

## Loomis Sayles High Income Opportunities Fund

Investments as of February 29, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
85,000	1011778 BC ULC/New Red Finance, Inc.	3.500	2/15/2029	76,636	0.0%
55,000	1011778 BC ULC/New Red Finance, Inc.	3.500	2/15/2029	49,588	0.0%
1,635,000	1011778 BC ULC/New Red Finance, Inc.	3.875	1/15/2028	1,525,095	0.7%
320,000	Acrisure LLC/Acrisure Finance, Inc.	4.250	2/15/2029	283,832	0.1%
95,000	Acrisure LLC/Acrisure Finance, Inc.	4.250	2/15/2029	84,263	0.0%
555,000	Acrisure LLC/Acrisure Finance, Inc.	8.250	2/1/2029	548,359	0.2%
125,000	AdaptHealth LLC	4.625	8/1/2029	104,063	0.0%
680,000	AdaptHealth LLC	5.125	3/1/2030	568,650	0.2%
1,120,000	ADT Security Corp.	4.125	8/1/2029	1,012,200	0.4%
300,000	Advanced Drainage Systems, Inc.	6.375	6/15/2030	299,990	0.1%
400,000	Agile Group Holdings Ltd.	6.050	10/13/2025	53,848	0.0%
255,000	Aircastle Ltd.	6.500	7/18/2028	257,621	0.1%
155,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	5.250	6/15/2026	143,658	0.1%
295,000	Allegiant Travel Co.	7.250	8/15/2027	287,183	0.1%
330,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	6.750	10/15/2027	320,603	0.1%
545,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	7.000	1/15/2031	542,869	0.2%
45,000	Allison Transmission, Inc.	4.750	10/1/2027	43,148	0.0%
665,000	Altice Financing SA	5.000	1/15/2028	588,353	0.3%
445,000	Altice France Holding SA	10.500	5/15/2027	289,157	0.1%
1,285,000	Altice France SA	5.125	1/15/2029	971,372	0.4%
200,000	Altice France SA	8.125	2/1/2027	183,785	0.1%
2,350,000	American Airlines, Inc./AAAdvantage Loyalty IP Ltd.	5.750	4/20/2029	2,298,180	1.0%
225,000	AmeriGas Partners LP/AmeriGas Finance Corp.	9.375	6/1/2028	228,375	0.1%
440,000	AmWINS Group, Inc.	4.875	6/30/2029	405,813	0.2%
500,000	AmWINS Group, Inc.	6.375	2/15/2029	500,326	0.2%
260,000	ANGI Group LLC	3.875	8/15/2028	223,443	0.1%
325,000	Antares Holdings LP	7.950	8/11/2028	336,032	0.1%
225,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.375	6/15/2029	213,999	0.1%
650,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	6.625	2/1/2032	647,341	0.3%
285,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	7.875	5/15/2026	291,115	0.1%
390,000	Antero Resources Corp.	5.375	3/1/2030	371,671	0.2%
80,000	Aramark Services, Inc.	5.000	2/1/2028	76,666	0.0%
230,000	Arches Buyer, Inc.	4.250	6/1/2028	196,491	0.1%
110,000	Arches Buyer, Inc.	6.125	12/1/2028	93,196	0.0%
259,274	ARD Finance SA, (7.250% PIK or 6.500% Cash)	7.250	6/30/2027	110,840	0.1%
800,000	Ardonagh Finco Ltd.	7.750	2/15/2031	790,080	0.3%
560,000	Ardonagh Group Finance Ltd.	8.875	2/15/2032	547,512	0.2%
339,426	Ardonagh Midco 2 PLC, (12.750% PIK or 11.500% Cash)	12.750	1/15/2027	349,185	0.2%
306,000	Asbury Automotive Group, Inc.	4.500	3/1/2028	285,345	0.1%
435,000	Asbury Automotive Group, Inc.	4.625	11/15/2029	396,261	0.2%
645,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	7.000	11/1/2026	644,563	0.3%
