment Finance Trust, Series 2020-2, Class C	USD	1.370	1/22/2024	952,041	0.01%
945,000	Dell Equipment Finance Trust, Series 2020-2, Class D	USD	1.920	3/23/2026	960,449	0.02%
2,640,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	2,847,029	0.04%
6,155,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,258,699	0.10%
9,260,000	Deutsche Bank AG, (fixed rate to 9/18/2023, variable rate thereafter)	USD	2.222	9/18/2024	9,510,213	0.15%
6,235,000	Deutsche Bank AG, (fixed rate to 9/18/2030, variable rate thereafter)	USD	3.547	9/18/2031	6,636,955	0.10%
4,685,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	4,855,328	0.08%
9,050,000	DISH Network Corp.	USD	2.375	3/15/2024	8,772,844	0.14%
13,110,000	DISH Network Corp.	USD	3.375	8/15/2026	13,378,755	0.21%
5,620,000	Dollar General Corp.	USD	3.500	4/3/2030	6,173,985	0.10%
2,889,923	Domino's Pizza Master Issuer LLC, Series 2017-1A, Class A23	USD	4.118	7/25/2047	3,118,342	0.05%
5,178,225	Domino's Pizza Master Issuer LLC, Series 2018-1A, Class A2II	USD	4.328	7/25/2048	5,632,304	0.09%
4,063,563	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	4,395,312	0.07%
15,470,000	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	USD	2.662	4/25/2051	16,006,654	0.25%
6,555,000	Drive Auto Receivables Trust, Series 2018-5, Class D	USD	4.300	4/15/2026	6,842,122	0.11%
16,395,000	Drive Auto Receivables Trust, Series 2019-1, Class D	USD	4.090	6/15/2026	17,015,654	0.27%
3,700,000	Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.690	8/17/2026	3,844,821	0.06%
10,760,000	DT Auto Owner Trust, Series 2019-1A, Class D	USD	3.870	11/15/2024	11,113,963	0.18%
3,950,000	DT Auto Owner Trust, Series 2019-2A, Class D	USD	3.480	2/18/2025	4,089,340	0.06%
3,400,000	DT Auto Owner Trust, Series 2019-3A, Class D	USD	2.960	4/15/2025	3,514,665	0.06%
3,010,080	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	USD	1.800	11/25/2045	3,016,468	0.05%
5,430,046	ELFI Graduate Loan Program LLC, Series 2019-A, Class A	USD	2.540	3/25/2044	5,531,733	0.09%
4,465,000	Embraer Netherlands Finance BV	USD	5.050	6/15/2025	4,715,710	0.07%
4,350,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	4,635,534	0.07%
4,000,000	Empresa de los Ferrocarriles del Estado	USD	3.068	8/18/2050	3,452,640	0.05%

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685,000	Encompass Health Corp.	USD	4.750	2/1/2030	727,813	0.01%
13,025,000	Enel Finance International NV	USD	6.000	10/7/2039	18,216,273	0.29%
9,007,000	Enel Finance International NV	USD	6.800	9/15/2037	13,139,907	0.21%
6,910,000	Energiean Israel Finance Ltd.	USD	5.375	3/30/2028	7,098,090	0.11%
9,035,000	Energiean Israel Finance Ltd.	USD	5.875	3/30/2031	9,301,984	0.15%
7,000,000	Energy Transfer LP	USD	4.950	6/15/2028	8,087,651	0.13%
6,405,000	Energy Transfer LP	USD	5.250	4/15/2029	7,565,392	0.12%
925,000	EQT Corp.	USD	3.125	5/15/2026	947,857	0.01%
1,970,000	EQT Corp.	USD	3.625	5/15/2031	2,053,725	0.03%
10,115,000	Equinix, Inc.	USD	2.150	7/15/2030	10,050,428	0.16%
17,195,000	Equinix, Inc.	USD	3.200	11/18/2029	18,443,434	0.29%
8,080,000	Equinor ASA	USD	3.700	4/6/2050	9,285,653	0.15%
7,410,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class D	USD	1.080	11/16/2026	7,367,893	0.12%
4,300,000	Expedia Group, Inc.	USD	0.000	2/15/2026	4,644,000	0.07%
5,765,000	Expedia Group, Inc.	USD	2.950	3/15/2031	5,841,754	0.09%
30,201,000	Expedia Group, Inc.	USD	3.250	2/15/2030	31,546,358	0.50%
4,928,000	Expedia Group, Inc.	USD	3.800	2/15/2028	5,359,648	0.08%
3,970,000	Expedia Group, Inc.	USD	4.625	8/1/2027	4,486,677	0.07%
36,369,563	FAN Engine Securitization Ltd., Series 2013-1A, Class 1A	USD	4.625	10/15/2043	20,003,260	0.32%
3,285,000	Ferguson Finance PLC	USD	3.250	6/2/2030	3,545,353	0.06%
19,600,000	Fidelity & Guaranty Life Holdings, Inc.	USD	5.500	5/1/2025	22,567,444	0.36%
16,635,000	Fidelity National Financial, Inc.	USD	3.400	6/15/2030	17,907,112	0.28%
2,740,000	Fidelity National Financial, Inc.	USD	5.500	9/1/2022	2,892,876	0.05%
3,790,000	First Investors Auto Owner Trust, Series 2019-1A, Class D	USD	3.550	4/15/2025	3,915,614	0.06%
5,890,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	6,418,333	0.10%
9,680,000	FirstEnergy Corp., Series C	USD	3.400	3/1/2050	9,462,200	0.15%
1,515,000	FirstKey Homes Trust, Series 2020-SFR1, Class E	USD	2.791	8/17/2037	1,541,316	0.02%
11,696,000	FirstKey Homes Trust, Series 2020-SFR2, Class D	USD	1.968	10/19/2037	11,647,880	0.18%
3,083,000	FirstKey Homes Trust, Series 2020-SRF1, Class D	USD	2.241	9/17/2025	3,110,240	0.05%
4,610,000	Flagship Credit Auto Trust, Series 2019-3, Class D	USD	2.860	12/15/2025	4,784,445	0.08%
3,740,000	FMC Corp.	USD	3.450	10/1/2029	4,065,936	0.06%
2,075,000	FMC Corp.	USD	4.500	10/1/2049	2,518,718	0.04%
6,325,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	6,766,675	0.11%
1,011	FNMA	USD	6.000	7/1/2029	1,151	0.00%
15,285,000	Fomento Economico Mexicano SAB de CV	USD	3.500	1/16/2050	16,076,152	0.25%
30,600,000	Ford Credit Auto Owner Trust, Series 2020-B, Class A3	USD	0.560	10/15/2024	30,748,808	0.48%
15,340,000	Ford Credit Auto Owner Trust, Series 2020-C, Class A3	USD	0.410	7/15/2025	15,356,822	0.24%
27,290,000	Ford Credit Auto Owner Trust, Series 2021-A, Class A3	USD	0.300	8/15/2025	27,268,354	0.43%
2,930,000	Freeport-McMoRan, Inc.	USD	4.375	8/1/2028	3,094,813	0.05%
