

Loomis Sayles Strategic Income 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						
10,514,044	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	10,522,634	0.20%
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	4,027,285	0.08%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	15,583,233	0.30%
780,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	830,849	0.02%
515,000	Agile Group Holdings Ltd.	USD	5.500	4/21/2025	512,425	0.01%
510,000	Agile Group Holdings Ltd.	USD	5.750	1/2/2025	511,148	0.01%
16,395,411	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	17,746,721	0.34%
6,980,000	Air Lease Corp.	USD	3.125	12/1/2030	7,154,976	0.14%
4,298,000	Air Lease Corp.	USD	4.625	10/1/2028	4,880,749	0.09%
2,645,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	2,709,270	0.05%
11,210,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		11,759,290	0.22%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		3,602,925	0.07%
9,350,000	Aker BP ASA	USD	3.750	1/15/2030	10,109,404	0.19%
17,065,000	Aker BP ASA	USD	4.000	1/15/2031	18,786,701	0.36%
1,210,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	1,268,334	0.02%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	8,795,738	0.17%
13,515,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		14,224,537	0.27%
10,840,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		11,287,150	0.21%
4,205,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,310,167	0.08%
21,956,057	Alta Wind Holdings LLC	USD	7.000	6/30/2035	25,868,372	0.49%
5,500,000	AMC Networks, Inc.	USD	4.250	2/15/2029	5,458,750	0.10%
240,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	214,800	0.00%
13,220,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	13,335,675	0.25%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,352,999	0.03%
813,724	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	786,146	0.01%
2,655,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,798,370	0.05%
3,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,298,988	0.06%
1,855,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,863,055	0.04%
8,090,000	Anglo American Capital PLC	USD	2.625	9/10/2030	8,228,664	0.16%
13,790,000	Anglo American Capital PLC	USD	2.875	3/17/2031	14,196,898	0.27%
495,000	Antares Holdings LP	USD	2.750	1/15/2027	497,235	0.01%
1,020,000	Antares Holdings LP	USD	6.000	8/15/2023	1,108,752	0.02%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	24,024,164	0.46%
22,016,000	ArcelorMittal S.A.	USD	6.750	3/1/2041	31,449,196	0.60%
20,380,000	Ares Capital Corp.	USD	2.875	6/15/2028	20,782,169	0.39%
6,638,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	8,830,996	0.17%
13,380,000	Ashland LLC	USD	3.375	9/1/2031	13,751,696	0.26%
27,835,000	AT&T, Inc.	USD	3.500	9/15/2053	28,592,256	0.54%
9,880,000	Athene Global Funding	USD	1.608	6/29/2026	9,939,653	0.19%
5,315,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	5,344,145	0.10%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,553,992	0.14%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	5,079,290	0.10%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	15,741,000	0.30%
13,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	14,959,560	0.28%
9,275,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	9,085,907	0.17%
983,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,079,610	0.02%
8,355,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	8,649,317	0.16%
5,895,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	5,774,001	0.11%
11,885,000	Barclays PLC, (fixed rate to 9/15/2028, variable rate thereafter)	USD	4.375		12,037,128	0.23%
31,380,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	32,788,192	0.62%
6,300,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,381,011	0.12%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,647,632	0.16%
27,195,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,354,539	0.52%
17,835,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	17,627,001	0.33%
19,940,000	BNP Paribas S.A.	USD	2.824	1/26/2041	19,320,265	0.37%

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9,462,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	9,314,393	0.18%
14,845,000	Boeing Co. (The)	USD	3.625	2/1/2031	16,099,754	0.31%
1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,995,194	0.04%
2,660,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,760,521	0.05%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,267,466	0.08%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	430,818	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,282,204	0.12%
4,124,000	Boeing Co. (The)	USD	3.950	8/1/2059	4,289,825	0.08%
2,795,000	Boeing Co. (The)	USD	5.150	5/1/2030	3,306,943	0.06%
39,862,000	Boeing Co. (The)	USD	5.805	5/1/2050	54,140,790	1.03%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,414,136	0.03%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,787,344	0.15%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	27,819,420	0.53%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	981,664	0.02%
3,575,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,052,433	0.08%
13,830,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	16,860,369	0.32%
23,110,000	Broadcom, Inc.	USD	4.300	11/15/2032	26,447,185	0.50%
1,025,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,214,055	0.02%
11,785,000	Carnival Corp.	USD	5.750	3/1/2027	12,048,159	0.23%
3,665,000	Carvana Co.	USD	5.500	4/15/2027	3,782,756	0.07%
3,250,000	Carvana Co.	USD	5.625	10/1/2025	3,380,130	0.06%
6,245,000	Carvana Co.	USD	5.875	10/1/2028	6,515,533	0.12%
2,095,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	2,101,501	0.04%
4,035,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class B	USD	3.924	8/15/2041	4,043,421	0.08%
3,285,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,245,465	0.06%
34,275,000	CCO Holdings LLC/CCO Holdings Capital Corp.	USD	4.250	1/15/2034	34,583,475	0.66%
39,005,000	Cemex SAB de CV	USD	3.875	7/11/2031	40,126,784	0.76%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,625,519	0.05%
6,090,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	USD	5.125		6,388,045	0.12%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	21,394,659	0.41%
6,390,000	Centene Corp.	USD	2.625	8/1/2031	6,477,862	0.12%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	4,674,480	0.09%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	2,041,063	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	2,252,425	0.04%
3,905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	4,001,134	0.08%
71,120,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	71,590,595	1.36%
9,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	9,523,437	0.18%
4,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	5,099,762	0.10%
3,900,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,683,188	0.09%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	816,840	0.02%
4,045,000	China Evergrande Group	USD	8.750	6/28/2025	1,413,202	0.03%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	608,843	0.01%
335,000	China Evergrande Group	USD	9.500	3/29/2024	118,309	0.00%
1,460,000	CIFI Holdings Group Co. Ltd.	USD	4.450	8/17/2026	1,438,202	0.03%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	386,295	0.01%
2,160,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	2,259,230	0.04%
3,065,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	5.038	9/10/2045	3,073,867	0.06%
26,680,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	31,258,528	0.59%
125,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	USD	3.400	10/5/2030	124,783	0.00%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	15,058,501	0.29%
14,915,000	CommScope, Inc.	USD	4.750	9/1/2029	15,103,824	0.29%
9,380,000	Continental Resources, Inc.	USD	5.750	1/15/2031	11,431,875	0.22%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	5,543,526	0.11%
3,140,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	3,132,088	0.06%
1,910,000	Corporate Office Properties LP	USD	2.750	4/15/2031	1,949,130	0.04%
5,670,000	Credit Agricole S.A.	USD	2.811	1/11/2041	5,511,255	0.10%
6,740,000	Credit Agricole S.A.	USD	3.250	1/14/2030	7,172,978	0.14%
5,325,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	5,794,946	0.11%
13,260,649	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	13,330,135	0.25%

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2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	2,674,566	0.05%
17,880,000	CSC Holdings LLC	USD	5.375	2/1/2028	18,818,700	0.36%
3,130,000	Deutsche Bank AG, (fixed rate to 1/14/2031, variable rate thereafter)	USD	3.729	1/14/2032	3,228,332	0.06%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,870,226	0.04%
6,610,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,818,794	0.13%
2,678,000	Devon Energy Corp.	USD	4.500	1/15/2030	2,925,238	0.06%
3,575,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	3,721,720	0.07%
2,340,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	2,519,616	0.05%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,938,030	0.07%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,795,005	0.03%
3,705,000	DIRECTV Holdings LLC/DIRECTV Financing Co., Inc.	USD	5.875	8/15/2027	3,871,725	0.07%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,437,521	0.12%
6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	7,060,600	0.13%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	18,172,564	0.34%
14,660,000	DISH Network Corp.	USD	2.375	3/15/2024	14,220,200	0.27%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	149,946,176	2.85%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,365,968	0.06%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	4,461,064	0.08%
6,210,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	6,346,123	0.12%
8,120,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	8,322,350	0.16%
810,000	EQT Corp.	USD	3.125	5/15/2026	832,275	0.02%
1,720,000	EQT Corp.	USD	3.625	5/15/2031	1,818,384	0.03%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,243,553	0.02%
5,370,000	Expedia Group, Inc.	USD	0.000	2/15/2026	5,610,878	0.11%
3,430,000	Expedia Group, Inc.	USD	2.950	3/15/2031	3,490,069	0.07%
28,355,000	Expedia Group, Inc.	USD	3.250	2/15/2030	29,405,589	0.56%
6,720,000	Expedia Group, Inc.	USD	3.800	2/15/2028	7,270,878	0.14%
1,999,900,000	Export-Import Bank of Korea	INR	4.890	8/9/2023	27,390,611	0.52%
455,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	6,359,177	0.12%
1,234,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	1,349,601	0.03%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,748,286	0.05%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	38,894,225	0.74%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,875,613	0.04%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2038	1,975,613	0.04%
4,290,000	FirstKey Homes Trust, Series 2021-SFR2, Class E1	USD	2.258	9/17/2038	4,290,137	0.08%
2,105,000	FirstKey Homes Trust, Series 2021-SFR2, Class E2	USD	2.358	9/17/2038	2,105,067	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	10,335,814	0.20%
18,505,000	Ford Motor Co.	USD	4.750	1/15/2043	19,962,269	0.38%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,426,827	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,601,882	0.03%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,695,000	0.03%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	28,608,755	0.54%
2,419,000	FRTKL, Series 2021-SFR1, Class F	USD	3.171	9/17/2038	2,420,805	0.05%
7,225,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	7,537,555	0.14%
14,530,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	14,757,876	0.28%
42,000,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	527,352	0.01%
40,505,000	GE Capital Funding LLC	USD	4.550	5/15/2032	48,744,243	0.92%
11,150,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	13,533,985	0.26%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	3,487,336	0.07%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,902,300	0.05%
29,835,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	32,390,581	0.61%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		591,932	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		992,588	0.02%
12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	13,040,252	0.25%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	21,895,122	0.42%
12,330,000	Glencore Funding LLC	USD	2.500	9/1/2030	12,306,573	0.23%
29,695,000	Glencore Funding LLC	USD	2.850	4/27/2031	30,389,387	0.58%
1,240,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,193,842	0.02%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	256,346	0.00%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	10,418,125	0.20%
1,656,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	1,896,865	0.04%
2,325,000	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,364,665	0.04%
16,025,000	HCA, Inc.	USD	5.250	6/15/2049	20,914,940	0.40%
12,640,000	Hess Corp.	USD	5.600	2/15/2041	15,772,541	0.30%

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2,530,000	Hess Midstream Operations LP	USD	4.250	2/15/2030	2,561,625	0.05%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	7,562,850	0.14%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	1,729,731	0.03%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	5,452,312	0.10%
7,830,000	Home Partners of America Trust, Series 2021-1, Class F	USD	3.325	9/19/2041	7,842,598	0.15%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	21,893,995	0.42%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,267,992	0.02%
24,805,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	24,898,019	0.47%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,718,546	0.07%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,052,563	0.08%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,017,015	0.04%
4,635,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,923,760	0.09%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	7,780,147	0.15%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	916,313	0.02%
525,240,000	International Finance Corp.	INR	5.850	11/25/2022	7,310,877	0.14%
5,475,000	International Game Technology PLC	USD	6.250	1/15/2027	6,241,500	0.12%
1,974,690	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.176	6/17/2037	1,977,751	0.04%
959,911	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.243	7/17/2037	961,542	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	4,920,216	0.09%
13,195,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	13,918,086	0.26%
4,070,000	Jabil, Inc.	USD	3.950	1/12/2028	4,519,063	0.09%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,067,319	0.04%
4,310,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	4,545,865	0.09%
14,755,000	Jefferies Group LLC	USD	6.250	1/15/2036	19,989,122	0.38%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	3,393,338	0.06%
3,695,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	3,632,431	0.07%
18,750,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	18,158,551	0.34%
26,645,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	26,167,472	0.50%
3,980,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2011-C5, Class E	USD	4.000	8/15/2046	3,224,994	0.06%
9,940,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-C8, Class D	USD	4.828	10/15/2045	9,791,139	0.19%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.508	12/15/2047	284,345	0.01%
3,110,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-LC11, Class C	USD	3.958	4/15/2046	3,066,033	0.06%
2,430,000	Kaisa Group Holdings Ltd.	USD	9.375	6/30/2024	2,229,525	0.04%
4,565,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	4,241,022	0.08%
2,140,000	Kaisa Group Holdings Ltd.	USD	11.700	11/11/2025	2,011,600	0.04%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,599,685	0.05%
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	5,661,638	0.11%
15,170,000	KLA Corp.	USD	5.650	11/1/2034	19,436,299	0.37%
45,450,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	52,504,294	1.00%
1,380,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	1,338,601	0.03%
3,760,000	KWG Group Holdings Ltd.	USD	6.300	2/13/2026	3,658,643	0.07%
529,816	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	533,688	0.01%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	4,072,926	0.08%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,502,978	0.22%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,531,166	0.22%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	600,347	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	11,957,289	0.23%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	510,923	0.01%
3,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,173,750	0.08%
3,735,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,333,804	0.10%
1,240,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	1,341,940	0.03%
8,530,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	8,596,293	0.16%
6,160,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	6,250,147	0.12%
15,429,936	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	15,624,075	0.30%
14,805,000	MARB BondCo. PLC	USD	3.950	1/29/2031	14,441,167	0.27%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	7,635,008	0.14%
7,440,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	7,590,079	0.14%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	4,196,134	0.08%
5,655,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	5,889,327	0.11%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,483,673	0.05%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,676,905	0.03%