80,000	Ashland, Inc.	3.375	9/1/2031	67,023	0.0%
295,000	ASP Unifrax Holdings, Inc.	5.250	9/30/2028	187,061	0.1%
255,000	AssuredPartners, Inc.	5.625	1/15/2029	234,555	0.1%
270,000	ATI, Inc.	4.875	10/1/2029	247,920	0.1%
325,000	ATI, Inc.	5.875	12/1/2027	318,403	0.1%
390,000	ATI, Inc.	7.250	8/15/2030	400,869	0.2%
665,000	Barclays PLC, (fixed rate to 6/27/2033, variable rate thereafter)	7.119	6/27/2034	690,281	0.3%

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270,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	226,309	0.1%
145,000	Bath & Body Works, Inc.	5.250	2/1/2028	140,781	0.1%
90,000	Bath & Body Works, Inc.	6.625	10/1/2030	90,494	0.0%
545,000	Bath & Body Works, Inc.	6.875	11/1/2035	545,273	0.2%
1,050,000	Bausch & Lomb Corp.	8.375	10/1/2028	1,097,250	0.5%
1,945,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,108,123	0.5%
915,000	Bausch Health Cos., Inc.	5.250	1/30/2030	394,705	0.2%
285,000	Bausch Health Cos., Inc.	6.125	2/1/2027	182,381	0.1%
415,000	Baytex Energy Corp.	8.500	4/30/2030	431,521	0.2%
625,000	Baytex Energy Corp.	8.750	4/1/2027	648,344	0.3%
525,000	Beacon Roofing Supply, Inc.	6.500	8/1/2030	527,842	0.2%
1,330,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	1,321,253	0.6%
105,000	Blackstone Secured Lending Fund	2.750	9/16/2026	96,349	0.0%
520,000	Blackstone Secured Lending Fund	3.625	1/15/2026	495,433	0.2%
95,000	Block Communications, Inc.	4.875	3/1/2028	84,031	0.0%
230,000	Bloomin' Brands, Inc./OSI Restaurant Partners LLC	5.125	4/15/2029	212,053	0.1%
585,000	Blue Owl Capital Corp.	3.400	7/15/2026	544,835	0.2%
310,000	Bombardier, Inc.	6.000	2/15/2028	300,940	0.1%
1,335,000	Bombardier, Inc.	7.125	6/15/2026	1,346,179	0.6%
192,000	Bombardier, Inc.	7.875	4/15/2027	192,245	0.1%
220,000	Bombardier, Inc.	8.750	11/15/2030	230,452	0.1%
350,000	Boyd Gaming Corp.	4.750	6/15/2031	317,928	0.1%
350,000	Braskem Netherlands Finance BV	8.500	1/12/2031	342,780	0.1%
275,000	BroadStreet Partners, Inc.	5.875	4/15/2029	255,078	0.1%
255,000	Brookfield Residential Properties, Inc./Brookfield Residential U.S. LLC	4.875	2/15/2030	226,476	0.1%
315,000	Brundage-Bone Concrete Pumping Holdings, Inc.	6.000	2/1/2026	310,824	0.1%
185,000	Buckeye Partners LP	5.600	10/15/2044	143,838	0.1%
130,000	Buckeye Partners LP	5.850	11/15/2043	107,101	0.0%
265,000	Builders FirstSource, Inc.	4.250	2/1/2032	232,836	0.1%
315,000	Builders FirstSource, Inc.	5.000	3/1/2030	297,447	0.1%
510,000	Calpine Corp.	4.500	2/15/2028	480,393	0.2%
210,000	Camelot Return Merger Sub, Inc.	8.750	8/1/2028	215,513	0.1%
1,405,000	Carnival Corp.	5.750	3/1/2027	1,387,401	0.6%
115,000	Carnival Corp.	5.750	12/1/2027	169,625	0.1%
880,000	Carnival Corp.	6.000	5/1/2029	859,948	0.4%
75,000	Carnival Corp.	7.000	8/15/2029	77,797	0.0%
295,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	2/1/2031	237,189	0.1%
4,065,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	3,039,229	1.3%