1,975,000	Freeport-McMoRan, Inc.	USD	4.625	8/1/2030	2,162,625	0.03%
6,175,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	7,458,196	0.12%
1,770,000	Freeport-McMoRan, Inc.	USD	5.450	3/15/2043	2,163,506	0.03%
15,380,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	15,266,359	0.24%
6,629,966	GCAT Trust, Series 2019-RPL1, Class A1	USD	2.650	10/25/2068	6,829,701	0.11%
14,275,000	GE Capital Funding LLC	USD	4.400	5/15/2030	16,635,121	0.26%
7,675,000	GE Capital Funding LLC	USD	4.550	5/15/2032	9,161,786	0.14%
3,460,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	4,146,746	0.07%
6,010,000	General Electric Co.	USD	3.625	5/1/2030	6,701,626	0.11%
5,305,000	General Electric Co., Series A, MTN, 3-month LIBOR + 0.300%	USD	0.484	5/13/2024	5,260,503	0.08%
9,966,000	General Motors Co.	USD	5.200	4/1/2045	12,317,669	0.19%
27,915,000	General Motors Co.	USD	5.400	4/1/2048	35,556,281	0.56%
205,000	General Motors Co.	USD	5.950	4/1/2049	279,063	0.00%
9,600,000	General Motors Co.	USD	6.250	10/2/2043	13,252,733	0.21%
14,625,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	14,558,603	0.23%
7,688,000	Glencore Funding LLC	USD	3.875	10/27/2027	8,469,331	0.13%
39,092,000	Glencore Funding LLC	USD	4.000	3/27/2027	43,327,737	0.68%
11,700,000	Glencore Funding LLC	USD	4.125	3/12/2024	12,613,155	0.20%
8,555,000	GLS Auto Receivables Trust, Series 2019-2A, Class C	USD	3.540	2/18/2025	8,889,059	0.14%
6,301,852	GM Financial Consumer Automobile Receivables Trust, Series 2019-1, Class A3	USD	2.970	11/16/2023	6,369,480	0.10%
6,255,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-1, Class A3	USD	1.840	9/16/2024	6,335,908	0.10%
10,120,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-1, Class A3	USD	0.350	10/16/2025	10,125,337	0.16%

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21,335,000	GM Financial Consumer Automobile Receivables Trust, Series 2021-2, Class A3	USD	0.510	4/16/2026	21,367,835	0.34%
1,400,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class C	USD	1.480	8/15/2025	1,419,888	0.02%
23,870,000	Goldman Sachs Group, Inc. (The), Series FXD	USD	0.481	1/27/2023	23,883,162	0.38%
386,813	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	USD	0.597	8/25/2060	387,148	0.01%
1,435,000	Gray Oak Pipeline LLC	USD	3.450	10/15/2027	1,508,231	0.02%
9,406,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class D	USD	3.668	3/5/2033	7,999,026	0.13%
2,390,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	USD	3.668	3/5/2033	2,493,899	0.04%
6,079,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	USD	4.885	1/10/2047	5,958,227	0.09%
199,000	Hardee's Funding LLC, Series 2020-1A, Class A2	USD	3.981	12/20/2050	209,854	0.00%
7,458,000	Hasbro, Inc.	USD	6.600	7/15/2028	9,323,073	0.15%
2,671,000	HCA, Inc.	USD	3.500	9/1/2030	2,845,603	0.04%
8,810,000	HCA, Inc.	USD	4.125	6/15/2029	9,920,732	0.16%
16,050,000	HCA, Inc.	USD	4.500	2/15/2027	18,137,705	0.29%
26,680,000	HCA, Inc.	USD	5.250	6/15/2049	34,008,780	0.54%
10,475,000	Hess Corp.	USD	4.300	4/1/2027	11,658,306	0.18%
2,667,278	Home Partners of America Trust, Series 2019-1, Class D	USD	3.406	9/17/2039	2,671,951	0.04%
2,523,761	Home Partners of America Trust, Series 2019-2, Class D	USD	3.121	10/19/2039	2,486,508	0.04%
3,186,259	Honda Auto Receivables Owner Trust, Series 2019-1, Class A3	USD	2.830	3/20/2023	3,224,501	0.05%
16,245,000	Honda Auto Receivables Owner Trust, Series 2021-1, Class A3	USD	0.270	4/21/2025	16,234,605	0.26%
2,685,770	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	USD	3.721	7/15/2039	2,640,077	0.04%
1,975,000	HPEFS Equipment Trust, Series 2019-1A, Class C	USD	2.490	9/20/2029	2,006,827	0.03%
3,645,000	HPEFS Equipment Trust, Series 2020-1A, Class D	USD	2.260	2/20/2030	3,722,404	0.06%
1,980,000	HPEFS Equipment Trust, Series 2020-2A, Class C	USD	2.000	7/22/2030	2,026,813	0.03%
2,795,000	HPEFS Equipment Trust, Series 2021-1A, Class D	USD	1.030	3/20/2031	2,787,045	0.04%
6,885,000	Huntington Ingalls Industries, Inc.	USD	3.844	5/1/2025	7,502,730	0.12%
4,245,000	Huntington Ingalls Industries, Inc.	USD	4.200	5/1/2030	4,848,263	0.08%
1,860,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	1,850,700	0.03%
2,415,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.750	9/15/2024	2,523,675	0.04%
3,182,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,285,399	0.05%
2,610,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	2,685,038	0.04%
3,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	4,103,195	0.06%
1,530,000	iHeartCommunications, Inc.	USD	6.375	5/1/2026	1,627,538	0.03%
4,640,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,970,600	0.08%
4,402,000	IHS Markit Ltd.	USD	4.250	5/1/2029	5,093,994	0.08%
11,710,000	Indian Railway Finance Corp. Ltd.	USD	2.800	2/10/2031	11,376,733	0.18%
2,305,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.153	6/17/2037	2,310,102	0.04%
1,130,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.232	7/17/2037	1,133,338	0.02%
3,046,734	Invitation Homes Trust, Series 2018-SFR4, Class D, 1-month LIBOR + 1.650%	USD	1.732	1/17/2038	3,052,432	0.05%
2,355,000	IPALCO Enterprises, Inc.	USD	4.250	5/1/2030	2,644,805	0.04%
5,320,000	Jabil, Inc.	USD	1.700	4/15/2026	5,359,410	0.08%
4,610,000	Jabil, Inc.	USD	3.000	1/15/2031	4,745,290	0.07%
7,440,000	Jabil, Inc.	USD	4.700	9/15/2022	7,804,174	0.12%