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12,510,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.386	1/15/2033	2,157,975	0.04%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	716,320	0.01%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	380,800	0.01%
5,454,785(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	27,644,929	0.52%
30,640,000	Mexico Government International Bond	USD	3.771	5/24/2061	29,218,610	0.55%
20,885,000	Mexico Government International Bond	USD	4.280	8/14/2041	22,345,697	0.42%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	29,304,291	0.56%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	1,984,399	0.04%
4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	4,637,486	0.09%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	6,591,574	0.12%
4,901,000	Morgan Stanley Capital I Trust, Series 2012-C4, Class D	USD	5.541	3/15/2045	4,645,960	0.09%
5,050,000	MSCI, Inc.	USD	3.250	8/15/2033	5,207,812	0.10%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,577,740	0.05%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	32,650,400	0.62%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	12,278,025	0.23%
6,110,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	6,271,915	0.12%
13,265,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	13,346,588	0.25%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	15,030,547	0.29%
135,000	Navient Corp.	USD	5.000	3/15/2027	141,750	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	3,301,791	0.06%
950,000	Navient Corp.	USD	6.750	6/15/2026	1,072,313	0.02%
16,730,000	Navient Corp., MTN	USD	5.625	8/1/2033	16,207,187	0.31%
4,774,000	Navient Corp., MTN	USD	6.125	3/25/2024	5,173,822	0.10%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,591,437	0.12%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,427,075	0.05%
1,325,000	Netflix, Inc.	USD	4.875	4/15/2028	1,548,594	0.03%
11,680,000	Netflix, Inc.	USD	4.875	6/15/2030	13,979,033	0.27%
1,305,000	Netflix, Inc.	USD	5.375	11/15/2029	1,604,928	0.03%
6,520,000	Netflix, Inc.	USD	5.875	11/15/2028	8,084,800	0.15%
7,670,000	Netflix, Inc.	USD	6.375	5/15/2029	9,827,187	0.19%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	728,062	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	11,919,974	0.23%
120,264	Northwest Airlines Pass Through Trust, Series 2002-1, Class G2, (MBIA Insured)	USD	6.264	5/20/2023	120,646	0.00%
540,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	551,761	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	40,818,200	0.77%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,762,656	0.09%
10,239,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	10,449,616	0.20%
1,245,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,654,738	0.03%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	746,099	0.01%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	3,728,445	0.07%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	476,637	0.01%
325,000	Ovintiv, Inc.	USD	7.375	11/1/2031	435,214	0.01%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,037,425	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	15,744,506	0.30%
8,425,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	8,473,278	0.16%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,911,650	0.30%
7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	7,879,354	0.15%
1,635,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	1,603,654	0.03%
4,365,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	3,933,528	0.07%
5,515,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	5,349,139	0.10%
7,435,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	7,291,233	0.14%
7,860,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	7,998,588	0.15%
24,165,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	38,767,999	0.74%
5,830,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	5,253,981	0.10%
1,610,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	5,713,125	0.11%
3,265,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	3,260,919	0.06%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,676,715	0.16%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	6,377,421	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	10,797,246	0.20%
9,895,000	Pilgrim's Pride Corp.	USD	3.500	3/1/2032	10,105,467	0.19%
10,424,449	Pioneer Energy Services Corp., 5.000% PIK or 5.000% Cash	USD	5.000	11/15/2025	8,536,581	0.16%
1,425,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	1,534,825	0.03%
185,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	186,374	0.00%
11,340,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	12,090,144	0.23%
1,180,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,277,420	0.02%

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11,507,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	11,643,740	0.22%
3,623,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	3,631,262	0.07%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	5,493,086	0.10%
4,645,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,627,392	0.09%
975,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	971,258	0.02%
15,160,000	Progress Residential Trust, Series 2021-SFR7, Class F	USD	3.834	8/17/2040	15,149,772	0.29%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,538,952	0.05%
10,222,433	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	10,340,870	0.20%
8,339,578	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,335,967	0.16%
29,870,000	PulteGroup, Inc.	USD	6.000	2/15/2035	39,353,725	0.75%
13,190,000	PulteGroup, Inc.	USD	6.375	5/15/2033	17,674,600	0.34%
12,520,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	12,786,050	0.24%
37,150,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	38,003,057	0.72%
4,360,000	Rocket Mortgage LLC	USD	5.250	1/15/2028	4,599,800	0.09%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	224,250	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,389,913	0.23%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,732,199	0.05%
30,245,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	29,640,705	0.56%
16,600,000	SBA Communications Corp.	USD	3.125	2/1/2029	16,309,500	0.31%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	13,571,390	0.26%
740,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	826,025	0.02%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,382,260	0.10%
10,984,560	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	11,060,408	0.21%
15,520,000	Southwest Airlines Co.	USD	1.250	5/1/2025	22,620,400	0.43%
597,000	Southwestern Energy Co.	USD	6.450	1/23/2025	650,664	0.01%
8,585,000	Splunk, Inc.	USD	1.125	6/15/2027	8,558,172	0.16%
5,770,000	Square, Inc.	USD	3.500	6/1/2031	6,000,800	0.11%
2,250,000	Sunac China Holdings Ltd.	USD	6.500	1/26/2026	2,179,281	0.04%
11,540,000	SYNNEX Corp.	USD	1.750	8/9/2026	11,487,001	0.22%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	29,171,622	0.55%
13,640,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	14,523,190	0.28%
25,025,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	28,038,510	0.53%
9,300,000	Taco Bell Funding LLC, Series 2021-1A, Class A2II	USD	2.294	8/25/2051	9,385,951	0.18%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,681,365	0.07%
25,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	26,485,986	0.50%
7,251,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	8,245,837	0.16%
16,440,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	19,316,342	0.37%
28,194,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	32,000,190	0.61%
5,500,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	6,579,375	0.12%
4,835,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,406,918	0.10%
135,000	Time Warner Cable LLC	USD	5.875	11/15/2040	174,066	0.00%
720,000	Times China Holdings Ltd.	USD	5.750	1/14/2027	686,748	0.01%
1,365,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	1,333,307	0.03%
66,375,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	70,249,953	1.33%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	8,136,518	0.15%
6,485,000	TransDigm, Inc.	USD	5.500	11/15/2027	6,632,339	0.13%
370,000	TransDigm, Inc.	USD	7.500	3/15/2027	391,275	0.01%
7,670,000	Travel & Leisure Co.	USD	4.625	3/1/2030	7,900,100	0.15%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,073,063	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,275,792	0.02%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	9,692,150	0.18%
8,280,000	Twitter, Inc.	USD	0.000	3/15/2026	7,824,355	0.15%
26,390,000	U.S. Treasury Note	USD	0.125	11/30/2022	26,396,185	0.50%
109,525,000	U.S. Treasury Note	USD	0.125	12/31/2022	109,512,165	2.08%
117,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	116,981,719	2.22%
250,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	249,902,345	4.74%
53,450,000	U.S. Treasury Note	USD	0.125	4/30/2023	53,414,506	1.01%
26,000,000	U.S. Treasury Note	USD	0.125	7/31/2023	25,969,531	0.49%
7,860,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	7,331,126	0.14%
8,505,000	Uber Technologies, Inc.	USD	4.500	8/15/2029	8,369,600	0.16%
18,350,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,680,375	0.37%
34,335,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	37,425,150	0.71%
13,520,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	14,942,459	0.28%
23,265,710	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	25,872,401	0.49%

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2,966,244	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,125,294	0.06%
2,280,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,365,272	0.04%
3,415,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,543,063	0.07%
349,172	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	350,182	0.01%
3,956,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	4,625,202	0.09%
4,469,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	5,510,764	0.10%
4,600,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	5,846,512	0.11%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,850,258	0.03%
2,410,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.443	7/15/2046	2,415,167	0.05%
4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	6,994,294	0.13%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	12,407,370	0.24%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,667,791	0.07%
1,315,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,303,776	0.02%
1,725,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.645	8/15/2046	1,722,787	0.03%
9,270,805	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	9,303,392	0.18%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	20,841,921	0.40%
8,410,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	6,358,885	0.12%
980,000	Zhenro Properties Group Ltd.	USD	6.630	1/7/2026	909,124	0.02%
365,000	Zhenro Properties Group Ltd.	USD	6.700	8/4/2026	333,905	0.01%
715,000	Zhenro Properties Group Ltd.	USD	7.350	2/5/2025	686,829	0.01%
4,915,000	Ziggo BV	USD	5.500	1/15/2027	5,080,095	0.10%
1,730,000	Zynga, Inc.	USD	0.779-1	12/15/2026	1,728,669	0.03%
	Total				4,273,444,662	81.09%
Common Stocks						
132,375	Abbott Laboratories				16,728,229	0.32%
50,383	Accenture PLC, Class A				16,956,903	0.32%
56,854	American Tower Corp.				16,611,033	0.32%
41,860	Anthem, Inc.				15,702,942	0.30%
110,424	Apple, Inc.				16,765,676	0.32%
37,851	Automatic Data Processing, Inc.				7,912,373	0.15%
9,229	Battalion Oil Corp.				98,012	0.00%
18,508	BlackRock, Inc.				17,458,411	0.33%
213,017	Bristol-Myers Squibb Co.				14,242,317	0.27%
157,065	Chevron Corp.				15,199,180	0.29%
292,009	Cisco Systems, Inc.				17,234,371	0.33%
281,946	Coca-Cola Co. (The)				15,876,379	0.30%
276,609	Comcast Corp., Class A				16,784,634	0.32%
363,031	Corning, Inc.				14,517,610	0.28%
34,614	Cummins, Inc.				8,168,212	0.15%
44,613	Deere & Co.				16,865,052	0.32%
152,196	Duke Energy Corp.				15,928,833	0.30%
664,252	Hexion Holdings Corp., Class B				13,908,108	0.26%
24,839	Home Depot, Inc. (The)				8,101,985	0.15%
461,939	iHeartMedia, Inc., Class A				11,493,042	0.22%
23,768	iQor Holdings, Inc.				305,015	0.01%
93,408	Johnson & Johnson				16,171,727	0.31%
43,186	Lockheed Martin Corp.				15,538,323	0.29%
500,544	Lonestar Resources U.S., Inc.				3,959,303	0.08%
209,035	Merck & Co., Inc.				15,947,280	0.30%
56,133	Microsoft Corp.				16,945,430	0.32%
165,876	Morgan Stanley				17,322,431	0.33%
256,528	Newmont Corp.				14,876,059	0.28%
205,783	NextEra Energy, Inc.				17,283,714	0.33%
60,638	Pioneer Energy Services Corp.				660,954	0.01%
114,431	Procter & Gamble Co. (The)				16,293,830	0.31%
131,438	Starbucks Corp.				15,442,651	0.29%
184,918	T-Mobile US, Inc.				25,337,464	0.48%
43,317	Texas Instruments, Inc.				8,269,649	0.16%
73,981	Union Pacific Corp.				16,042,040	0.30%
83,921	United Parcel Service, Inc., Class B				16,417,465	0.31%
39,038	UnitedHealth Group, Inc.				16,250,348	0.31%
113,057	Walmart, Inc.				16,743,742	0.32%
158,206	Whiting Petroleum Corp.				7,427,772	0.14%
632,778	Williams Cos., Inc. (The)				15,623,289	0.30%
	Total				549,106,773	10.43%
Collateralized Loan Obligations						
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	3.484	7/20/2034	4,458,314	0.08%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.038	7/20/2034	4,954,404	0.09%

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1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	3.218	7/15/2034	1,244,979	0.02%
4,390,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.923	4/22/2034	4,385,648	0.08%
3,780,000	AIG CLO Ltd., Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	0.000	7/20/2034	3,780,000	0.07%
2,675,000	ARES Loan Funding I Ltd., Series 2021-ALFA, Class D, 3-month LIBOR + 3.000%	USD	0.000	10/15/2034	2,675,000	0.05%
6,730,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.234	10/20/2031	6,729,886	0.13%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	3.218	7/25/2034	3,025,000	0.06%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	1,504,976	0.03%
3,530,000	CarVal CLO III Ltd., Series 2019-2A, Class DR, 3-month LIBOR + 2.950%	USD	3.088	7/20/2032	3,529,947	0.07%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	3.397	7/15/2034	3,109,312	0.06%
4,775,000	Crown City CLO I, Series 2021-1A, Class CR, 3-month LIBOR + 3.420%	USD	3.566	7/20/2034	4,774,919	0.09%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	3.245	10/20/2034	5,240,893	0.10%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	2,887,125	0.06%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	979,020	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	2,964,953	0.06%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.346	7/27/2031	10,678,465	0.20%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	989,007	0.02%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	6,015,633	0.11%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	3.325	7/20/2032	8,054,865	0.15%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	3.268	7/15/2034	7,135,087	0.14%
3,125,000	Octagon Investment Partners 46 Ltd., Series 2020-A2, Class DR, 3-month LIBOR + 3.300%	USD	3.429	7/15/2036	3,124,973	0.06%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	1.784	7/2/2035	8,257,665	0.16%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.034	7/2/2035	6,449,863	0.12%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.634	10/17/2031	9,714,262	0.18%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	1.825	5/21/2034	970,834	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	7,614,966	0.14%
9,760,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3-month LIBOR + 6.050%	USD	0.000	10/15/2034	9,760,000	0.19%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.084	1/20/2031	397,222	0.01%
1,540,000	Vibrant CLO XIV Ltd., Series 2021-14A, Class C, 3-month LIBOR + 3.750%	USD	3.882	10/20/2034	1,540,000	0.03%
	Total				136,947,218	2.60%
Preferred Stocks						
11,832	2020 Cash Mandatory Exchangeable Trust		5.250		14,089,783	0.26%
19,083	Bank of America Corp., Series L		7.250		28,013,844	0.53%
34,769	Boston Scientific Corp., Series A		5.500		4,177,843	0.08%
37,280	Bunge Ltd.		4.875		4,302,693	0.08%
115,400	Clarivate PLC, Series A		5.250		11,031,086	0.21%
242,297	El Paso Energy Capital Trust I		4.750		12,175,424	0.23%
1,596	Highwoods Properties, Inc., Series A		8.625		1,995,000	0.04%
208,246	Hovnanian Enterprises, Inc.		7.625		3,671,377	0.07%
10,425	iStar, Inc., Series G		7.650		265,838	0.01%
116,192	Prologis, Inc., Series Q		8.540		8,482,016	0.16%
7,500	Wells Fargo & Co., Class A, Series L		7.500		11,182,500	0.21%
	Total				99,387,404	1.88%
Senior Loans						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	7,055,194	0.13%
12,660,000	Ascent Resources - Utica, 2020 Fixed 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	13,693,942	0.26%