1,170,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.500	6/1/2033	900,019	0.4%
2,155,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	3/1/2030	1,833,226	0.8%
720,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	9.125	3/14/2028	767,859	0.3%
320,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	5.125	6/8/2026	304,786	0.1%
675,000	Centene Corp.	2.450	7/15/2028	594,900	0.3%
335,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	314,134	0.1%
200,000	Central China Real Estate Ltd.	7.250	8/13/2024	9,104	0.0%
205,000	Central China Real Estate Ltd.	7.650	8/27/2025	9,311	0.0%
353,395	CFLD Cayman Investment Ltd.	2.500	1/31/2031	13,390	0.0%
429,065	CFLD Cayman Investment Ltd.	2.500	1/31/2031	11,658	0.0%
44,015	CFLD Cayman Investment Ltd., Zero Coupon	0.000-28.181	1/31/2031	534	0.0%
93,722	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2, Class COL1, 1 mo. USD SOFR + 3.614%	8.932	11/15/2031	45,822	0.0%
328,027	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2, Class COL2, 1 mo. USD SOFR + 4.614%	9.932	11/15/2031	137,272	0.1%
80,000	Chemours Co.	4.625	11/15/2029	65,782	0.0%
385,000	Cheplapharm Arzneimittel GmbH	5.500	1/15/2028	364,021	0.2%

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		Rate	Date		
840,000	Chesapeake Energy Corp.	5.500	2/1/2026	832,648	0.4%
275,000	Chesapeake Energy Corp.	6.750	4/15/2029	276,028	0.1%
200,000	China Evergrande Group	8.750	6/28/2025	2,500	0.0%
200,000	China Evergrande Group	9.500	4/11/2022	2,500	0.0%
940,000	CHS/Community Health Systems, Inc.	5.250	5/15/2030	749,959	0.3%
220,000	Cincinnati Bell Telephone Co. LLC	6.300	12/1/2028	199,590	0.1%
590,000	Citigroup Commercial Mortgage Trust, Series 2014-GC21, Class D	4.894	5/10/2047	405,015	0.2%
870,000	Civitas Resources, Inc.	8.375	7/1/2028	910,389	0.4%
230,000	Civitas Resources, Inc.	8.625	11/1/2030	246,119	0.1%
20,000	Clean Harbors, Inc.	5.125	7/15/2029	19,280	0.0%
170,000	Clean Harbors, Inc.	6.375	2/1/2031	169,002	0.1%
555,000	Cloud Software Group, Inc.	6.500	3/31/2029	516,848	0.2%
210,000	Cloud Software Group, Inc.	9.000	9/30/2029	195,995	0.1%
180,000	Coinbase Global, Inc.	3.375	10/1/2028	152,037	0.1%
140,000	Coinbase Global, Inc.	3.625	10/1/2031	109,612	0.0%
350,000	Commercial Metals Co.	4.125	1/15/2030	320,174	0.1%
393,843	Commercial Mortgage Trust, Series 2012-CR3, Class B	3.922	10/15/2045	346,582	0.2%
1,950,000	CommScope Technologies LLC	5.000	3/15/2027	697,983	0.3%
340,000	CommScope, Inc.	4.750	9/1/2029	232,900	0.1%
245,000	CommScope, Inc.	6.000	3/1/2026	220,500	0.1%
265,000	Cornerstone Building Brands, Inc.	6.125	1/15/2029	238,831	0.1%
200,000	Corp. GEO SAB de CV	8.875	3/27/2022	—	0.0%
255,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC	4.750	1/15/2029	238,744	0.1%
455,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC	6.625	7/15/2030	462,394	0.2%
635,000	Covanta Holding Corp.	4.875	12/1/2029	554,923	0.2%