4,910,000	JBS USA LUX S.A./JBS USA Finance, Inc.	USD	6.750	2/15/2028	5,394,863	0.08%
3,625,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	3,709,281	0.06%
10,660,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	5.500	1/15/2030	11,921,931	0.19%
19,498,000	Jefferies Group LLC	USD	6.250	1/15/2036	26,058,197	0.41%
8,760,000	Jefferies Group LLC	USD	6.450	6/8/2027	10,908,988	0.17%
70,245,000	JPMorgan Chase & Co.	USD	4.125	12/15/2026	79,455,237	1.25%
28,715,000	JPMorgan Chase & Co., (fixed rate to 3/24/2030, variable rate thereafter)	USD	4.493	3/24/2031	34,006,501	0.54%
12,025,000	JPMorgan Chase & Co., (fixed rate to 4/22/2026, variable rate thereafter)	USD	1.578	4/22/2027	12,087,302	0.19%

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3,000,000	JPMorgan Chase Bank NA, Series 2021-1, Class D	USD	1.174	9/25/2028	3,000,666	0.05%
6,478,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	USD	4.566	12/15/2047	6,609,616	0.10%
340,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.566	12/15/2047	334,612	0.01%
7,333,108	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	USD	4.250	12/15/2038	7,297,152	0.11%
100,000	KeyBank NA	USD	6.950	2/1/2028	127,312	0.00%
4,580,000	Kimberly-Clark de Mexico SAB de CV	USD	2.431	7/1/2031	4,534,612	0.07%
14,660,000	Kinder Morgan Energy Partners LP	USD	3.500	9/1/2023	15,467,310	0.24%
85,000	Kinder Morgan Energy Partners LP	USD	5.000	8/15/2042	101,755	0.00%
375,000	Kinder Morgan, Inc.	USD	5.050	2/15/2046	454,988	0.01%
16,735,000	KLA Corp.	USD	5.650	11/1/2034	21,346,154	0.34%
325,000	Koninklijke Ahold Delhaize NV	USD	5.700	10/1/2040	441,224	0.01%
26,540,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	30,078,313	0.47%
7,020,000	Lanark Master Issuer PLC, Series 2019-2A, Class 1A	USD	2.710	12/22/2069	7,157,978	0.11%
895,000	Lanark Master Issuer PLC, Series 2020-1A, Class 1A	USD	2.277	12/22/2069	915,050	0.01%
8,825,000	Laurel Road Prime Student Loan Trust, Series 2020-A, Class A2FX	USD	1.400	11/25/2050	8,806,232	0.14%
10,123,130	Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1	USD	3.250	11/25/2059	10,181,902	0.16%
326,289	Legacy Mortgage Asset Trust, Series 2019-GS2, Class A1	USD	3.750	1/25/2059	326,858	0.01%
3,371,400	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	3,399,441	0.05%
6,899,176	Legacy Mortgage Asset Trust, Series 2019-GS4, Class A1	USD	3.438	5/25/2059	6,912,802	0.11%
7,301,347	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1	USD	2.882	10/25/2059	7,353,864	0.12%
1,893,016	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1	USD	3.250	6/25/2060	1,928,696	0.03%
2,450,000	Lennar Corp.	USD	4.750	11/29/2027	2,831,877	0.04%
560,000	Lennar Corp.	USD	4.875	12/15/2023	609,554	0.01%
55,000	Lennar Corp.	USD	5.000	6/15/2027	63,824	0.00%
650,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	839,462	0.01%
857,000	Level 3 Financing, Inc.	USD	4.625	9/15/2027	889,497	0.01%
4,675,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	5,132,309	0.08%
4,665,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,831,774	0.08%
1,410,000	Livongo Health, Inc.	USD	0.875	6/1/2025	2,239,884	0.04%
10,085,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	10,101,140	0.16%
7,360,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	7,434,601	0.12%
8,145,000	LYB International Finance III LLC	USD	4.200	10/15/2049	9,256,754	0.15%
12,558,888	MAPS Ltd., Series 2018-1A, Class A	USD	4.212	5/15/2043	12,577,490	0.20%
3,678,169	MAPS Ltd., Series 2019-1A, Class A	USD	4.458	3/15/2044	3,687,429	0.06%
8,064,000	Marks & Spencer PLC	USD	7.125	12/1/2037	9,531,245	0.15%
1,186,887	Marlette Funding Trust, Series 2019-4A, Class A	USD	2.390	12/17/2029	1,192,882	0.02%
134,889	Marlette Funding Trust, Series 2019-1A, Class A	USD	3.440	4/16/2029	135,164	0.00%
1,795,000	Marriott International, Inc., Series FF	USD	4.625	6/15/2030	2,067,305	0.03%
3,525,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	3,579,605	0.06%
975,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	988,406	0.02%
7,480,000	Marvell Technology, Inc.	USD	2.450	4/15/2028	7,623,690	0.12%
6,390,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	6,622,411	0.10%
2,565,000	Massachusetts Mutual Life Insurance Co.	USD	3.375	4/15/2050	2,677,440	0.04%
12,384,000	MDC Holdings, Inc.	USD	6.000	1/15/2043	15,959,261	0.25%
6,355,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	USD	1.540	3/20/2026	6,374,191	0.10%
6,130,000	Meritage Homes Corp.	USD	3.875	4/15/2029	6,344,550	0.10%
1,919,631	Merlin Aviation Holdings DAC, Series 2016-1, Class A	USD	4.500	12/15/2032	1,843,996	0.03%
30,030,000	Metropolitan Life Global Funding I	USD	3.375	1/1/2022	30,530,697	0.48%
30,040,000	Mexico Government International Bond	USD	3.771	5/24/2061	27,991,572	0.44%
23,545,000	Mexico Government International Bond	USD	4.280	8/14/2041	24,713,774	0.39%
11,425,000	Microchip Technology, Inc.	USD	0.983	9/1/2024	11,369,608	0.18%
25,479,000	Micron Technology, Inc.	USD	4.663	2/15/2030	29,615,528	0.47%
10,622,000	Micron Technology, Inc.	USD	5.327	2/6/2029	12,829,978	0.20%
1,467,786	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	USD	3.750	5/25/2058	1,560,424	0.02%
2,744,944	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	USD	3.500	10/25/2069	2,982,241	0.05%
3,742,621	Mill City Mortgage Loan Trust, Series 2019-1, Class A1	USD	3.250	10/25/2069	3,947,126	0.06%