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6,025,787	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B, 1-month LIBOR + 3.000%	USD	3.500	8/2/2028	6,012,229	0.11%
5,210,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/5/2028	5,210,000	0.10%
2,375,000	Motel 6, Term Loan B	USD		8/19/2026	2,363,125	0.05%
5,898,705	United Airlines, Inc., 2021 Term Loan B, 3-month LIBOR + 3.750%	USD	4.500	4/21/2028	5,904,721	0.11%
	Total				40,239,211	0.76%
Closed-End Investment Companies						
170,282	NexPoint Strategic Opportunities Fund				2,554,230	0.05%
Short-Term Investments						
122,384,890	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	9/1/2021	122,384,890	2.32%
	Total Investments				5,224,369,403	99.13%
	Other assets less liabilities				45,743,427	0.87%
	Net Assets				5,270,112,830	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	09/02/2021	BRL B	75,391,000	\$ 14,332,889	\$ 14,580,142	\$ 247,253
Bank of America, N.A.	09/02/2021	BRL S	75,391,000	14,063,648	14,580,142	(516,494)
Bank of America, N.A.	12/02/2021	BRL S	75,391,000	14,129,543	14,375,936	(246,393)
Total						\$ (515,634)

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	(4,734)	\$ (698,181,611)	\$ (700,705,969)	\$ (2,524,358)
Ultra Long U.S. Treasury Bond	12/21/2021	(69)	(13,520,220)	(13,612,406)	(92,186)
Total Futures Contracts					\$ (2,616,544)

Bilateral Credit Default Swap Agreements

Sell Protection

Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Up Front Premium Paid/(Received)	Market Value	Unrealized Appreciation (Depreciation)
CDX.NA HY* Series 36 500, 5-Year	5.00%	6/20/2026	266,000,000	\$ 21,735,306	\$ 28,755,132	\$ 7,019,826

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

(††) Amount shown represents units. One unit represents a principal amount of 100.

Key to abbreviations:

BRL	Brazilian Real
INR	Indian Rupee
MXN	Mexican Peso
USD	U.S. Dollar

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

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

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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.

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

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Loomis Sayles Strategic Income Fund
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Bonds and Notes						
10,912,825	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	10,931,224	0.20%
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	3,968,894	0.07%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	15,412,114	0.29%
780,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	837,574	0.02%
16,395,411	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	17,749,836	0.33%
6,980,000	Air Lease Corp.	USD	3.125	12/1/2030	7,240,609	0.14%
4,298,000	Air Lease Corp.	USD	4.625	10/1/2028	4,920,919	0.09%
2,645,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	2,733,519	0.05%
11,210,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		11,714,450	0.22%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		3,620,850	0.07%
9,350,000	Aker BP ASA	USD	3.750	1/15/2030	10,159,280	0.19%
17,065,000	Aker BP ASA	USD	4.000	1/15/2031	18,975,488	0.35%
1,210,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	1,261,425	0.02%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	8,725,917	0.16%
13,515,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		14,136,690	0.26%
10,840,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		11,284,440	0.21%
4,205,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,268,075	0.08%
21,956,057	Alta Wind Holdings LLC	USD	7.000	6/30/2035	25,738,371	0.48%
5,500,000	AMC Networks, Inc.	USD	4.250	2/15/2029	5,500,000	0.10%
240,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	213,598	0.00%
20,000,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	19,950,000	0.37%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,358,988	0.03%
813,724	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	786,185	0.01%
2,655,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,777,794	0.05%
3,055,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,295,367	0.06%
1,855,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,880,290	0.04%
8,090,000	Anglo American Capital PLC	USD	2.625	9/10/2030	8,297,777	0.16%
13,790,000	Anglo American Capital PLC	USD	2.875	3/17/2031	14,334,932	0.27%
495,000	Antares Holdings LP	USD	2.750	1/15/2027	495,604	0.01%
1,020,000	Antares Holdings LP	USD	6.000	8/15/2023	1,102,965	0.02%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	23,945,665	0.45%
22,016,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	31,594,501	0.59%
20,380,000	Ares Capital Corp.	USD	2.875	6/15/2028	21,018,486	0.39%
6,638,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	9,088,019	0.17%
27,835,000	AT&T, Inc.	USD	3.500	9/15/2053	28,772,891	0.54%
9,880,000	Athene Global Funding	USD	1.608	6/29/2026	9,988,888	0.19%
5,315,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	5,364,346	0.10%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,564,102	0.14%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	5,080,815	0.09%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	15,384,600	0.29%
13,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	14,883,000	0.28%
7,415,000	BANK, Series 2021-BN35, Class AS	USD	2.457	7/15/2031	7,644,153	0.14%
9,275,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	9,139,722	0.17%
983,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,080,116	0.02%
8,355,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	8,659,497	0.16%
5,895,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	5,796,309	0.11%
31,380,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	32,926,179	0.62%
6,300,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,364,886	0.12%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,450,568	0.16%
27,195,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	26,758,510	0.50%
17,835,000	Blackstone Secured Lending Fund	USD	2.125	2/15/2027	17,614,645	0.33%
19,940,000	BNP Paribas S.A.	USD	2.824	1/26/2041	19,312,688	0.36%
18,860,000	BNP Paribas S.A., (fixed rate to 6/30/2026, variable rate thereafter)	USD	1.675	6/30/2027	19,004,109	0.36%
9,462,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	9,344,009	0.17%

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14,845,000	Boeing Co. (The)	USD	3.625	2/1/2031	16,193,461	0.30%
1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,990,939	0.04%
2,660,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,763,554	0.05%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,196,911	0.08%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	433,158	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,333,788	0.12%
4,124,000	Boeing Co. (The)	USD	3.950	8/1/2059	4,270,508	0.08%
2,795,000	Boeing Co. (The)	USD	5.150	5/1/2030	3,328,255	0.06%
39,862,000	Boeing Co. (The)	USD	5.805	5/1/2050	54,371,162	1.02%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,392,600	0.03%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,543,200	0.14%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	28,263,625	0.53%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	982,287	0.02%
3,575,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	4,015,669	0.08%
13,830,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	17,014,179	0.32%
23,110,000	Broadcom, Inc.	USD	4.300	11/15/2032	26,687,514	0.50%
1,025,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,223,705	0.02%
11,785,000	Carnival Corp.	USD	5.750	3/1/2027	11,976,506	0.22%
3,665,000	Carvana Co.	USD	5.500	4/15/2027	3,793,275	0.07%
3,250,000	Carvana Co.	USD	5.625	10/1/2025	3,376,425	0.06%
6,245,000	Carvana Co.	USD	5.875	10/1/2028	6,611,394	0.12%
2,095,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class A	USD	2.741	8/15/2041	2,104,327	0.04%
4,035,000	Castlelake Aircraft Structured Trust, Series 2017-1R, Class B	USD	3.924	8/15/2041	4,043,437	0.08%
3,285,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,219,300	0.06%
37,210,000	Cemex SAB de CV	USD	3.875	7/11/2031	38,530,955	0.72%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,622,525	0.05%
6,090,000	Cemex SAB de CV, (fixed rate to 6/8/2026, variable rate thereafter)	USD	5.125		6,393,343	0.12%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	21,476,812	0.40%
6,390,000	Centene Corp.	USD	2.625	8/1/2031	6,437,925	0.12%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	4,686,521	0.09%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	2,031,975	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	2,219,931	0.04%
3,905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	4,050,885	0.08%
71,120,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	71,928,443	1.34%
9,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	9,556,346	0.18%
4,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	5,117,355	0.10%
3,900,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,729,307	0.09%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	989,388	0.02%
3,845,000	China Evergrande Group	USD	8.750	6/28/2025	1,610,671	0.03%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	758,335	0.01%
335,000	China Evergrande Group	USD	9.500	3/29/2024	138,278	0.00%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	384,307	0.01%
2,160,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	2,268,000	0.04%
3,065,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	4.876	9/10/2045	3,077,203	0.06%
26,680,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	31,348,346	0.59%
2,270,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	2,288,411	0.04%
4,045,000	Commercial Mortgage Trust, Series 2012-CR3, Class B	USD	3.922	10/15/2045	4,006,291	0.07%
2,570,000	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	2,577,812	0.05%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	15,475,481	0.29%
9,380,000	Continental Resources, Inc.	USD	5.750	1/15/2031	11,305,714	0.21%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	5,539,727	0.10%
3,140,000	CoreVest American Finance Trust, Series 2021-2, Class C	USD	2.478	7/15/2054	3,140,728	0.06%
1,910,000	Corporate Office Properties LP	USD	2.750	4/15/2031	1,955,488	0.04%
5,670,000	Credit Agricole S.A.	USD	2.811	1/11/2041	5,481,410	0.10%
6,740,000	Credit Agricole S.A.	USD	3.250	1/14/2030	7,190,569	0.13%
5,325,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	5,825,046	0.11%
2,025,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class B	USD	4.185	9/15/2037	2,071,955	0.04%
13,418,488	Credit Suisse Mortgage Trust, Series 2021-RPL4, Class A1	USD	1.796	12/27/2060	13,496,181	0.25%

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2,510,000	Credit Suisse Mortgage Trust, Series 2021-RPL6, Class M2	USD	3.125	10/25/2060	2,674,470	0.05%
7,165,000	Crown Castle International Corp.	USD	2.500	7/15/2031	7,343,627	0.14%
17,880,000	CSC Holdings LLC	USD	5.375	2/1/2028	18,887,180	0.35%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,854,282	0.03%
6,610,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,836,712	0.13%
2,678,000	Devon Energy Corp.	USD	4.500	1/15/2030	2,920,582	0.05%
3,575,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	3,752,936	0.07%
2,340,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	2,536,821	0.05%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,948,637	0.07%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,800,210	0.03%
3,705,000	DIRECTV Holdings LLC/DIRECTV Financing Co., Inc.	USD	5.875	8/15/2027	3,830,600	0.07%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,413,711	0.12%
6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	7,076,234	0.13%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	18,105,931	0.34%
14,660,000	DISH Network Corp.	USD	2.375	3/15/2024	14,165,225	0.26%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	147,343,750	2.75%
339,825	Domino's Pizza Master Issuer LLC, Series 2019-1A, Class A2	USD	3.668	10/25/2049	369,743	0.01%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,330,555	0.06%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	4,460,430	0.08%
6,210,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	6,354,507	0.12%
8,120,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	8,345,005	0.16%
810,000	EQT Corp.	USD	3.125	5/15/2026	833,247	0.02%
1,720,000	EQT Corp.	USD	3.625	5/15/2031	1,821,824	0.03%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,242,338	0.02%
5,370,000	Expedia Group, Inc.	USD	0.000	2/15/2026	5,729,790	0.11%
3,430,000	Expedia Group, Inc.	USD	2.950	3/15/2031	3,520,995	0.07%
28,355,000	Expedia Group, Inc.	USD	3.250	2/15/2030	29,761,380	0.56%
6,720,000	Expedia Group, Inc.	USD	3.800	2/15/2028	7,365,898	0.14%
455,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	6,229,712	0.12%
2,085,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.344	7/15/2038	2,101,322	0.04%
1,234,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	1,348,404	0.03%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,744,668	0.05%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	38,939,137	0.73%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,875,884	0.04%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2038	1,986,185	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	10,429,125	0.19%
18,505,000	Ford Motor Co.	USD	4.750	1/15/2043	20,314,604	0.38%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,418,799	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,577,900	0.03%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,698,360	0.03%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	29,003,569	0.54%
7,225,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	7,545,825	0.14%
14,530,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	14,634,502	0.27%
24,147,935	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	24,147,935	0.45%
10,967,324	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	10,967,324	0.21%
42,000,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	6,234,900	0.12%
40,505,000	GE Capital Funding LLC	USD	4.550	5/15/2032	48,940,802	0.91%
11,150,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	13,680,735	0.26%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	3,557,595	0.07%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,953,574	0.06%
29,835,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	32,765,702	0.61%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		588,470	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		987,233	0.02%
12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	13,018,231	0.24%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	22,217,971	0.42%
12,330,000	Glencore Funding LLC	USD	2.500	9/1/2030	12,426,174	0.23%
29,695,000	Glencore Funding LLC	USD	2.850	4/27/2031	30,726,066	0.57%
1,240,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,182,788	0.02%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	252,904	0.00%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	10,563,187	0.20%
2,579,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	2,955,405	0.06%
2,325,000	Hardee's Funding LLC, Series 2021-1A, Class A2	USD	2.865	6/20/2051	2,360,084	0.04%
16,025,000	HCA, Inc.	USD	5.250	6/15/2049	21,006,974	0.39%
12,640,000	Hess Corp.	USD	5.600	2/15/2041	15,818,109	0.30%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	7,600,950	0.14%