260,000	CQP Holdco LP/BIP-V Chinook Holdco LLC	5.500	6/15/2031	242,229	0.1%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class E	4.373	9/15/2037	421,727	0.2%
505,000	Crescent Energy Finance LLC	7.250	5/1/2026	503,157	0.2%
515,000	Crescent Energy Finance LLC	9.250	2/15/2028	538,944	0.2%
45,000	Crocs, Inc.	4.125	8/15/2031	38,286	0.0%
605,000	CSC Holdings LLC	3.375	2/15/2031	427,088	0.2%
200,000	CSC Holdings LLC	4.500	11/15/2031	148,500	0.1%
6,090,000	CSC Holdings LLC	4.625	12/1/2030	3,386,862	1.5%
2,375,000	CSC Holdings LLC	5.750	1/15/2030	1,396,678	0.6%
280,000	CSC Holdings LLC	6.500	2/1/2029	244,068	0.1%
580,000	CVR Energy, Inc.	8.500	1/15/2029	583,625	0.3%
845,000	DaVita, Inc.	3.750	2/15/2031	693,388	0.3%
465,000	Delek Logistics Partners LP/Delek Logistics Finance Corp.	8.625	3/15/2029	465,495	0.2%
1,235,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	1,143,152	0.5%
280,000	Diamond Foreign Asset Co./Diamond Finance LLC	8.500	10/1/2030	286,726	0.1%
480,000	Dillard's, Inc.	7.000	12/1/2028	497,880	0.2%
1,795,000	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.875	8/15/2027	1,694,246	0.7%
2,140,000	DISH DBS Corp.	5.125	6/1/2029	912,656	0.4%
705,000	DISH DBS Corp.	5.250	12/1/2026	563,119	0.2%
555,000	DISH DBS Corp.	5.750	12/1/2028	384,338	0.2%
175,000	DISH DBS Corp.	7.375	7/1/2028	85,360	0.0%
1,355,000	DISH DBS Corp.	7.750	7/1/2026	863,812	0.4%
4,830,000	DISH Network Corp.	3.375	8/15/2026	2,855,738	1.2%
205,000	DISH Network Corp.	11.750	11/15/2027	213,729	0.1%
545,000	DISH Network Corp., Zero Coupon	0.000-33.748	12/15/2025	394,852	0.2%
88,263	DSLA Mortgage Loan Trust, Series 2005-AR5, Class 2A1A, 1 mo. USD SOFR + 0.774%	6.094	9/19/2045	46,480	0.0%

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465,055	Easy Tactic Ltd., (7.500% PIK or 6.500% Cash)	7.500	7/11/2027	27,699	0.0%
270,000	Ecopetrol SA	8.375	1/19/2036	271,080	0.1%
540,000	Elastic NV	4.125	7/15/2029	485,045	0.2%
410,000	Embraer Netherlands Finance BV	7.000	7/28/2030	428,357	0.2%
100,000	Energiean Israel Finance Ltd.	4.875	3/30/2026	93,636	0.0%
200,000	Energiean Israel Finance Ltd.	5.375	3/30/2028	178,770	0.1%
1,530,000	Energizer Holdings, Inc.	4.375	3/31/2029	1,355,550	0.6%
275,000	Energy Transfer LP	6.000	2/1/2029	275,759	0.1%
1,130,000	Energy Transfer LP, Series A, 3 mo. USD LIBOR + 4.028%	9.597	3/18/2024	1,116,342	0.5%
360,000	EnLink Midstream LLC	6.500	9/1/2030	369,097	0.2%
70,000	EnLink Midstream Partners LP	5.050	4/1/2045	59,537	0.0%
255,000	EnLink Midstream Partners LP	5.450	6/1/2047	224,400	0.1%
445,000	EnLink Midstream Partners LP	5.600	4/1/2044	403,304	0.2%
105,000	Enterprise Products Operating LLC, Series E, (fixed rate to 8/16/2027, variable rate thereafter)	5.250	8/16/2077	99,606	0.0%
265,000	Envista Holdings Corp.	1.750	8/15/2028	234,691	0.1%
155,000	EQM Midstream Partners LP	4.125	12/1/2026	148,584	0.1%
230,000	EQM Midstream Partners LP	4.750	1/15/2031	213,880	0.1%
100,000	EQM Midstream Partners LP	5.500	7/15/2028	98,076	0.0%