8,805,175	Mill City Mortgage Loan Trust, Series 2019-GS1, Class A1	USD	2.750	7/25/2059	9,061,049	0.14%

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30,210,000	Morgan Stanley, (fixed rate to 1/25/2023, variable rate thereafter), MTN	USD	0.529	1/25/2024	30,194,686	0.48%
1,845,000	Morgan Stanley, GMTN	USD	4.350	9/8/2026	2,089,031	0.03%
20,695,000	Morgan Stanley, MTN	USD	4.100	5/22/2023	22,035,812	0.35%
1,405,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C12, Class C	USD	4.921	10/15/2046	1,412,251	0.02%
5,050,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4	USD	4.296	8/15/2046	5,285,698	0.08%
3,456,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	USD	5.420	6/15/2044	2,625,890	0.04%
14,040,000	MPLX LP	USD	4.250	12/1/2027	15,909,848	0.25%
945,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	USD	3.277	10/15/2030	939,694	0.01%
9,063,000	Mutual of Omaha Insurance Co.	USD	6.800	6/15/2036	12,297,498	0.19%
867,546	MVW LLC, Series 2020-1A, Class C	USD	4.210	10/20/2037	920,208	0.01%
508,538	MVW Owner Trust, Series 2019-1A, Class C	USD	3.330	11/20/2036	520,460	0.01%
2,459,000	Mylan, Inc.	USD	5.200	4/15/2048	3,025,935	0.05%
26,914,000	National Life Insurance Co.	USD	10.500	9/15/2039	43,144,219	0.68%
25,560,000	Nationwide Building Society	USD	0.550	1/22/2024	25,451,881	0.40%
6,970,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	7,144,250	0.11%
3,425,000	Navient Corp.	USD	5.000	3/15/2027	3,544,019	0.06%
50,000	Navient Corp.	USD	5.875	10/25/2024	53,938	0.00%
35,000	Navient Corp.	USD	6.500	6/15/2022	36,495	0.00%
145,000	Navient Corp.	USD	6.750	6/15/2026	161,856	0.00%
370,000	Navient Corp.	USD	7.250	9/25/2023	408,388	0.01%
20,000	Navient Corp., MTN	USD	6.125	3/25/2024	21,585	0.00%
165,000	Navient Corp., MTN	USD	7.250	1/25/2022	171,138	0.00%
1,702,496	Navient Private Education Refi Loan Trust, Series 2020-HA, Class A	USD	1.310	1/15/2069	1,713,816	0.03%
6,038,139	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	USD	0.840	5/15/2069	6,027,096	0.09%
560,000	Navient Private Education Refi Loan Trust, Series 2021-A, Class B	USD	2.240	5/15/2069	563,430	0.01%
6,470,000	NBM U.S Holdings, Inc.	USD	7.000	5/14/2026	6,974,725	0.11%
1,985,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	2,079,288	0.03%
2,080,000	Netflix, Inc.	USD	4.875	4/15/2028	2,418,000	0.04%
8,410,000	Netflix, Inc.	USD	4.875	6/15/2030	10,002,013	0.16%
1,745,000	Netflix, Inc.	USD	5.375	11/15/2029	2,119,471	0.03%
2,375,000	Netflix, Inc.	USD	5.875	11/15/2028	2,915,146	0.05%
2,795,000	Netflix, Inc.	USD	6.375	5/15/2029	3,569,914	0.06%
1,860,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	2,486,634	0.04%
23,335,000	New York Life Global Funding	USD	0.850	1/15/2026	23,061,719	0.36%
5,760,000	New York Life Insurance Co.	USD	3.750	5/15/2050	6,432,072	0.10%
4,280,000	Newcrest Finance Pty Ltd.	USD	3.250	5/13/2030	4,599,409	0.07%
85,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	121,593	0.00%
6,655,000	Nissan Auto Receivables Owner Trust, Series 2019-C, Class A3	USD	1.930	7/15/2024	6,737,940	0.11%
18,955,000	Nissan Auto Receivables Owner Trust, Series 2020-B, Class A3	USD	0.550	7/15/2024	19,034,099	0.30%
6,440,000	NLV Financial Corp.	USD	7.500	8/15/2033	8,508,013	0.13%
9,641,000	NRG Energy, Inc.	USD	4.450	6/15/2029	10,641,535	0.17%
1,435,000	NRG Energy, Inc.	USD	5.250	6/15/2029	1,526,481	0.02%
4,437,000	NRG Energy, Inc.	USD	5.750	1/15/2028	4,725,405	0.07%
3,980,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.150	5/1/2027	4,257,514	0.07%
2,225,000	NXP BV/NXP Funding LLC/NXP USA, Inc.	USD	3.400	5/1/2030	2,429,495	0.04%
7,855,000	Oaktree Specialty Lending Corp.	USD	2.700	1/15/2027	7,858,239	0.12%
6,090,000	Occidental Petroleum Corp.	USD	5.550	3/15/2026	6,729,450	0.11%
8,040,000	OneMain Financial Issuance Trust, Series 2019-1A, Class D	USD	4.220	2/14/2031	8,086,377	0.13%
4,675,000	OneMain Financial Issuance Trust, Series 2020-1A, Class B	USD	4.830	5/14/2032	4,917,329	0.08%
6,585,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	USD	1.750	9/14/2035	6,703,576	0.11%
1,055,000	Open Text Corp.	USD	3.875	2/15/2028	1,072,017	0.02%
1,015,000	Open Text Holdings, Inc.	USD	4.125	2/15/2030	1,035,097	0.02%
25,480,000	Oracle Corp.	USD	3.600	4/1/2050	26,164,199	0.41%
12,285,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	12,361,781	0.19%
5,168,898	OSW Structured Asset Trust, Series 2020-RPL1, Class A1	USD	3.072	12/26/2059	5,208,237	0.08%
23,975,000	Owens Corning	USD	7.000	12/1/2036	34,794,011	0.55%
12,150,000	Owl Rock Capital Corp.	USD	2.625	1/15/2027	12,181,289	0.19%
12,290,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	12,197,784	0.19%
13,940,000	Owl Rock Technology Finance Corp.	USD	2.500	1/15/2027	13,762,429	0.22%
6,185,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	6,081,860	0.10%
8,915,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	7,945,590	0.13%
10,400,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	9,979,878	0.16%
1,250,000	Pacific Gas & Electric Co.	USD	4.950	7/1/2050	1,285,708	0.02%

Loomis Sayles Investment Grade Bond Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
8,000,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	10,880,000	0.17%
6,370,000	Peloton Interactive, Inc.	USD	0.000-1.734	2/15/2026	6,158,994	0.10%
2,872,000	Penn Mutual Life Insurance Co. (The)	USD	6.650	6/15/2034	3,844,028	0.06%