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1,745,000	Hilton Grand Vacations Borrower Escrow					
	LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	1,711,640	0.03%
5,385,000	Hilton Grand Vacations Borrower Escrow					
	LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	5,433,572	0.10%
7,830,000	Home Partners of America Trust, Series 2021-1, Class F	USD	3.325	9/19/2041	7,835,841	0.15%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	21,911,400	0.41%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,269,000	0.02%
25,740,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	26,061,750	0.49%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,763,475	0.07%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,066,653	0.08%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,006,505	0.04%
4,635,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,930,435	0.09%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	7,765,040	0.15%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	908,394	0.02%
525,240,000	International Finance Corp.	INR	5.850	11/25/2022	7,157,070	0.13%
5,475,000	International Game Technology PLC	USD	6.250	1/15/2027	6,211,387	0.12%
19,245,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	20,880,821	0.39%
1,975,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.173	6/17/2037	1,977,759	0.04%
960,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.239	7/17/2037	963,336	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	4,791,833	0.09%
13,195,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	13,821,762	0.26%
4,070,000	Jabil, Inc.	USD	3.950	1/12/2028	4,545,318	0.08%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,079,349	0.04%
4,310,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	4,428,525	0.08%
14,755,000	Jefferies Group LLC	USD	6.250	1/15/2036	20,111,658	0.38%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	3,377,063	0.06%
3,695,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	3,624,795	0.07%
18,750,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	18,243,037	0.34%
26,645,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	26,269,614	0.49%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.414	12/15/2047	285,605	0.01%
2,775,000	Kaisa Group Holdings Ltd.	USD	11.650	6/1/2026	2,129,979	0.04%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,593,726	0.05%
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	5,660,890	0.11%
15,170,000	KLA Corp.	USD	5.650	11/1/2034	19,672,067	0.37%
45,450,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	52,276,135	0.98%
1,050,000	KWG Group Holdings Ltd.	USD	6.000	8/14/2026	971,316	0.02%
539,951	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	544,241	0.01%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	4,076,584	0.08%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,311,650	0.21%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,463,819	0.21%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	598,340	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	11,951,113	0.22%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	506,028	0.01%
3,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,189,292	0.08%
3,735,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,518,873	0.10%
1,240,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	1,350,050	0.03%
8,530,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	8,628,273	0.16%
6,160,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	6,300,329	0.12%
15,529,968	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	15,708,811	0.29%
14,805,000	MARB BondCo. PLC	USD	3.950	1/29/2031	14,390,460	0.27%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	7,639,655	0.14%
7,440,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	7,619,709	0.14%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	4,180,969	0.08%
5,655,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	5,905,686	0.11%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,510,513	0.05%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,704,249	0.03%
12,510,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.386	1/15/2033	2,157,975	0.04%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	716,320	0.01%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	380,800	0.01%
5,454,785(††)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	27,854,239	0.52%
30,640,000	Mexico Government International Bond	USD	3.771	5/24/2061	28,726,226	0.54%
20,885,000	Mexico Government International Bond	USD	4.280	8/14/2041	22,171,725	0.41%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	29,369,031	0.55%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	1,979,640	0.04%

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4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	4,605,795	0.09%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	6,565,846	0.12%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,548,613	0.05%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	32,563,600	0.61%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	12,012,075	0.22%
6,110,000	Natura Cosméticos S.A.	USD	4.125	5/3/2028	6,278,025	0.12%
13,265,000	NatWest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	13,338,851	0.25%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	15,128,567	0.28%
135,000	Navient Corp.	USD	5.000	3/15/2027	140,400	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	3,307,972	0.06%
950,000	Navient Corp.	USD	6.750	6/15/2026	1,065,188	0.02%
20,390,000	Navient Corp., MTN	USD	5.625	8/1/2033	19,803,787	0.37%
11,424,000	Navient Corp., MTN	USD	6.125	3/25/2024	12,395,040	0.23%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,624,312	0.12%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,439,150	0.05%
1,325,000	Netflix, Inc.	USD	4.875	4/15/2028	1,548,382	0.03%
11,680,000	Netflix, Inc.	USD	4.875	6/15/2030	14,071,714	0.26%
1,305,000	Netflix, Inc.	USD	5.375	11/15/2029	1,610,044	0.03%
6,520,000	Netflix, Inc.	USD	5.875	11/15/2028	8,101,100	0.15%
7,670,000	Netflix, Inc.	USD	6.375	5/15/2029	9,859,593	0.18%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	737,574	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	11,991,691	0.22%
120,264	Northwest Airlines Pass Through Trust, Series 2002-1, Class G2, (MBIA Insured)	USD	6.264	5/20/2023	121,562	0.00%
540,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	535,010	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	39,918,400	0.75%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,798,313	0.09%
10,239,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	10,432,722	0.19%
1,245,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,660,725	0.03%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	734,302	0.01%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	3,690,424	0.07%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	481,160	0.01%
325,000	Ovintiv, Inc.	USD	7.375	11/1/2031	439,093	0.01%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,058,589	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	15,914,737	0.30%
8,750,000	Owens-Brockway Glass Container, Inc.	USD	6.625	5/13/2027	9,450,000	0.18%
8,425,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	8,515,480	0.16%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,945,670	0.30%
7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	7,926,099	0.15%
1,635,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	1,609,728	0.03%
4,365,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	3,902,252	0.07%
5,515,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	5,320,516	0.10%
7,435,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	7,038,884	0.13%
7,860,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	7,904,040	0.15%
23,580,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	33,837,300	0.63%
5,830,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	5,531,213	0.10%
1,610,000	Penn National Gaming, Inc.	USD	2.750	5/15/2026	4,868,157	0.09%
3,265,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	3,219,127	0.06%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,502,540	0.16%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	6,359,376	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	10,983,279	0.21%
10,424,449	Pioneer Energy Services Corp., (5.000% PIK or 5.000% Cash)	USD	5.000	11/15/2025	8,893,097	0.17%
1,425,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	1,545,736	0.03%
185,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	188,104	0.00%
11,340,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	12,163,800	0.23%
1,180,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,291,547	0.02%
9,252,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	9,360,277	0.17%
2,320,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	2,321,630	0.04%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.578	7/17/2038	5,509,622	0.10%
4,645,000	Progress Residential Trust, Series 2021-SFR7, Class E1	USD	2.591	8/17/2040	4,645,869	0.09%
975,000	Progress Residential Trust, Series 2021-SFR7, Class E2	USD	2.640	8/17/2040	975,125	0.02%
15,160,000	Progress Residential Trust, Series 2021-SFR7, Class F	USD	3.834	8/17/2040	15,162,744	0.28%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,541,239	0.05%
10,392,877	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	10,522,798	0.20%

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8,450,360	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,454,382	0.16%
29,870,000	PulteGroup, Inc.	USD	6.000	2/15/2035	39,577,750	0.74%
13,190,000	PulteGroup, Inc.	USD	6.375	5/15/2033	17,758,356	0.33%
4,360,000	Quicken Loans LLC	USD	5.250	1/15/2028	4,588,900	0.09%
11,965,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	11,994,912	0.22%
37,150,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	37,885,756	0.71%
4,845,000	Radian Group, Inc.	USD	6.625	3/15/2025	5,426,400	0.10%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	224,503	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,542,310	0.23%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,702,200	0.05%
30,245,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	29,558,438	0.55%
16,600,000	SBA Communications Corp.	USD	3.125	2/1/2029	16,302,818	0.30%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	13,565,725	0.25%
740,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	829,821	0.02%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,336,500	0.10%
11,042,280	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	11,139,165	0.21%
12,575,000	Southwest Airlines Co.	USD	1.250	5/1/2025	18,430,234	0.34%
1,110,000	Southwestern Energy Co.	USD	6.450	1/23/2025	1,215,361	0.02%
8,585,000	Splunk, Inc.	USD	1.125	6/15/2027	8,348,912	0.16%
5,770,000	Square, Inc.	USD	3.500	6/1/2031	5,995,549	0.11%
11,540,000	SYNNEX Corp.	USD	1.750	8/9/2026	11,530,489	0.22%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	28,747,256	0.54%
13,640,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	14,305,727	0.27%
25,025,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	28,255,477	0.53%
3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,633,491	0.07%
25,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	26,668,163	0.50%
21,781,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	24,993,697	0.47%
16,440,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	19,440,300	0.36%
28,194,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	32,282,130	0.60%
5,500,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	6,462,500	0.12%
4,835,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,492,358	0.10%
135,000	Time Warner Cable LLC	USD	5.875	11/15/2040	176,607	0.00%
1,040,000	Times China Holdings Ltd.	USD	6.200	3/22/2026	947,960	0.02%
66,375,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	70,636,361	1.32%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	8,142,323	0.15%
26,630,000	Toyota Motor Credit Corp., MTN	USD	0.500	6/18/2024	26,559,142	0.50%
6,485,000	TransDigm, Inc.	USD	5.500	11/15/2027	6,695,762	0.13%
370,000	TransDigm, Inc.	USD	7.500	3/15/2027	391,941	0.01%
7,670,000	Travel & Leisure Co.	USD	4.625	3/1/2030	7,921,116	0.15%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,050,025	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,250,200	0.02%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	9,632,025	0.18%
8,280,000	Twitter, Inc.	USD	0.000	3/15/2026	7,953,975	0.15%
85,835,000	U.S. Treasury Note	USD	0.125	11/30/2022	85,845,059	1.60%
109,525,000	U.S. Treasury Note	USD	0.125	12/31/2022	109,529,278	2.05%
117,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	116,986,289	2.19%
250,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	249,951,172	4.67%
80,985,000	U.S. Treasury Note	USD	0.125	4/30/2023	80,934,384	1.51%
40,355,000	U.S. Treasury Note	USD	0.125	5/31/2023	40,328,202	0.75%
7,860,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	7,667,430	0.14%
18,350,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,799,650	0.37%
34,335,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	37,517,854	0.70%
13,520,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	14,933,372	0.28%
23,265,710	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	25,829,592	0.48%
2,966,244	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,106,488	0.06%
2,280,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,345,846	0.04%
3,415,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,513,181	0.07%
1,310,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	1,383,360	0.03%
361,065	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	362,131	0.01%
3,956,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	4,675,161	0.09%
4,469,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	5,573,153	0.10%
4,600,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	5,919,255	0.11%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,833,880	0.03%
2,410,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.308	7/15/2046	2,419,045	0.05%
5,490,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	USD	2.370	6/15/2051	5,583,989	0.10%
800,000	Wendy's Funding LLC, Series 2021-1A, Class A2II	USD	2.775	6/15/2051	821,072	0.02%
3,980,000	Western Digital Corp.	USD	1.500	2/1/2024	4,106,863	0.08%

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4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	7,028,399	0.13%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	12,492,666	0.23%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,695,209	0.07%
1,315,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class B	USD	3.744	12/15/2045	1,304,451	0.02%
1,725,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.496	8/15/2046	1,725,292	0.03%
9,295,660	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	9,467,258	0.18%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	20,589,156	0.38%
5,175,000	Yuzhou Group Holdings Co. Ltd.	USD	6.350	1/13/2027	3,409,379	0.06%
4,915,000	Ziggo BV	USD	5.500	1/15/2027	5,095,626	0.10%
	Total				4,368,291,565	81.64%

Common Stocks

132,375	Abbott Laboratories				16,014,728	0.30%
50,383	Accenture PLC, Class A				16,005,671	0.30%
56,854	American Tower Corp.				16,078,311	0.30%
41,860	Anthem, Inc.				16,074,659	0.30%
110,424	Apple, Inc.				16,106,445	0.30%
77,023	Automatic Data Processing, Inc.				16,146,332	0.30%
9,229	Battalion Oil Corp.				119,146	0.00%
18,508	BlackRock, Inc.				16,049,582	0.30%
213,017	Bristol-Myers Squibb Co.				14,457,464	0.27%
157,065	Chevron Corp.				15,990,788	0.30%
292,009	Cisco Systems, Inc.				16,168,538	0.30%
281,946	Coca-Cola Co. (The)				16,079,380	0.30%
276,609	Comcast Corp., Class A				16,272,907	0.30%
363,031	Corning, Inc.				15,196,478	0.28%
44,613	Deere & Co.				16,131,615	0.30%
152,196	Duke Energy Corp.				15,997,322	0.30%
664,252	Hexion Holdings Corp., Class B				12,764,931	0.24%
49,114	Home Depot, Inc. (The)				16,118,724	0.30%
461,939	iHeartMedia, Inc., Class A				11,941,123	0.22%
23,768	iQor Holdings, Inc.				320,868	0.01%
93,408	Johnson & Johnson				16,084,858	0.30%
43,186	Lockheed Martin Corp.				16,050,941	0.30%
500,544	Lonestar Resources U.S., Inc.				3,603,917	0.07%
209,035	Merck & Co., Inc.				16,068,520	0.30%
56,133	Microsoft Corp.				15,992,853	0.30%
165,876	Morgan Stanley				15,920,778	0.30%
256,528	Newmont Corp.				16,115,089	0.30%
205,783	NextEra Energy, Inc.				16,030,496	0.30%
225,503	Paragon Offshore Ltd., Litigation Units, Class B				1,761,178	0.03%
60,638	Pioneer Energy Services Corp.				547,561	0.01%
114,431	Procter & Gamble Co. (The)				16,275,521	0.31%
151,146	Progressive Corp. (The)				14,383,053	0.27%
131,438	Starbucks Corp.				15,960,516	0.30%
184,918	T-Mobile US, Inc.				26,631,890	0.50%
73,981	Union Pacific Corp.				16,184,084	0.30%
83,921	United Parcel Service, Inc., Class B				16,059,123	0.30%
39,038	UnitedHealth Group, Inc.				16,092,244	0.30%
113,057	Walmart, Inc.				16,116,275	0.30%
158,206	Whiting Petroleum Corp.				7,419,861	0.14%
632,778	Williams Cos., Inc. (The)				15,851,089	0.30%
	Total				559,184,859	10.45%

Collateralized Loan Obligations

4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	3.484	7/20/2034	4,458,698	0.08%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	3.038	7/20/2034	4,954,566	0.09%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD	3.218	7/15/2034	1,245,000	0.02%
9,390,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.923	4/22/2034	9,389,412	0.18%
3,780,000	AIG CLO Ltd., Series 2021-2A, Class D, 3-month LIBOR + 3.050%	USD	0.000	7/20/2034	3,780,000	0.07%
6,730,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.234	10/20/2031	6,729,956	0.13%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD	3.218	7/25/2034	3,025,000	0.06%
7,130,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	7,092,545	0.13%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	1,504,990	0.03%

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3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD	3.397	7/15/2034	3,095,000	0.06%
4,775,000	Crown City CLO I, Series 2021-1A, Class CR, 3-month LIBOR + 3.420%	USD	3.566	7/20/2034	4,775,000	0.09%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD	0.000	10/20/2034	5,230,000	0.10%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	2,887,386	0.05%
2,195,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	2,194,981	0.04%
5,980,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	1.660	4/20/2031	5,962,701	0.11%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	980,911	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	2,964,982	0.06%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.346	7/27/2031	10,681,043	0.20%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	990,057	0.02%
3,480,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.026	4/15/2034	3,479,972	0.07%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	6,015,876	0.11%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD	3.325	7/20/2032	8,054,947	0.15%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD	3.268	7/15/2034	7,154,932	0.13%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD	1.784	7/2/2035	8,212,035	0.15%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD	3.034	7/2/2035	6,449,896	0.12%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.634	10/17/2031	9,695,463	0.18%
3,330,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.834	10/17/2031	3,329,982	0.06%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	2.138	5/21/2034	965,607	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	7,614,897	0.14%
1,130,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,127,298	0.02%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.084	1/20/2031	397,197	0.01%
	Total				144,440,330	2.70%
Preferred Stocks						
11,832	2020 Cash Mandatory Exchangeable Trust		5.250		14,830,702	0.28%
19,083	Bank of America Corp., Series L		7.250		28,234,253	0.53%
57,041	Boston Scientific Corp., Series A		5.500		7,008,057	0.13%
37,280	Bunge Ltd.		4.875		4,363,624	0.08%
115,400	Clarivate PLC, Series A		5.250		10,489,860	0.19%
242,297	El Paso Energy Capital Trust I		4.750		12,163,309	0.23%
1,596	Highwoods Properties, Inc., Series A		8.625		1,995,000	0.04%
208,246	Hovnanian Enterprises, Inc.		7.625		3,800,490	0.07%
10,425	iStar, Inc., Series G		7.650		269,903	0.01%
116,192	Prologis, Inc., Series Q		8.540		8,365,824	0.15%
7,500	Wells Fargo & Co., Class A, Series L		7.500		11,343,825	0.21%
	Total				102,864,847	1.92%
Senior Loans						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	7,049,353	0.13%
12,660,000	Ascent Resources - Utica, 2020 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	13,825,733	0.26%
6,025,787	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	6,001,684	0.11%
5,210,000	Jazz Financing Lux S.a.r.l., USD Term Loan, 1-month LIBOR + 3.500%	USD	4.000	5/05/2028	5,214,897	0.10%
5,898,705	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	5,900,946	0.11%
	Total				37,992,613	0.71%
Closed-End Investment Companies						
170,282	NexPoint Strategic Opportunities Fund				2,322,647	0.05%

Loomis Sayles Strategic Income Fund
Investments as of July 31, 2021 (Unaudited)

Short-Term Investments

128,487,187	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	8/2/2021	128,487,187	2.40%
	Total Investments			5,343,584,048	99.87%
	Other assets less liabilities			6,937,640	0.13%
	Net Assets			5,350,521,688	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	09/02/2021	BRL S	75,391,000	\$ 14,063,648	\$ 14,416,563	\$ (352,915)

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	(4,688)	\$ (679,947,750)	\$ (704,372,000)	\$ (24,424,250)
Ultra Long U.S. Treasury Bond	9/21/2021	(68)	(12,620,062)	(13,568,125)	(948,063)
Total Futures Contracts					\$ (25,372,313)

Bilateral Credit Default Swap Agreements

Sell Protection

Reference Obligation	(Pay)/Receive Fixed Rate	Expiration Date	Notional Amount	Up Front Premium Paid/(Received)	Market Value	Unrealized Appreciation/Depreciation
CDX.NA HY* Series 36 500, 5-Year	5.00%	6/20/2026	266,000,000	\$ 22,119,673	\$ 25,919,690	\$ 3,800,017

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

Key to abbreviations:

BRL Brazilian Real
INR Indian Rupee
MXN Mexican Peso
USD U.S. Dollar

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

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

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

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

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

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Loomis Sayles Strategic Income Fund
Investments as of 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>
Bonds and Notes						
11,250,000	510 Asset Backed Trust, Series 2021-NPL1, Class A1	USD	2.240	6/25/2061	11,249,998	0.21%
4,150,000	Adani Ports & Special Economic Zone Ltd.	USD	3.100	2/2/2031	3,955,697	0.07%
14,685,000	Adani Ports & Special Economic Zone Ltd.	USD	4.200	8/4/2027	15,298,533	0.28%
780,000	AerCap Ireland Capital DAC/AerCap Global Aviation Trust	USD	3.650	7/21/2027	833,260	0.02%
16,395,411	Air Canada Pass Through Trust, Series 2020-2A	USD	5.250	10/1/2030	17,754,754	0.33%
6,980,000	Air Lease Corp.	USD	3.125	12/1/2030	7,091,020	0.13%
4,298,000	Air Lease Corp.	USD	4.625	10/1/2028	4,842,159	0.09%
2,645,000	Air Lease Corp., MTN	USD	3.000	2/1/2030	2,682,890	0.05%
11,210,000	Air Lease Corp., Series B, (fixed rate to 6/15/2026, variable rate thereafter)	USD	4.650		11,616,363	0.22%
3,585,000	Aircastle Ltd., (fixed rate to 6/15/2026, variable rate thereafter)	USD	5.250		3,620,850	0.07%
9,350,000	Aker BP ASA	USD	3.750	1/15/2030	10,089,446	0.19%
17,065,000	Aker BP ASA	USD	4.000	1/15/2031	18,743,935	0.35%
1,210,000	Allison Transmission, Inc.	USD	4.750	10/1/2027	1,256,912	0.02%
6,000,000	Ally Financial, Inc.	USD	8.000	11/1/2031	8,622,290	0.16%
13,515,000	Ally Financial, Inc., Series B, (fixed rate to 5/15/2026, variable rate thereafter)	USD	4.700		13,997,486	0.26%
10,840,000	Ally Financial, Inc., Series C, (fixed rate to 5/15/2028, variable rate thereafter)	USD	4.700		10,978,752	0.20%
4,205,000	Alpek SAB de CV	USD	3.250	2/25/2031	4,255,502	0.08%
21,956,057	Alta Wind Holdings LLC	USD	7.000	6/30/2035	24,886,354	0.46%
5,500,000	AMC Networks, Inc.	USD	4.250	2/15/2029	5,548,125	0.10%
240,000	American Airlines Group, Inc.	USD	3.750	3/1/2025	221,100	0.00%
20,000,000	American Airlines Group, Inc.	USD	5.000	6/1/2022	20,025,400	0.37%
1,415,848	American Airlines Pass Through Trust, Series 2016-3, Class B	USD	3.750	4/15/2027	1,360,007	0.03%
813,724	American Airlines Pass Through Trust, Series 2017-2, Class B	USD	3.700	4/15/2027	789,072	0.01%
2,655,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.500	4/20/2026	2,810,981	0.05%
3,055,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	USD	5.750	4/20/2029	3,303,219	0.06%
1,855,000	American Homes 4 Rent	USD	2.375	7/15/2031	1,827,416	0.03%
8,090,000	Anglo American Capital PLC	USD	2.625	9/10/2030	8,120,599	0.15%
13,790,000	Anglo American Capital PLC	USD	2.875	3/17/2031	14,097,094	0.26%
1,020,000	Antares Holdings LP	USD	6.000	8/15/2023	1,104,822	0.02%
20,000,000	Antares Holdings LP	USD	8.500	5/18/2025	23,882,207	0.44%
22,016,000	ArcelorMittal S.A.	USD	7.000	3/1/2041	30,578,945	0.57%
20,380,000	Ares Capital Corp.	USD	2.875	6/15/2028	20,686,108	0.38%
6,638,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	USD	9.000	11/1/2027	9,169,335	0.17%
27,835,000	AT&T, Inc.	USD	3.500	9/15/2053	27,965,004	0.52%
9,880,000	Athene Global Funding	USD	1.608	6/29/2026	9,881,093	0.18%
5,315,000	Aviation Capital Group LLC	USD	1.950	1/30/2026	5,316,436	0.10%
7,500,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class D	USD	3.040	9/22/2025	7,542,150	0.14%
5,000,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class D	USD	3.340	8/20/2026	5,075,250	0.09%
11,880,000	Avon Products, Inc.	USD	8.450	3/15/2043	15,406,578	0.29%
13,200,000	Banco Santander Mexico S.A. Institucion de Banca Multiple Grupo Financiero Santander	USD	5.375	4/17/2025	14,977,248	0.28%
22,800,000	Banco Santander S.A., (fixed rate to 6/30/2023, variable rate thereafter)	USD	0.701	6/30/2024	22,845,528	0.43%
9,275,000	Bank of America Corp., (fixed rate to 10/24/2030, variable rate thereafter), MTN	USD	1.922	10/24/2031	9,039,001	0.17%
983,000	Bank of America Corp., (fixed rate to 12/20/2027, variable rate thereafter)	USD	3.419	12/20/2028	1,070,595	0.02%
8,355,000	Bank of America Corp., (fixed rate to 4/29/2030, variable rate thereafter)	USD	2.592	4/29/2031	8,613,480	0.16%
5,895,000	Bank of America Corp., (fixed rate to 7/23/2030, variable rate thereafter), MTN	USD	1.898	7/23/2031	5,731,401	0.11%
31,380,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	USD	3.564	9/23/2035	32,692,939	0.61%
6,300,000	Bharti Airtel Ltd.	USD	3.250	6/3/2031	6,249,758	0.12%
8,280,000	BioMarin Pharmaceutical, Inc.	USD	0.599	8/1/2024	8,580,564	0.16%
27,195,000	BioMarin Pharmaceutical, Inc.	USD	1.250	5/15/2027	27,247,409	0.51%
19,940,000	BNP Paribas S.A.	USD	2.824	1/26/2041	18,833,529	0.35%
18,860,000	BNP Paribas S.A., (fixed rate to 6/30/2026, variable rate thereafter)	USD	1.675	6/30/2027	18,842,531	0.35%
9,462,000	BNP Paribas S.A., (fixed rate to 8/12/2030, variable rate thereafter)	USD	2.588	8/12/2035	9,229,235	0.17%
14,845,000	Boeing Co. (The)	USD	3.625	2/1/2031	15,966,215	0.30%