14,489,000	Penn Mutual Life Insurance Co. (The)	USD	7.625	6/15/2040	21,291,231	0.34%
9,535,000	PepsiCo, Inc.	USD	1.700	10/6/2021	9,561,050	0.15%
225,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	2.850	1/31/2023	230,816	0.00%
3,710,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	3,969,916	0.06%
7,365,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	7,440,143	0.12%
7,825,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	8,289,818	0.13%
620,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	673,804	0.01%
1,663,665	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	USD	3.858	12/5/2049	1,681,932	0.03%
4,350,000	Prestige Auto Receivables Trust, Series 2020-1A, Class E	USD	3.670	2/15/2028	4,491,704	0.07%
1,332,000	Progress Residential Trust, Series 2018-SFR2, Class E	USD	4.656	8/17/2035	1,339,417	0.02%
2,290,000	Progress Residential Trust, Series 2018-SFR3, Class D	USD	4.427	10/17/2035	2,305,155	0.04%
2,530,000	Progress Residential Trust, Series 2018-SFR3, Class E	USD	4.873	10/17/2035	2,559,434	0.04%
2,830,000	Progress Residential Trust, Series 2019-SFR1, Class D	USD	4.168	8/17/2035	2,871,831	0.05%
4,732,000	Progress Residential Trust, Series 2019-SFR2, Class D	USD	3.794	5/17/2036	4,805,221	0.08%
1,690,000	Progress Residential Trust, Series 2019-SFR2, Class E	USD	4.142	5/17/2036	1,725,100	0.03%
3,860,000	Progress Residential Trust, Series 2019-SFR4, Class D	USD	3.136	10/17/2036	3,917,363	0.06%
155,000	Progress Residential Trust, Series 2020-SFR2, Class C	USD	3.077	6/17/2037	159,279	0.00%
295,000	Progress Residential Trust, Series 2020-SFR3, Class B	USD	1.495	10/17/2027	297,829	0.00%
1,818,000	Progress Residential Trust, Series 2020-SFR3, Class E	USD	2.296	10/17/2027	1,819,610	0.03%
5,780,000	Progress Residential Trust, Series 2021-SFR2, Class E1	USD	2.547	4/19/2038	5,834,667	0.09%
2,420,000	Progress Residential Trust, Series 2021-SFR3, Class E1	USD	2.538	5/17/2026	2,440,745	0.04%
2,015,000	Progress Residential Trust, Series 2021-SFR3, Class E2	USD	2.688	5/17/2026	2,027,609	0.03%
3,575,000	Progress Residential Trust, Series 2021-SFR6, Class E1	USD	2.425	7/17/2038	3,574,853	0.06%
1,795,000	Progress Residential Trust, Series 2021-SFR6, Class E2	USD	2.525	7/17/2038	1,794,734	0.03%
14,455,000	Province of Quebec Canada	USD	0.600	7/23/2025	14,313,862	0.23%
14,747,807	PRPM LLC, Series 2020-1A, Class A1	USD	2.981	2/25/2025	14,813,563	0.23%
1,958,555	PRPM LLC, Series 2020-2, Class A1	USD	3.671	8/25/2025	1,971,818	0.03%
6,103,281	PRPM LLC, Series 2020-3, Class A1	USD	2.857	9/25/2025	6,135,688	0.10%
5,675,858	PRPM LLC, Series 2020-4, Class A1	USD	2.951	10/25/2025	5,699,859	0.09%
11,991,600	PRPM LLC, Series 2020-5, Class A1	USD	3.104	11/25/2025	12,071,113	0.19%
9,076,075	PRPM LLC, Series 2021-1, Class A1	USD	2.115	1/25/2026	9,092,472	0.14%
361,003	PRPM LLC, Series 2021-2, Class A1	USD	2.115	3/25/2026	365,414	0.01%
3,755,000	PVH Corp.	USD	7.750	11/15/2023	4,312,467	0.07%
7,805,000	Quicken Loans LLC	USD	5.250	1/15/2028	8,195,250	0.13%
6,810,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	6,724,875	0.11%
12,235,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	12,326,640	0.19%
3,147,991	RCO V Mortgage LLC, Series 2020-1, Class A1	USD	3.105	9/25/2025	3,173,206	0.05%
1,855,000	Reliance Steel & Aluminum Co.	USD	2.150	8/15/2030	1,827,542	0.03%
2,750,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	2,880,075	0.05%
14,599,366	S-Jets Ltd., Series 2017-1, Class A	USD	3.967	8/15/2042	14,438,583	0.23%
12,445,000	Sabine Pass Liquefaction LLC	USD	4.500	5/15/2030	14,362,177	0.23%
12,815,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	USD	5.350	3/15/2028	13,900,597	0.22%
27,665,000	Santander Drive Auto Receivables Trust, Series 2019-1, Class D	USD	3.650	4/15/2025	28,454,271	0.45%
6,995,000	Santander Drive Auto Receivables Trust, Series 2019-2, Class D	USD	3.220	7/15/2025	7,225,657	0.11%
8,455,000	Santander Drive Auto Receivables Trust, Series 2019-3, Class D	USD	2.680	10/15/2025	8,661,940	0.14%

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2,900,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class D	USD	2.220	9/15/2026	2,968,440	0.05%
15,160,000	Santander Holdings USA, Inc.	USD	3.244	10/5/2026	16,192,707	0.25%
20,145,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	19,540,650	0.31%
530,000	SCF Equipment Leasing LLC, Series 2021-1A, Class D	USD	1.930	9/20/2030	527,996	0.01%
1,139,558	Sequoia Mortgage Trust, Series 2017-CH2, Class A1	USD	4.000	12/25/2047	1,157,992	0.02%
1,515,038	Sequoia Mortgage Trust, Series 2019-CH2, Class A1	USD	4.500	8/25/2049	1,527,364	0.02%
1,712,949	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class C	USD	1.790	11/20/2037	1,718,806	0.03%
6,815,000	Simon Property Group LP	USD	2.650	7/15/2030	7,058,612	0.11%
4,945,000	Simon Property Group LP	USD	3.800	7/15/2050	5,463,724	0.09%
3,159,000	Sirius International Group Ltd.	USD	4.600	11/1/2026	3,213,967	0.05%
470,000	Sirius XM Radio, Inc.	USD	4.625	7/15/2024	482,408	0.01%
2,416,000	Sirius XM Radio, Inc.	USD	5.000	8/1/2027	2,531,364	0.04%
865,000	Sirius XM Radio, Inc.	USD	5.375	7/15/2026	893,113	0.01%
200,000	Sirius XM Radio, Inc.	USD	5.500	7/1/2029	217,940	0.00%
1,770,000	Skyworks Solutions, Inc.	USD	1.800	6/1/2026	1,792,299	0.03%