Loomis Sayles Strategic Income Fund
Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,995,000	Boeing Co. (The)	USD	3.625	3/1/2048	1,993,331	0.04%
2,660,000	Boeing Co. (The)	USD	3.750	2/1/2050	2,743,923	0.05%
4,190,000	Boeing Co. (The)	USD	3.825	3/1/2059	4,275,432	0.08%
415,000	Boeing Co. (The)	USD	3.850	11/1/2048	425,869	0.01%
6,000,000	Boeing Co. (The)	USD	3.900	5/1/2049	6,318,281	0.12%
6,209,000	Boeing Co. (The)	USD	3.950	8/1/2059	6,496,069	0.12%
2,795,000	Boeing Co. (The)	USD	5.150	5/1/2030	3,309,713	0.06%
39,862,000	Boeing Co. (The)	USD	5.805	5/1/2050	53,679,406	1.00%
1,320,000	Braskem Netherlands Finance BV	USD	4.500	1/31/2030	1,375,334	0.03%
6,735,000	Braskem Netherlands Finance BV	USD	5.875	1/31/2050	7,374,892	0.14%
142,342(+)	Brazil Notas do Tesouro Nacional, Series F	BRL	10.000	1/1/2025	30,188,317	0.56%
975,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	USD	2.090	7/15/2024	981,215	0.02%
3,575,000	Brighthouse Financial, Inc.	USD	4.700	6/22/2047	3,970,490	0.07%
13,830,000	Brighthouse Financial, Inc.	USD	5.625	5/15/2030	16,827,478	0.31%
23,110,000	Broadcom, Inc.	USD	4.300	11/15/2032	26,315,947	0.49%
1,025,000	Broadcom, Inc.	USD	5.000	4/15/2030	1,209,266	0.02%
11,785,000	Carnival Corp.	USD	5.750	3/1/2027	12,344,788	0.23%
3,665,000	Carvana Co.	USD	5.500	4/15/2027	3,784,955	0.07%
3,250,000	Carvana Co.	USD	5.625	10/1/2025	3,378,895	0.06%
6,245,000	Carvana Co.	USD	5.875	10/1/2028	6,569,240	0.12%
3,285,000	Catalent Pharma Solutions, Inc.	USD	3.125	2/15/2029	3,181,128	0.06%
37,210,000	Cemex SAB de CV	USD	3.875	7/11/2031	37,823,965	0.70%
2,395,000	Cemex SAB de CV	USD	5.200	9/17/2030	2,633,542	0.05%
6,090,000	Cemex SAB de CV, (fixed rate to 6/8/2026, variable rate thereafter)	USD	5.125		6,286,098	0.12%
21,450,000	Centene Corp.	USD	2.500	3/1/2031	21,155,062	0.39%
4,510,000	Centene Corp.	USD	3.000	10/15/2030	4,633,033	0.09%
1,980,000	Charles River Laboratories International, Inc.	USD	3.750	3/15/2029	2,007,225	0.04%
2,110,000	Charles River Laboratories International, Inc.	USD	4.000	3/15/2031	2,195,096	0.04%
3,905,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	2.800	4/1/2031	3,992,126	0.07%
71,120,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.700	4/1/2051	70,342,414	1.31%
9,570,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.850	4/1/2061	9,392,923	0.17%
4,940,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	3.900	6/1/2052	5,029,940	0.09%
3,900,000	Charter Communications Operating LLC/Charter Communications Operating Capital Corp.	USD	5.125	7/1/2049	4,644,512	0.09%
1,800,000	China Evergrande Group	USD	8.250	3/23/2022	1,539,900	0.03%
1,845,000	China Evergrande Group	USD	8.750	6/28/2025	1,230,384	0.02%
1,405,000	China Evergrande Group	USD	9.500	4/11/2022	1,201,978	0.02%
335,000	China Evergrande Group	USD	9.500	3/29/2024	234,670	0.00%
350,000	Cincinnati Bell Telephone Co. LLC	USD	6.300	12/1/2028	386,694	0.01%
2,160,000	Cincinnati Bell, Inc.	USD	8.000	10/15/2025	2,270,700	0.04%
3,065,000	Citigroup Commercial Mortgage Trust, Series 2012-GC8, Class C	USD	5.038	9/10/2045	3,077,173	0.06%
26,680,000	Citigroup, Inc., (fixed rate to 3/31/2030, variable rate thereafter)	USD	4.412	3/31/2031	31,153,366	0.58%
2,005,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	USD	3.416	10/15/2045	2,020,854	0.04%
2,570,000	Commercial Mortgage Trust, Series 2012-LC4, Class B	USD	4.934	12/10/2044	2,579,524	0.05%
15,295,000	CommScope Technologies LLC	USD	5.000	3/15/2027	15,658,256	0.29%
9,380,000	Continental Resources, Inc.	USD	5.750	1/15/2031	11,232,550	0.21%
5,350,000	CoreVest American Finance, Series 2021-1, Class D	USD	3.247	4/15/2053	5,408,058	0.10%
1,910,000	Corporate Office Properties LP	USD	2.750	4/15/2031	1,924,412	0.04%
5,670,000	Credit Agricole S.A.	USD	2.811	1/11/2041	5,379,723	0.10%
6,740,000	Credit Agricole S.A.	USD	3.250	1/14/2030	7,104,836	0.13%
5,325,000	Credit Agricole S.A., (fixed rate to 1/10/2028, variable rate thereafter), EMTN	USD	4.000	1/10/2033	5,781,624	0.11%
13,573,904	Credit Suisse Mortgage Trust, Series 2021- RPL4, Class A1	USD	1.796	12/27/2060	13,642,954	0.25%
16,660,000	Crown Castle International Corp.	USD	2.500	7/15/2031	16,778,595	0.31%
17,880,000	CSC Holdings LLC	USD	5.375	2/1/2028	18,916,146	0.35%
1,709,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	USD	4.875	12/1/2032	1,843,020	0.03%
6,610,000	Deutsche Bank AG, (fixed rate to 5/28/2031, variable rate thereafter)	USD	3.035	5/28/2032	6,721,365	0.13%
2,678,000	Devon Energy Corp.	USD	4.500	1/15/2030	2,944,185	0.05%
3,575,000	Diamondback Energy, Inc.	USD	3.125	3/24/2031	3,704,973	0.07%
2,340,000	Diamondback Energy, Inc.	USD	3.500	12/1/2029	2,505,080	0.05%
3,325,000	Dillard's, Inc.	USD	7.000	12/1/2028	3,960,009	0.07%
1,500,000	Dillard's, Inc.	USD	7.750	7/15/2026	1,806,795	0.03%
6,470,000	DISH DBS Corp.	USD	5.125	6/1/2029	6,388,672	0.12%

Loomis Sayles Strategic Income Fund
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Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,568,000	DISH DBS Corp.	USD	5.875	11/15/2024	7,052,390	0.13%
15,865,000	DISH DBS Corp.	USD	7.750	7/1/2026	17,967,112	0.33%
14,660,000	DISH Network Corp.	USD	2.375	3/15/2024	14,211,037	0.26%
143,750,000	DISH Network Corp.	USD	3.375	8/15/2026	146,696,875	2.73%
3,145,000	Embraer Netherlands Finance BV	USD	5.400	2/1/2027	3,351,438	0.06%
3,570,000	Enel Generacion Chile S.A.	USD	7.875	2/1/2027	4,447,466	0.08%
6,210,000	Energean Israel Finance Ltd.	USD	5.375	3/30/2028	6,379,036	0.12%
8,120,000	Energean Israel Finance Ltd.	USD	5.875	3/30/2031	8,359,946	0.16%
810,000	EQT Corp.	USD	3.125	5/15/2026	830,015	0.02%
1,720,000	EQT Corp.	USD	3.625	5/15/2031	1,793,100	0.03%
1,215,000	Everi Holdings, Inc.	USD	5.000	7/15/2029	1,215,000	0.02%
5,370,000	Expedia Group, Inc.	USD	0.000	2/15/2026	5,799,600	0.11%
3,430,000	Expedia Group, Inc.	USD	2.950	3/15/2031	3,475,667	0.06%
28,355,000	Expedia Group, Inc.	USD	3.250	2/15/2030	29,618,124	0.55%
6,720,000	Expedia Group, Inc.	USD	3.800	2/15/2028	7,308,611	0.14%
455,800,000	Export-Import Bank of Korea, MTN	INR	6.750	8/9/2022	6,232,708	0.12%
2,085,000	Extended Stay America Trust, Series 2021-ESH, Class D, 1-month LIBOR + 2.250%	USD	2.325	7/15/2038	2,093,974	0.04%
1,234,000	Fenix Marine Service Holdings Ltd.	USD	8.000	1/15/2024	1,357,400	0.03%
2,630,000	First Quantum Minerals Ltd.	USD	6.875	3/1/2026	2,751,269	0.05%
35,930,000	First Quantum Minerals Ltd.	USD	6.875	10/15/2027	39,152,921	0.73%
1,810,000	First Quantum Minerals Ltd.	USD	7.500	4/1/2025	1,877,875	0.03%
1,965,000	FirstKey Homes Trust, Series 2021-SFR1, Class F1	USD	3.238	8/17/2028	1,964,984	0.04%
9,590,000	FMG Resources August 2006 Pty Ltd.	USD	4.375	4/1/2031	10,259,670	0.19%
18,505,000	Ford Motor Co.	USD	4.750	1/15/2043	19,661,562	0.37%
1,220,000	Ford Motor Co.	USD	6.625	2/15/2028	1,417,823	0.03%
1,345,000	Ford Motor Co.	USD	7.500	8/1/2026	1,583,953	0.03%
1,500,000	Ford Motor Credit Co. LLC	USD	5.113	5/3/2029	1,679,220	0.03%
22,815,000	Freeport-McMoRan, Inc.	USD	5.400	11/14/2034	27,556,071	0.51%
7,225,000	FS KKR Capital Corp.	USD	3.400	1/15/2026	7,470,784	0.14%
14,530,000	Galaxy Pipeline Assets Bidco Ltd.	USD	2.940	9/30/2040	14,422,640	0.27%
24,147,935	GCA2014 Holdings Ltd., Series 2014-1, Class C	USD	6.000	1/5/2030	21,733,141	0.40%
10,967,324	GCA2014 Holdings Ltd., Series 2014-1, Class D	USD	7.500	1/5/2030	8,225,493	0.15%
42,000,000	GCA2014 Holdings Ltd., Series 2014-1, Class E	USD		1/5/2030	2,100,000	0.04%
40,505,000	GE Capital Funding LLC	USD	4.550	5/15/2032	48,351,547	0.90%
11,150,000	GE Capital International Funding Co. Unlimited Co.	USD	4.418	11/15/2035	13,363,069	0.25%
2,845,000	General Motors Co.	USD	5.200	4/1/2045	3,516,332	0.07%
2,120,000	General Motors Co.	USD	6.250	10/2/2043	2,926,645	0.05%
29,835,000	General Motors Financial Co., Inc.	USD	3.600	6/21/2030	32,303,886	0.60%
540,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	USD	5.750		587,731	0.01%
865,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	USD	5.700		968,800	0.02%
12,960,000	Genm Capital Labuan Ltd.	USD	3.882	4/19/2031	12,901,162	0.24%
15,225,000	Georgia-Pacific LLC	USD	7.750	11/15/2029	21,944,314	0.41%
12,330,000	Glencore Funding LLC	USD	2.500	9/1/2030	12,283,763	0.23%
29,695,000	Glencore Funding LLC	USD	2.850	4/27/2031	30,197,880	0.56%
4,758,426	Global Container Assets Ltd., Series 2015-1A, Class B	USD	4.500	2/5/2030	4,771,849	0.09%
1,240,000	GMR Hyderabad International Airport Ltd.	USD	4.250	10/27/2027	1,204,935	0.02%
255,000	GMR Hyderabad International Airport Ltd.	USD	4.750	2/2/2026	259,016	0.00%
10,550,000	Go Daddy Operating Co. LLC/GD Finance Co., Inc.	USD	3.500	3/1/2029	10,481,425	0.20%
3,870,000	Goodyear Tire & Rubber Co. (The)	USD	7.000	3/15/2028	4,438,387	0.08%
16,025,000	HCA, Inc.	USD	5.250	6/15/2049	20,426,938	0.38%
12,640,000	Hess Corp.	USD	5.600	2/15/2041	15,778,198	0.29%
7,620,000	Hilton Domestic Operating Co., Inc.	USD	3.625	2/15/2032	7,524,750	0.14%
1,745,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	4.875	7/1/2031	1,740,428	0.03%
5,385,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow	USD	5.000	6/1/2029	5,506,163	0.10%
20,720,000	HTA Group Ltd.	USD	7.000	12/18/2025	22,041,522	0.41%
1,200,000	HTA Group Ltd.	USD	7.000	12/18/2025	1,276,536	0.02%
25,740,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	4.375	2/1/2029	25,611,300	0.48%
3,580,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	USD	5.250	5/15/2027	3,696,332	0.07%
3,925,000	iHeartCommunications, Inc.	USD	4.750	1/15/2028	4,037,844	0.08%
1,925,000	iHeartCommunications, Inc.	USD	5.250	8/15/2027	2,012,395	0.04%
4,635,000	iHeartCommunications, Inc.	USD	8.375	5/1/2027	4,965,244	0.09%
7,228,000	IHS Netherlands Holdco BV	USD	8.000	9/18/2027	7,863,919	0.15%
905,000	INEOS Quattro Finance 2 PLC	USD	3.375	1/15/2026	916,973	0.02%
525,240,000	International Finance Corp.	INR	5.850	11/25/2022	7,158,188	0.13%
5,475,000	International Game Technology PLC	USD	6.250	1/15/2027	6,241,500	0.12%
19,245,000	Intesa Sanpaolo SpA	USD	5.017	6/26/2024	20,941,694	0.39%

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1,975,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	USD	1.153	6/17/2037	1,979,372	0.04%
960,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	USD	1.232	7/17/2037	962,836	0.02%
5,015,000	Ionis Pharmaceuticals, Inc.	USD	0.000	4/1/2026	4,913,196	0.09%
13,195,000	Iron Mountain, Inc.	USD	4.875	9/15/2029	13,619,879	0.25%
3,990,000	Jabil, Inc.	USD	3.600	1/15/2030	4,317,388	0.08%
6,335,000	Jabil, Inc.	USD	3.950	1/12/2028	7,042,209	0.13%
1,995,000	Jazz Securities DAC	USD	4.375	1/15/2029	2,068,416	0.04%
4,310,000	JBS USA LUX S.A./JBS USA Food Co./JBS USA Finance, Inc.	USD	3.750	12/1/2031	4,410,208	0.08%
14,755,000	Jefferies Group LLC	USD	6.250	1/15/2036	19,719,392	0.37%
3,255,000	JELD-WEN, Inc.	USD	4.875	12/15/2027	3,382,661	0.06%
3,695,000	JetBlue Airways Corp.	USD	0.500	4/1/2026	3,682,068	0.07%
18,750,000	JPMorgan Chase & Co., (fixed rate to 11/19/2030, variable rate thereafter)	USD	1.764	11/19/2031	17,981,465	0.33%
26,645,000	JPMorgan Chase & Co., (fixed rate to 2/04/2031, variable rate thereafter)	USD	1.953	2/4/2032	25,877,589	0.48%
290,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class D	USD	4.566	12/15/2047	285,404	0.01%
2,580,000	Kenbourne Invest S.A.	USD	4.700	1/22/2028	2,593,648	0.05%
5,345,000	Kenbourne Invest S.A.	USD	6.875	11/26/2024	5,680,185	0.11%
15,170,000	KLA Corp.	USD	5.650	11/1/2034	19,349,935	0.36%
45,450,000	Kraft Heinz Foods Co.	USD	4.375	6/1/2046	51,509,394	0.96%
550,340	Legacy Mortgage Asset Trust, Series 2019-GS3, Class A1	USD	3.750	4/25/2059	554,918	0.01%
4,025,000	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A2	USD	3.500	4/25/2061	4,069,484	0.08%
9,576,000	Leonardo U.S. Holdings, Inc.	USD	6.250	1/15/2040	11,387,109	0.21%
8,815,000	Leonardo U.S. Holdings, Inc.	USD	7.375	7/15/2039	11,384,396	0.21%
550,000	Leviathan Bond Ltd.	USD	6.125	6/30/2025	603,801	0.01%
10,835,000	Leviathan Bond Ltd.	USD	6.500	6/30/2027	12,064,773	0.22%
490,000	Liquid Telecommunications Financing PLC	USD	5.500	9/4/2026	502,049	0.01%
3,975,000	Lithia Motors, Inc.	USD	3.875	6/1/2029	4,117,106	0.08%
3,735,000	Livongo Health, Inc.	USD	0.875	6/1/2025	5,933,309	0.11%
1,240,000	Lumen Technologies, Inc.	USD	5.625	4/1/2025	1,345,400	0.03%
8,530,000	Lundin Energy Finance BV	USD	2.000	7/15/2026	8,543,651	0.16%
6,160,000	Lundin Energy Finance BV	USD	3.100	7/15/2031	6,222,437	0.12%
15,330,000	MAPS Trust, Series 2021-1A, Class A	USD	2.521	6/15/2046	15,364,079	0.29%
14,805,000	MARB BondCo. PLC	USD	3.950	1/29/2031	14,274,981	0.27%
6,365,000	Marks & Spencer PLC	USD	7.125	12/1/2037	7,523,112	0.14%
7,440,000	Marriott International, Inc., Series HH	USD	2.850	4/15/2031	7,555,250	0.14%
4,155,000	Marriott Ownership Resorts, Inc.	USD	4.500	6/15/2029	4,212,131	0.08%
5,655,000	Marvell Technology, Inc.	USD	2.950	4/15/2031	5,860,678	0.11%
1,859,000	Masco Corp.	USD	6.500	8/15/2032	2,472,853	0.05%
1,226,000	Masco Corp.	USD	7.750	8/1/2029	1,681,591	0.03%
12,510,000	MBIA Insurance Corp., 3-month LIBOR + 11.260%	USD	11.444	1/15/2033	3,674,813	0.07%
17,908,000	Mesquite Energy, Inc.	USD	6.125	1/15/2023	327,716	0.01%
9,520,000	Mesquite Energy, Inc.	USD	7.750	6/15/2021	174,216	0.00%
5,454,785(++)	Mexican Fixed Rate Bonds	MXN	6.750	3/9/2023	27,853,499	0.52%
30,640,000	Mexico Government International Bond	USD	3.771	5/24/2061	28,550,658	0.53%
20,885,000	Mexico Government International Bond	USD	4.280	8/14/2041	21,921,731	0.41%
26,975,000	Mileage Plus Holdings LLC/Mileage Plus Intellectual Property Assets Ltd.	USD	6.500	6/20/2027	29,699,475	0.55%
1,903,500	Millicom International Cellular S.A.	USD	5.125	1/15/2028	1,979,640	0.04%
4,225,500	Millicom International Cellular S.A.	USD	6.250	3/25/2029	4,619,950	0.09%
6,275,000	Minerals Technologies, Inc.	USD	5.000	7/1/2028	6,528,134	0.12%
2,555,000	Murphy Oil USA, Inc.	USD	3.750	2/15/2031	2,525,515	0.05%
20,000,000	National Life Insurance Co.	USD	10.500	9/15/2039	32,060,800	0.60%
11,820,000	Nationstar Mortgage Holdings, Inc.	USD	5.500	8/15/2028	11,916,097	0.22%
6,110,000	Natura Cosmeticos S.A.	USD	4.125	5/3/2028	6,262,750	0.12%
13,265,000	Natwest Group PLC, (fixed rate to 6/14/2026, variable rate thereafter)	USD	1.642	6/14/2027	13,263,340	0.25%
14,965,000	NatWest Group PLC, (fixed rate to 8/28/2030, variable rate thereafter)	USD	3.032	11/28/2035	14,971,734	0.28%
135,000	Navient Corp.	USD	5.000	3/15/2027	139,691	0.00%
3,030,000	Navient Corp.	USD	5.875	10/25/2024	3,268,613	0.06%
950,000	Navient Corp.	USD	6.750	6/15/2026	1,060,438	0.02%
32,700,000	Navient Corp., MTN	USD	5.625	8/1/2033	31,614,033	0.59%
11,424,000	Navient Corp., MTN	USD	6.125	3/25/2024	12,329,466	0.23%
6,575,000	NCL Corp. Ltd.	USD	5.875	3/15/2026	6,887,313	0.13%
2,415,000	NCL Finance Ltd.	USD	6.125	3/15/2028	2,530,799	0.05%
1,325,000	Netflix, Inc.	USD	4.875	4/15/2028	1,540,313	0.03%
11,680,000	Netflix, Inc.	USD	4.875	6/15/2030	13,891,024	0.26%
1,305,000	Netflix, Inc.	USD	5.375	11/15/2029	1,585,048	0.03%
6,520,000	Netflix, Inc.	USD	5.875	11/15/2028	8,002,844	0.15%

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7,670,000	Netflix, Inc.	USD	6.375	5/15/2029	9,796,508	0.18%
835,000	Neurocrine Biosciences, Inc.	USD	2.250	5/15/2024	1,116,312	0.02%
505,000	NGPL PipeCo LLC	USD	7.768	12/15/2037	722,404	0.01%
8,920,000	NLV Financial Corp.	USD	7.500	8/15/2033	11,784,390	0.22%
120,264	Northwest Airlines Pass Through Trust, Series 2002-1, Class G2, (MBIA Insured)	USD	6.264	5/20/2023	121,894	0.00%
540,000	Occidental Petroleum Corp.	USD	4.500	7/15/2044	522,374	0.01%
32,720,000	Occidental Petroleum Corp.	USD	6.625	9/1/2030	39,264,000	0.73%
5,355,000	OneMain Finance Corp.	USD	6.875	3/15/2025	6,043,653	0.11%
4,075,000	OneMain Finance Corp.	USD	7.125	3/15/2026	4,746,193	0.09%
10,239,000	Orbia Advance Corp. SAB de CV	USD	2.875	5/11/2031	10,302,994	0.19%
1,245,000	Ovintiv, Inc.	USD	6.500	8/15/2034	1,643,543	0.03%
540,000	Ovintiv, Inc.	USD	6.500	2/1/2038	718,930	0.01%
2,715,000	Ovintiv, Inc.	USD	6.625	8/15/2037	3,622,569	0.07%
360,000	Ovintiv, Inc.	USD	7.200	11/1/2031	473,713	0.01%
325,000	Ovintiv, Inc.	USD	7.375	11/1/2031	431,505	0.01%
1,495,000	Ovintiv, Inc.	USD	8.125	9/15/2030	2,037,374	0.04%
10,800,000	Owens Corning	USD	7.000	12/1/2036	15,673,632	0.29%
8,750,000	Owens-Brockway Glass Container, Inc.	USD	6.625	5/13/2027	9,515,625	0.18%
8,425,000	Owl Rock Capital Corp.	USD	2.875	6/11/2028	8,361,785	0.16%
14,750,000	Owl Rock Capital Corp.	USD	4.250	1/15/2026	15,935,121	0.30%
7,155,000	Owl Rock Technology Finance Corp.	USD	4.750	12/15/2025	7,866,282	0.15%
1,635,000	Pacific Gas & Electric Co.	USD	3.250	6/1/2031	1,607,735	0.03%
4,365,000	Pacific Gas & Electric Co.	USD	3.500	8/1/2050	3,890,353	0.07%
5,515,000	Pacific Gas & Electric Co.	USD	4.250	3/15/2046	5,243,641	0.10%
7,435,000	Pacific Gas & Electric Co.	USD	4.300	3/15/2045	7,134,654	0.13%
7,860,000	Pacific Gas & Electric Co.	USD	4.750	2/15/2044	7,935,802	0.15%
23,210,000	Palo Alto Networks, Inc.	USD	0.375	6/1/2025	31,565,600	0.59%
5,830,000	Peloton Interactive, Inc.	USD	0.00-1.734	2/15/2026	5,636,881	0.10%
3,265,000	Penn National Gaming, Inc.	USD	4.125	7/1/2029	3,260,919	0.06%
6,535,000	Pertamina Persero PT	USD	6.450	5/30/2044	8,514,011	0.16%
6,586,000	Petroleos Mexicanos	USD	6.625	6/15/2035	6,360,430	0.12%
12,239,000	Petroleos Mexicanos	USD	6.950	1/28/2060	10,830,291	0.20%
10,424,449	Pioneer Energy Services Corp., (5.000% PIK)	USD	5.000	11/15/2025	7,933,006	0.15%
1,425,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	3.800	9/15/2030	1,524,833	0.03%
185,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.300	1/31/2043	186,888	0.00%
11,340,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.700	6/15/2044	12,013,614	0.22%
1,180,000	Plains All American Pipeline LP/PAA Finance Corp.	USD	4.900	2/15/2045	1,282,401	0.02%
9,252,000	Progress Residential Trust, Series 2021-SFR4, Class F	USD	3.407	5/17/2038	9,234,877	0.17%
2,320,000	Progress Residential Trust, Series 2021-SFR5, Class F	USD	3.158	7/17/2038	2,302,408	0.04%
5,465,000	Progress Residential Trust, Series 2021-SFR6, Class F	USD	3.422	7/17/2038	5,464,016	0.10%
2,513,000	PRPM LLC, Series 2021-4, Class A2	USD	3.474	4/25/2026	2,536,803	0.05%
8,085,432	PRPM LLC, Series 2021-3, Class A1	USD	1.867	4/25/2026	8,172,164	0.15%
8,510,000	PRPM LLC, Series 2021-5, Class A1	USD	1.793	6/25/2026	8,499,048	0.16%
47,260,000	PulteGroup, Inc.	USD	6.000	2/15/2035	62,025,442	1.15%
13,190,000	PulteGroup, Inc.	USD	6.375	5/15/2033	17,420,824	0.32%
4,360,000	Quicken Loans LLC	USD	5.250	1/15/2028	4,578,000	0.09%
11,965,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.625	3/1/2029	11,815,438	0.22%
36,940,000	Quicken Loans LLC/Quicken Loans Co-Issuer, Inc.	USD	3.875	3/1/2031	37,216,681	0.69%
6,220,000	Radian Group, Inc.	USD	6.625	3/15/2025	7,019,208	0.13%
230,000	Royal Caribbean Cruises Ltd.	USD	4.250	7/1/2026	229,713	0.00%
12,300,000	Royal Caribbean Cruises Ltd.	USD	5.500	4/1/2028	12,881,790	0.24%
2,290,000	Safeway, Inc.	USD	7.250	2/1/2031	2,673,575	0.05%
30,245,000	Saudi Arabian Oil Co.	USD	3.250	11/24/2050	29,337,650	0.55%
16,600,000	SBA Communications Corp.	USD	3.125	2/1/2029	16,003,497	0.30%
12,590,000	Scientific Games International, Inc.	USD	7.000	5/15/2028	13,750,798	0.26%
740,000	Scientific Games International, Inc.	USD	7.250	11/15/2029	834,720	0.02%
5,200,000	Sensata Technologies BV	USD	4.000	4/15/2029	5,278,433	0.10%
11,100,000	SLAM Ltd., Series 2021-1A, Class A	USD	2.434	6/15/2046	11,115,018	0.21%
11,670,000	Southwest Airlines Co.	USD	1.250	5/1/2025	17,672,756	0.33%
1,110,000	Southwestern Energy Co.	USD	6.450	1/23/2025	1,228,770	0.02%
2,885,000	Splunk, Inc.	USD	1.125	6/15/2027	2,811,072	0.05%
5,770,000	Square, Inc.	USD	3.500	6/1/2031	5,820,488	0.11%
27,610,000	T-Mobile USA, Inc.	USD	3.375	4/15/2029	28,493,343	0.53%
13,640,000	T-Mobile USA, Inc.	USD	3.500	4/15/2031	14,111,262	0.26%
25,025,000	T-Mobile USA, Inc.	USD	3.875	4/15/2030	27,973,445	0.52%