534,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28-day ARS	USD	3.583	6/15/2032	533,885	0.01%
411,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28-day ARS	USD	3.600	6/15/2032	410,912	0.01%
803,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28-day ARS	USD	3.596	3/15/2033	802,691	0.01%
544,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28-day ARS	USD	3.486	3/15/2033	543,791	0.01%
640,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28-day ARS	USD	3.491	9/15/2032	639,777	0.01%
1,000,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28-day ARS	USD	3.604	9/15/2032	999,652	0.02%
2,500,000	SMB Private Education Loan Trust, Series 2015-C, Class B	USD	3.500	9/15/2043	2,605,033	0.04%
565,000	SMB Private Education Loan Trust, Series 2018-B, Class B	USD	4.000	7/15/2042	615,509	0.01%
1,525,000	SMB Private Education Loan Trust, Series 2018-C, Class B	USD	4.000	11/17/2042	1,624,515	0.03%
8,701,500	SMB Private Education Loan Trust, Series 2019-A, Class A2A	USD	3.440	7/15/2036	9,122,314	0.14%
14,643,272	SMB Private Education Loan Trust, Series 2019-B, Class A2A	USD	2.840	6/15/2037	15,270,713	0.24%
1,100,000	SMB Private Education Loan Trust, Series 2020-A, Class A2A	USD	2.230	9/15/2037	1,130,683	0.02%
1,920,000	Smithfield Foods, Inc.	USD	3.000	10/15/2030	1,935,795	0.03%
20,295,000	Societe Generale S.A.	USD	4.250	4/14/2025	22,049,097	0.35%
11,950,000	Societe Generale S.A., (fixed rate to 7/08/2030, variable rate thereafter)	USD	3.653	7/8/2035	12,399,320	0.20%
13,765,000	SoFi Consumer Loan Program Trust, Series 2019-1, Class C	USD	3.730	2/25/2028	14,052,042	0.22%
2,481,519	SoFi Consumer Loan Program Trust, Series 2018-1, Class B	USD	3.650	2/25/2027	2,515,834	0.04%
6,720,000	SoFi Consumer Loan Program Trust, Series 2018-4, Class C	USD	4.170	11/26/2027	6,856,371	0.11%
6,805,000	SoFi Consumer Loan Program Trust, Series 2019-2, Class C	USD	3.460	4/25/2028	6,973,904	0.11%
12,755,000	SoFi Consumer Loan Program Trust, Series 2019-3, Class C	USD	3.350	5/25/2028	13,067,015	0.21%
7,370,000	SoFi Consumer Loan Program Trust, Series 2019-4, Class C	USD	2.840	8/25/2028	7,571,901	0.12%
2,970,000	Southern California Edison Co.	USD	3.650	2/1/2050	2,970,252	0.05%
850,000	Southern California Edison Co.	USD	4.000	4/1/2047	894,116	0.01%
1,060,000	Southern California Edison Co., Series C	USD	4.125	3/1/2048	1,129,626	0.02%
5,165,000	Southwest Airlines Co.	USD	1.250	5/1/2025	7,821,747	0.12%
1,335,000	Spirit AeroSystems, Inc.	USD	4.600	6/15/2028	1,308,300	0.02%
610,000	Sprint Capital Corp.	USD	6.875	11/15/2028	782,325	0.01%
1,545,000	Sprint Corp.	USD	7.250	9/15/2021	1,567,835	0.02%
970,000	SS&C Technologies, Inc.	USD	5.500	9/30/2027	1,027,909	0.02%
17,316,300	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	USD	4.540	2/25/2044	18,330,981	0.29%
16,790,000	Standard Chartered PLC, (fixed rate to 11/18/2030, variable rate thereafter)	USD	3.265	2/18/2036	16,841,257	0.27%
7,090,000	Standard Chartered PLC, (fixed rate to 4/01/2030, variable rate thereafter)	USD	4.644	4/1/2031	8,291,437	0.13%
395,000	Steel Dynamics, Inc.	USD	3.250	1/15/2031	423,820	0.01%
14,125,000	Steel Dynamics, Inc.	USD	3.450	4/15/2030	15,365,849	0.24%
10,460,000	Suzano Austria GmbH	USD	3.750	1/15/2031	10,969,925	0.17%

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3,865,000	Synchrony Financial	USD	4.375	3/19/2024	4,206,678	0.07%
15,320,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	15,810,142	0.25%
7,565,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	7,826,371	0.12%
36,385,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	40,671,881	0.64%
980,000	T-Mobile USA, Inc.	USD	4.500	2/1/2026	998,738	0.02%
9,475,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	10,606,315	0.17%
20,585,000	Telefonica Emisiones S.A.	USD	5.520	3/1/2049	26,751,237	0.42%
980,000	Teva Pharmaceutical Finance Co. LLC	USD	6.150	2/1/2036	1,078,000	0.02%
9,335,000	Teva Pharmaceutical Finance Netherlands III BV	USD	2.800	7/21/2023	9,296,353	0.15%
15,105,000	Teva Pharmaceutical Finance Netherlands III BV	USD	3.150	10/1/2026	14,368,631	0.23%
6,270,000	Teva Pharmaceutical Finance Netherlands III BV	USD	4.100	10/1/2046	5,494,088	0.09%
6,268,267	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	USD	1.680	2/20/2046	6,200,035	0.10%
29,075,000	Textron, Inc.	USD	3.000	6/1/2030	30,582,222	0.48%
6,599,771	TIF Funding II LLC, Series 2021-1A, Class A	USD	1.650	2/20/2046	6,496,831	0.10%
17,891,000	Time Warner Cable LLC	USD	4.500	9/15/2042	19,886,681	0.31%
15,815,000	Time Warner Cable LLC	USD	5.500	9/1/2041	19,602,370	0.31%
7,335,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	7,705,274	0.12%
4,930,000	Towd Point Mortgage Trust, Series 2017-4, Class M2	USD	3.250	6/25/2057	5,227,084	0.08%
6,390,000	Towd Point Mortgage Trust, Series 2017-5, Class M2, 1-month LIBOR + 1.500%	USD	1.592	2/25/2057	6,481,210	0.10%
216,175	Towd Point Mortgage Trust, Series 2016-1, Class A1B	USD	2.750	2/25/2055	216,529	0.00%
1,775,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	USD	3.000	6/25/2058	1,876,165	0.03%
1,943,340	Towd Point Mortgage Trust, Series 2018-5, Class M1	USD	3.250	7/25/2058	2,027,497	0.03%
17,610,000	Towd Point Mortgage Trust, Series 2019-2, Class M1	USD	3.750	12/25/2058	18,633,815	0.29%
7,783,391	Towd Point Mortgage Trust, Series 2019-4, Class A1	USD	2.900	10/25/2059	8,049,138	0.13%
3,325,000	Towd Point Mortgage Trust, Series 2020-1, Class A2B	USD	3.250	1/25/2060	3,477,152	0.05%
9,480,000	Toyota Auto Receivables Owner Trust, Series 2021-A, Class A2	USD	0.160	7/17/2023	9,480,070	0.15%
1,610,000	Travel & Leisure Co.	USD	4.625	3/1/2030	1,659,427	0.03%
205,000	Travel & Leisure Co.	USD	6.000	4/1/2027	225,207	0.00%
235,000	Travel & Leisure Co.	USD	6.625	7/31/2026	266,255	0.00%
1,605,000	Travelers Cos., Inc. (The)	USD	2.550	4/27/2050	1,548,634	0.02%
3,950,000	Tricon American Homes, Series 2020-SFR1, Class D	USD	2.548	7/17/2038	3,982,746	0.06%
2,575,000	Tricon American Homes Trust, Series 2019-SFR1, Class D	USD	3.198	3/17/2038	2,663,002	0.04%
13,286,531	Triton Container Finance VIII LLC, Series 2021-1A, Class A	USD	1.860	3/20/2046	13,201,800	0.21%
4,520,000	Twitter, Inc.	USD	0.000	3/15/2026	4,310,950	0.07%
206,825,000	U.S. Treasury Note	USD	0.125	4/30/2022	206,889,633	3.26%
173,275,000	U.S. Treasury Note	USD	0.125	6/30/2022	173,315,612	2.73%
119,815,000	U.S. Treasury Note	USD	0.125	12/31/2022	119,712,033	1.89%
79,165,000	U.S. Treasury Note	USD	0.125	4/30/2023	79,016,566	1.24%
123,030,000	U.S. Treasury Note	USD	0.375	3/31/2022	123,299,128	1.94%
3,845,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	3,898,830	0.06%
8,430,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	9,072,450	0.14%
5,015,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	5,511,385	0.09%
965,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class BEC	USD	4.972	5/10/2063	907,213	0.01%
6,706,000	UBS-Barclays Commercial Mortgage Trust, Series 2012-C2, Class E	USD	5.044	5/10/2063	1,005,900	0.02%
879,434	UBS-Barclays Commercial Mortgage Trust, Series 2012-TFT, Class A	USD	2.892	6/5/2030	879,800	0.01%
2,513,448	United Airlines Pass Through Trust, Series 2018-1, Class A	USD	3.700	9/1/2031	2,559,860	0.04%
1,030,000	United Airlines, Inc.	USD	4.375	4/15/2026	1,066,235	0.02%
1,540,000	United Airlines, Inc.	USD	4.625	4/15/2029	1,593,900	0.03%
4,291,000	Utah Acquisition Sub, Inc.	USD	5.250	6/15/2046	5,225,955	0.08%
2,536,984	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	2,543,638	0.04%
9,135,000	Verisk Analytics, Inc.	USD	4.125	3/15/2029	10,361,505	0.16%
3,225,000	Verizon Communications, Inc.	USD	2.875	11/20/2050	3,063,483	0.05%
11,880,000	Verizon Communications, Inc.	USD	3.000	11/20/2060	11,088,662	0.17%
9,275,000	Verizon Communications, Inc.	USD	3.550	3/22/2051	9,909,102	0.16%
2,700,000	ViacomCBS, Inc.	USD	4.200	6/1/2029	3,114,471	0.05%
3,010,000	ViacomCBS, Inc.	USD	4.200	5/19/2032	3,473,916	0.05%
18,215,000	ViacomCBS, Inc.	USD	4.950	1/15/2031	21,954,878	0.35%

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5,450,000	Viatis, Inc.	USD	4.000	6/22/2050	5,763,533	0.09%
800,000	Videotron Ltd.	USD	5.000	7/15/2022	832,080	0.01%
2,185,000	Virgin Media Secured Finance PLC	USD	5.500	8/15/2026	2,253,281	0.04%
24,465,000	Vistra Operations Co. LLC	USD	3.700	1/30/2027	26,138,682	0.41%
2,010,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,989,900	0.03%
24,360,000	Volkswagen Group of America Finance LLC	USD	0.875	11/22/2023	24,424,678	0.38%
2,895,000	Volkswagen Group of America Finance LLC	USD	3.350	5/13/2025	3,124,016	0.05%
3,103,139	VOLT XCII LLC, Series 2021-NPL1, Class A1	USD	1.893	2/27/2051	3,103,323	0.05%
8,327,020	VOLT XCIII LLC, Series 2021-NPL2, Class A1	USD	1.893	2/27/2051	8,317,493	0.13%
7,447,527	VOLT XCIV LLC, Series 2021-NPL3, Class A1	USD	2.240	2/27/2051	7,454,843	0.12%
5,498,946	VOLT XCVI LLC, Series 2021-NPL5, Class A1	USD	2.116	3/27/2051	5,501,861	0.09%
10,751,699	VOLT XCVII LLC, Series 2021-NPL6, Class A1	USD	2.240	4/25/2051	10,753,742	0.17%
2,655,000	Vulcan Materials Co.	USD	3.500	6/1/2030	2,926,609	0.05%
1,000,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.435	7/15/2046	1,003,992	0.02%
5,972,000	Welltower, Inc.	USD	6.500	3/15/2041	8,451,103	0.13%
2,484,875	Wendy's Funding LLC, Series 2018-1A, Class A2II	USD	3.884	3/15/2048	2,642,540	0.04%
15,495,000	Westlake Automobile Receivables Trust, Series 2019-1A, Class D	USD	3.670	3/15/2024	15,899,641	0.25%
16,595,000	Weyerhaeuser Co.	USD	4.000	4/15/2030	18,883,296	0.30%
1,991,555	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	USD	5.520	3/15/2044	970,285	0.02%
2,585,000	WFRBS Commercial Mortgage Trust, Series 2012-C6, Class AS	USD	3.835	4/15/2045	2,618,823	0.04%
1,746,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class C	USD	4.957	6/15/2045	1,345,970	0.02%
865,000	WFRBS Commercial Mortgage Trust, Series 2012-C7, Class E	USD	4.957	6/15/2045	352,861	0.01%
3,620,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class B	USD	4.378	5/15/2047	3,799,325	0.06%
1,290,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	USD	4.204	11/15/2047	1,308,745	0.02%
8,405,000	Williams Cos., Inc. (The)	USD	3.350	8/15/2022	8,606,651	0.14%
2,024,925	Wingstop Funding LLC, Series 2020-1A, Class A2	USD	2.841	12/5/2050	2,100,070	0.03%
2,745,000	WRKCo, Inc.	USD	3.000	6/15/2033	2,873,543	0.05%
2,375,000	Yum! Brands, Inc.	USD	4.750	1/15/2030	2,570,961	0.04%
1,890,000	Yum! Brands, Inc.	USD	7.750	4/1/2025	2,055,375	0.03%
1,421,000	Ziggo BV	USD	5.500	1/15/2027	1,476,419	0.02%
	Total				5,749,988,191	90.59%
Collateralized Loan Obligations						
1,585,000	522 Funding CLO Ltd., Series 2021-7A, Class D, 3-month LIBOR + 2.900%	USD	3.100	4/23/2034	1,572,824	0.02%