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3,515,000	Targa Resources Partners LP/Targa Resources Partners Finance Corp.	USD	4.000	1/15/2032	3,615,705	0.07%
25,010,000	Teladoc Health, Inc.	USD	1.250	6/1/2027	27,996,194	0.52%
30,646,000	Telecom Italia Capital S.A.	USD	6.000	9/30/2034	35,357,822	0.66%
16,440,000	Telecom Italia Capital S.A.	USD	6.375	11/15/2033	19,604,700	0.36%
28,194,000	Tenet Healthcare Corp.	USD	6.875	11/15/2031	32,000,190	0.60%
5,500,000	Terminix Co. LLC (The)	USD	7.450	8/15/2027	6,435,000	0.12%
4,835,000	Time Warner Cable LLC	USD	4.500	9/15/2042	5,374,328	0.10%
135,000	Time Warner Cable LLC	USD	5.875	11/15/2040	174,629	0.00%
66,375,000	Tobacco Settlement Financing Corp., Series A-1	USD	6.706	6/1/2046	69,725,637	1.30%
8,130,000	Toorak Mortgage Corp., Series 2021-1, Class A1	USD	2.240	6/25/2024	8,134,272	0.15%
53,485,000	Toyota Motor Credit Corp., MTN	USD	0.500	6/18/2024	53,249,595	0.99%
6,485,000	TransDigm, Inc.	USD	5.500	11/15/2027	6,760,613	0.13%
370,000	TransDigm, Inc.	USD	7.500	3/15/2027	393,588	0.01%
7,670,000	Travel & Leisure Co.	USD	4.625	3/1/2030	7,905,469	0.15%
970,000	Travel & Leisure Co.	USD	6.000	4/1/2027	1,065,613	0.02%
1,120,000	Travel & Leisure Co.	USD	6.625	7/31/2026	1,268,960	0.02%
9,620,000	TriNet Group, Inc.	USD	3.500	3/1/2029	9,485,320	0.18%
8,280,000	Twitter, Inc.	USD	0.000	3/15/2026	7,897,050	0.15%
135,835,000	U.S. Treasury Note	USD	0.125	11/30/2022	135,744,797	2.53%
109,525,000	U.S. Treasury Note	USD	0.125	12/31/2022	109,430,876	2.04%
117,000,000	U.S. Treasury Note	USD	0.125	1/31/2023	116,885,742	2.18%
250,000,000	U.S. Treasury Note	USD	0.125	2/28/2023	249,687,500	4.65%
80,985,000	U.S. Treasury Note	USD	0.125	4/30/2023	80,833,153	1.50%
40,355,000	U.S. Treasury Note	USD	0.125	5/31/2023	40,268,300	0.75%
7,860,000	Uber Technologies, Inc.	USD	0.000	12/15/2025	7,970,040	0.15%
18,350,000	Uber Technologies, Inc.	USD	6.250	1/15/2028	19,748,453	0.37%
34,335,000	Uber Technologies, Inc.	USD	7.500	9/15/2027	37,733,478	0.70%
13,520,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	USD	5.459	6/30/2035	14,741,419	0.27%
23,872,140	United Airlines Pass Through Trust, Series 2020-1, Class A	USD	5.875	4/15/2029	26,554,175	0.49%
3,081,338	United Airlines Pass Through Trust, Series 2020-1, Class B	USD	4.875	7/15/2027	3,267,851	0.06%
2,280,000	United Airlines, Inc.	USD	4.375	4/15/2026	2,360,210	0.04%
3,415,000	United Airlines, Inc.	USD	4.625	4/15/2029	3,534,525	0.07%
1,310,000	United Rentals North America, Inc.	USD	4.875	1/15/2028	1,389,255	0.03%
369,016	VCAT LLC, Series 2021-NPL1, Class A1	USD	2.289	12/26/2050	369,984	0.01%
3,956,000	ViacomCBS, Inc.	USD	4.375	3/15/2043	4,577,318	0.09%
4,469,000	ViacomCBS, Inc.	USD	4.900	8/15/2044	5,420,560	0.10%
4,600,000	ViacomCBS, Inc.	USD	4.950	5/19/2050	5,808,419	0.11%
9,700,000	Viatis, Inc.	USD	4.000	6/22/2050	10,258,032	0.19%
1,900,000	Volcan Cia Minera SAA	USD	4.375	2/11/2026	1,881,000	0.03%
1,550,000	Wells Fargo Commercial Mortgage Trust, Series 2013-LC12, Class B	USD	4.435	7/15/2046	1,556,188	0.03%
5,490,000	Wendy's Funding LLC, Series 2021-1A, Class A21	USD	2.370	6/15/2051	5,537,708	0.10%
9,150,000	Western Digital Corp.	USD	1.500	2/1/2024	9,773,344	0.18%
4,865,000	WestRock MWV LLC	USD	7.950	2/15/2031	6,941,474	0.13%
8,750,000	WestRock MWV LLC	USD	8.200	1/15/2030	12,378,884	0.23%
2,840,000	Weyerhaeuser Co.	USD	6.950	10/1/2027	3,669,724	0.07%
1,725,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class B	USD	4.646	8/15/2046	1,722,548	0.03%
9,318,729	Willis Engine Structured Trust, Series 2021-A, Class A	USD	3.104	5/15/2046	9,389,225	0.17%
19,175,000	Yum! Brands, Inc.	USD	4.625	1/31/2032	20,133,750	0.37%
4,915,000	Ziggo BV	USD	5.500	1/15/2027	5,106,685	0.09%
	Total				4,406,440,950	82.02%
Common Stocks						
125,614	Abbott Laboratories				14,562,431	0.27%
51,712	Accenture PLC, Class A				15,244,181	0.28%
58,263	American Tower Corp.				15,739,167	0.29%
37,353	Anthem, Inc.				14,261,375	0.27%
115,898	Apple, Inc.				15,873,390	0.29%
74,726	Automatic Data Processing, Inc.				14,842,078	0.28%
9,229	Battalion Oil Corp.				123,669	0.00%
16,898	BlackRock, Inc.				14,785,243	0.27%
639,907	Bristol-Myers Squibb Co.				42,758,586	0.80%
137,373	Chevron Corp.				14,388,448	0.27%
275,878	Cisco Systems, Inc.				14,621,534	0.27%
268,690	Coca-Cola Co. (The)				14,538,816	0.27%
264,617	Comcast Corp., Class A				15,088,461	0.28%
363,031	Corning, Inc.				14,847,968	0.28%
41,003	Deere & Co.				14,462,168	0.27%
142,353	Duke Energy Corp.				14,053,088	0.26%

Loomis Sayles Strategic Income 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>
664,252	Hexion Holdings Corp., Class B				12,288,662	0.23%
46,793	Home Depot, Inc. (The)				14,921,820	0.28%
461,939	iHeartMedia, Inc., Class A				12,440,017	0.23%
23,768	iQor Holdings, Inc.				318,800	0.01%
85,748	Johnson & Johnson				14,126,126	0.26%
37,988	Lockheed Martin Corp.				14,372,760	0.27%
500,544	Lonestar Resources U.S., Inc.				4,955,386	0.09%
186,252	Merck & Co., Inc.				14,484,818	0.27%
58,610	Microsoft Corp.				15,877,449	0.30%
164,431	Morgan Stanley				15,076,678	0.28%
198,433	Newmont Corp.				12,576,684	0.23%
198,965	NextEra Energy, Inc.				14,580,155	0.27%
18,625	Organon & Co.				563,593	0.01%
225,503	Paragon Offshore Ltd., Litigation Units, Class B				1,761,178	0.03%
60,638	Pioneer Energy Services Corp.				—	0.00%
106,741	Procter & Gamble Co. (The)				14,402,563	0.27%
151,146	Progressive Corp. (The)				14,844,049	0.28%
130,385	Starbucks Corp.				14,578,347	0.27%
184,918	T-Mobile US, Inc.				26,781,674	0.50%
65,908	Union Pacific Corp.				14,495,146	0.27%
68,588	United Parcel Service, Inc., Class B				14,264,246	0.27%
35,848	UnitedHealth Group, Inc.				14,354,973	0.27%
103,481	Walmart, Inc.				14,592,891	0.27%
158,206	Whiting Petroleum Corp.				8,630,137	0.16%
554,466	Williams Cos., Inc. (The)				14,721,072	0.27%
	Total				550,199,827	10.24%
Collateralized Loan Obligations						
4,475,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	USD	1.730	7/20/2034	4,454,774	0.08%
4,955,000	AGL CLO 12 Ltd., Series 2021-12A, Class D, 3-month LIBOR + 2.850%	USD	2.980	7/20/2034	4,954,921	0.09%
1,245,000	AGL CLO 7 Ltd., Series 2020-7A, Class DR, 3-month LIBOR + 3.100%	USD		7/15/2034	1,245,000	0.02%
9,390,000	AIG CLO Ltd., Series 2021-1A, Class D, 3-month LIBOR + 2.950%	USD	3.134	4/22/2034	9,389,449	0.18%
6,730,000	Assurant CLO Ltd., Series 2018-3A, Class DR, 3-month LIBOR + 3.100%	USD	3.201	10/20/2031	6,730,000	0.13%
3,025,000	Bain Capital Credit CLO Ltd, Series 2017-2A, Class DR2, 3-month LIBOR + 3.100%	USD		7/25/2034	3,025,000	0.06%
7,130,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class CR, 3-month LIBOR + 2.000%	USD	2.000	1/17/2032	7,092,261	0.13%
1,505,000	Benefit Street Partners CLO XVI Ltd., Series 2018-16A, Class DR, 3-month LIBOR + 3.000%	USD	3.000	1/17/2032	1,504,994	0.03%
3,095,000	CIFC Funding Ltd., Series 2021-5A, Class D, 3-month LIBOR + 3.250%	USD		7/15/2034	3,095,000	0.06%
5,230,000	Elmwood CLO V Ltd., Series 2020-2A, Class DR, 3-month LIBOR + 3.100%	USD		10/20/2034	5,230,000	0.10%
2,890,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class D2, 3-month LIBOR + 2.850%	USD	2.966	1/20/2034	2,887,344	0.05%
2,195,000	KVK CLO Ltd., Series 2013-1A, Class DR, 3-month LIBOR + 2.950%	USD	3.136	1/14/2028	2,194,982	0.04%
5,980,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	USD	1.660	4/20/2031	5,962,558	0.11%
980,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 2.000%	USD	2.160	4/20/2031	970,813	0.02%
2,965,000	LCM 30 Ltd., Series 30A, Class CR, 3-month LIBOR + 3.000%	USD	3.160	4/20/2031	2,964,991	0.06%
10,665,000	Madison Park Funding XXIII Ltd., Series 2017-23A, Class DR, 3-month LIBOR + 3.200%	USD	3.355	7/27/2031	10,664,965	0.20%
990,000	Madison Park Funding XXXI Ltd., Series 2018-31A, Class D, 3-month LIBOR + 3.000%	USD	3.173	1/23/2031	990,050	0.02%
3,480,000	Neuberger Berman CLO XVI-S Ltd., Series 2017-16SA, Class DR, 3-month LIBOR + 2.900%	USD	3.100	4/15/2034	3,479,964	0.06%
6,010,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	USD	1.850	7/15/2034	6,016,015	0.11%
8,055,000	OCP CLO Ltd., Series 2019-17A, Class DR, 3-month LIBOR + 3.100%	USD		7/20/2032	8,055,000	0.15%
7,155,000	Octagon Investment Partners 42 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 3.150%	USD		7/15/2034	7,155,000	0.13%
8,250,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	USD		7/2/2035	8,250,000	0.15%
6,450,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class DR, 3-month LIBOR + 2.900%	USD		7/2/2035	6,450,000	0.12%
9,695,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	USD	1.655	10/17/2031	9,695,466	0.18%

Loomis Sayles Strategic Income Fund
Investments as of June 30, 2021 (Unaudited)

Shares/ Principal Amount	Security Description	Currency Code	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,330,000	Palmer Square CLO Ltd., Series 2013-2A, Class CR3, 3-month LIBOR + 2.700%	USD	2.855	10/17/2031	3,329,983	0.06%
970,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	USD	2.138	5/21/2034	969,903	0.02%
7,615,000	Palmer Square CLO Ltd., Series 2015-1A, Class CR4, 3-month LIBOR + 2.850%	USD	2.975	5/21/2034	7,614,853	0.14%
1,130,000	Parallel Ltd., Series 2015-1A, Class DR, 3-month LIBOR + 2.550%	USD	2.738	7/20/2027	1,130,549	0.02%
400,000	THL Credit Wind River CLO Ltd., Series 2018-3A, Class D, 3-month LIBOR + 2.950%	USD	3.138	1/20/2031	397,198	0.01%
	Total				135,901,033	2.53%
Preferred Stocks						
11,832	2020 Cash Mandatory Exchangeable Trust		5.250		14,909,267	0.28%
19,083	Bank of America Corp., Series L		7.250		27,021,528	0.50%
57,041	Boston Scientific Corp., Series A		5.500		6,620,178	0.12%
37,280	Bunge Ltd.		4.875		4,326,717	0.08%
115,400	Clarivate PLC, Series A		5.250		12,082,380	0.22%
242,297	El Paso Energy Capital Trust I		4.750		12,175,424	0.23%
1,596	Highwoods Properties, Inc., Series A		8.625		1,995,000	0.04%
208,246	Hovnanian Enterprises, Inc.		7.625		3,858,798	0.07%
10,425	iStar, Inc., Series G		7.650		268,861	0.01%
116,192	Prologis, Inc., Series Q		8.540		8,435,539	0.16%
7,500	Wells Fargo & Co., Class A, Series L		7.500		11,446,575	0.21%
	Total				103,140,267	1.92%
Senior Loans						
7,037,600	Aruba Investments, Inc., 2020 2nd Lien Term Loan, 3-month LIBOR + 7.750%	USD	8.500	11/24/2028	7,061,036	0.13%
12,660,000	Ascent Resources - Utica, 2020 2nd Lien Term Loan, 3-month LIBOR + 9.000%	USD	10.000	11/1/2025	13,962,967	0.26%
6,025,787	Hilton Grand Vacations Borrower LLC, 2021 Term Loan B	USD		5/19/2028	6,027,655	0.11%
5,210,000	Jazz Financing Lux S.a.r.l., USD Term Loan	USD		5/05/2028	5,224,640	0.10%
5,898,705	United Airlines, Inc., 2021 Term Loan B, 1-month LIBOR + 3.750%	USD	4.500	4/21/2028	5,970,787	0.11%
	Total				38,247,085	0.71%
Closed-End Investment Companies						
170,282	NexPoint Strategic Opportunities Fund				2,343,080	0.04%
Short-Term Investments						
1,693,051,726	Central Bank of Iceland	ISK	0.000		13,685,650	0.25%
122,806,152	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation		0.000	7/1/2021	122,806,152	2.29%
	Total				136,491,802	2.54%
	Total Investments				5,372,764,044	100.00%
	Other assets less liabilities				(81,148)	—
	Net Assets				5,372,682,896	100.00%

Forward Foreign Currency Contracts

Counterparty	Delivery Date	Currency Bought/Sold (B/S)	Units of Currency	In Exchange For	Notional Value	Unrealized Appreciation/Depreciation
Bank of America, N.A.	09/02/2021	BRL S	75,391,000	\$ 14,063,648	\$ 15,045,100	\$ (981,452)

Financial Futures

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation/Depreciation
Ultra 10 Year U.S. Treasury Note	9/21/2021	(4,688)	\$ (679,947,750)	\$ (690,088,250)	\$ (10,140,500)
Ultra Long U.S. Treasury Bond	9/21/2021	(68)	(12,620,062)	(13,102,750)	(482,688)
Total Futures Contracts					\$ (10,623,188)

Loomis Sayles Strategic Income Fund
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Bilateral Credit Default Swap Agreements

<u>Reference Obligation</u>	<u>(Pay)/Receive Fixed Rate</u>	<u>Expiration Date</u>	<u>Notional Amount</u>	<u>Up Front Premium Paid/(Received)</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Sell Protection						
CDX.NA HY* Series 36 500, 5-Year	5.00%	6/20/2026	266,000,000	\$ 22,504,039	\$ 27,511,552	\$ 5,007,513

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

Key to abbreviations:

BRL Brazilian Real
INR Indian Rupee
ISK Icelandic Krona
MXN Mexican Peso
USD U.S. Dollar

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

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

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

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