14,785,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	USD	1.838	7/20/2031	14,798,284	0.23%
4,650,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3-month LIBOR + 1.670%	USD	1.854	7/15/2031	4,642,753	0.07%
4,075,000	Ares XXXVII CLO Ltd., Series 2015-4A, Class A3R, 3-month LIBOR + 1.500%	USD	1.684	10/15/2030	4,071,779	0.06%
1,651,667	Atrium XV, Series 15A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	1,651,754	0.03%
2,240,000	Battalion CLO XIV Ltd., Series 2019-14A, Class B1, 3-month LIBOR + 2.100%	USD	2.288	4/20/2032	2,241,613	0.04%
2,525,000	Canyon CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.700%	USD	1.884	7/15/2031	2,525,258	0.04%
6,500,000	CIFC Funding Ltd., Series 2014-5A, Class BR2, 3-month LIBOR + 1.800%	USD	1.990	10/17/2031	6,500,733	0.10%
3,335,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	USD	1.584	1/15/2031	3,302,600	0.05%
1,030,000	Dryden 86 CLO Ltd., Series 2020-86A, Class B, 3-month LIBOR + 2.200%	USD	2.390	7/17/2030	1,030,478	0.02%
1,250,000	Galaxy XXV CLO Ltd., Series 2018-25A, Class B, 3-month LIBOR + 1.650%	USD	1.826	10/25/2031	1,250,325	0.02%
4,465,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	USD	1.850	11/22/2031	4,467,333	0.07%
9,755,000	Gallatin CLO VIII Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.650%	USD	1.834	7/15/2027	9,768,918	0.15%
5,405,000	Goldentree Loan Management U.S CLO 3 Ltd., Series 2018-3A, Class B1, 3-month LIBOR + 1.550%	USD	1.738	4/20/2030	5,391,251	0.08%
7,965,694	Halcyon Loan Advisors Funding Ltd., Series 2014-3A, Class B1R, 3-month LIBOR + 1.700%	USD	1.884	10/22/2025	7,971,765	0.13%
13,735,000	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3-month LIBOR + 1.480%	USD	1.668	4/20/2031	13,477,073	0.21%

Loomis Sayles Investment Grade Bond Fund
Investments as of June 30, 2021 (Unaudited)

<u>Shares/ Principal Amount</u>	<u>Security Description</u>	<u>Currency Code</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,545,000	Invesco CLO Ltd., Series 2021-1A, Class D 3-month LIBOR + 3.050%	USD	3.215	4/15/2034	3,544,807	0.06%
1,000,000	Jamestown CLO IX Ltd., Series 2016-9A, Class A2R, 3-month LIBOR + 1.850%	USD	2.038	10/20/2028	1,000,437	0.02%
4,475,000	Madison Park Funding XII Ltd., Series 2014-12A, Class CR, 3-month LIBOR + 2.350%	USD	2.538	7/20/2026	4,475,673	0.07%
13,180,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3-month LIBOR + 1.700%	USD	1.884	10/22/2030	13,179,953	0.21%
2,770,000	Madison Park Funding XVI Ltd., Series 2015-16A, Class A2R, 3-month LIBOR + 1.900%	USD	2.088	4/20/2026	2,770,000	0.04%
2,105,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.100	4/15/2034	2,104,979	0.03%
545,455	Neuberger Berman CLO XVIII Ltd., Series 2014-18A, Class A2R2, 3-month LIBOR + 1.700%	USD	1.886	10/21/2030	545,489	0.01%
1,750,000	OCP CLO Ltd., Series 2015-9A, Class BR, 3-month LIBOR + 1.750%	USD	1.934	7/15/2027	1,743,613	0.03%
14,755,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3-month LIBOR + 1.550%	USD	1.770	1/17/2032	14,712,721	0.23%
2,000,000	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3-month LIBOR + 1.600%	USD	1.784	7/15/2030	1,999,195	0.03%
1,986,282	Octagon Investment Partners 26 Ltd., Series 2016-1A, Class BR, 3-month LIBOR + 1.800%	USD	1.976	10/24/2030	1,986,554	0.03%
7,170,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	USD	1.654	4/16/2031	7,103,751	0.11%
3,605,000	OZLM XXIV Ltd., Series 2019-24A, Class A2A, 3-month LIBOR + 2.250%	USD	2.438	7/20/2032	3,606,727	0.06%
1,730,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	USD	1.588	4/20/2034	1,705,713	0.03%
1,015,000	Regatta XV Funding Ltd., Series 2018-4A, Class A2, 3-month LIBOR + 1.850%	USD	2.026	10/25/2031	1,014,952	0.02%
6,680,000	Rockford Tower CLO Ltd., Series 2017-1A, Class DR2A, 3-month LIBOR + 3.250%	USD	3.434	4/20/2034	6,679,908	0.11%
3,335,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3-month LIBOR + 1.700%	USD	1.890	10/18/2031	3,335,463	0.05%
1,610,000	Voya CLO Ltd., Series 2016-3A, Class A3R, 3-month LIBOR + 1.750%	USD	1.940	10/18/2031	1,610,298	0.03%
6,235,000	Voya CLO Ltd., Series 2018-3A, Class B, 3-month LIBOR + 1.650%	USD	1.834	10/15/2031	6,235,519	0.10%
	Total				164,020,493	2.59%
Preferred Stocks						
18,282	2020 Cash Mandatory Exchangeable Trust		5.250		23,036,783	0.36%
17,832	Bank of America Corp., Series L		7.250		25,250,112	0.40%
138,542	Bunge Ltd.		4.875		16,079,184	0.25%
18,269	Wells Fargo & Co., Class A, Series L		7.500		27,882,330	0.44%
	Total				92,248,409	1.45%
Senior Loans						
6,748,354	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	6,830,819	0.11%
Short-Term Investments						
311,131,660	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	311,131,660	4.90%
	Total Investments				6,324,219,572	99.64%
	Other assets less liabilities				22,985,884	0.36%
	Net Assets				6,347,205,456	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
Ultra 10 Year U.S. Treasury Note	9/21/2021	(4,214)	\$ (611,198,767)	\$ (620,313,969)	\$ (9,115,202)
Ultra Long U.S. Treasury Bond	9/21/2021	(751)	(139,377,448)	(144,708,313)	(5,330,865)
Total Futures Contracts					\$ (14,446,067)

Loomis Sayles Investment Grade Bond Fund
Investments as of June 30, 2021 (Unaudited)

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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