167,000	EQM Midstream Partners LP	6.000	7/1/2025	166,771	0.1%
470,000	EQM Midstream Partners LP	6.500	7/1/2027	474,700	0.2%
95,000	EQM Midstream Partners LP	6.500	7/15/2048	96,429	0.0%
575,000	EQM Midstream Partners LP	7.500	6/1/2027	588,284	0.3%
135,000	EQM Midstream Partners LP	7.500	6/1/2030	143,486	0.1%
140,000	Everi Holdings, Inc.	5.000	7/15/2029	138,775	0.1%
275,000	Ferrellgas LP/Ferrellgas Finance Corp.	5.375	4/1/2026	272,258	0.1%
465,000	Fiesta Purchaser, Inc.	7.875	3/1/2031	479,490	0.2%
2,795,000	First Quantum Minerals Ltd.	6.875	3/1/2026	2,795,000	1.2%
410,000	First Quantum Minerals Ltd.	6.875	10/15/2027	389,912	0.2%
1,120,000	First Quantum Minerals Ltd.	9.375	3/1/2029	1,160,671	0.5%
55,000	Ford Motor Co.	3.250	2/12/2032	45,103	0.0%
1,645,000	Ford Motor Credit Co. LLC	2.300	2/10/2025	1,591,188	0.7%
800,000	Ford Motor Credit Co. LLC	3.375	11/13/2025	767,539	0.3%
200,000	Ford Motor Credit Co. LLC	4.542	8/1/2026	193,898	0.1%
795,000	Ford Motor Credit Co. LLC	6.950	6/10/2026	810,819	0.4%
400,000	Ford Motor Credit Co. LLC, GMTN	4.389	1/8/2026	388,952	0.2%
100,000	Fortrea Holdings, Inc.	7.500	7/1/2030	102,250	0.0%
630,000	Foundation Building Materials, Inc.	6.000	3/1/2029	549,726	0.2%
215,000	Freedom Mortgage Holdings LLC	9.250	2/1/2029	218,268	0.1%
825,000	Frontier Communications Holdings LLC	5.000	5/1/2028	763,500	0.3%
690,000	Frontier Communications Holdings LLC	5.875	10/15/2027	666,886	0.3%
225,000	Frontier Communications Holdings LLC	8.750	5/15/2030	229,493	0.1%
360,000	Gartner, Inc.	3.750	10/1/2030	318,625	0.1%
810,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	5.750	9/30/2027	752,896	0.3%
420,000	General Motors Financial Co., Inc., Series B, (fixed rate to 9/30/2028, variable rate thereafter)	6.500	9/30/2028	394,974	0.2%
530,000	GFL Environmental, Inc.	4.000	8/1/2028	485,942	0.2%
195,000	GFL Environmental, Inc.	6.750	1/15/2031	199,458	0.1%
331,600	Global Aircraft Leasing Co. Ltd., (7.250% PIK or 6.500% Cash)	7.250	9/15/2024	315,020	0.1%
1,125,000	Global Auto Holdings Ltd./AAG FH U.K. Ltd.	8.375	1/15/2029	1,071,056	0.5%
215,000	Global Partners LP/GLP Finance Corp.	8.250	1/15/2032	220,526	0.1%
185,955	GoTo Group, Inc.	5.500	5/1/2028	160,154	0.1%
256,795	GoTo Group, Inc.	5.500	5/1/2028	151,509	0.1%
1,120,000	GrafTech Finance, Inc.	4.625	12/15/2028	736,191	0.3%
490,000	GrafTech Global Enterprises, Inc.	9.875	12/15/2028	388,604	0.2%
170,000	Graham Packaging Co., Inc.	7.125	8/15/2028	150,669	0.1%

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110,000	GS Mortgage Securities Trust, Series 2011-GC5, Class C	5.153	8/10/2044	81,866	0.0%
935,000	GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.153	8/10/2044	339,019	0.1%
100,000	GS Mortgage Securities Trust, Series 2013-GC13, Class C	3.837	7/10/2046	80,934	0.0%
170,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	4.683	6/10/2047	74,129	0.0%
756,000	GTCR W-2 Merger Sub LLC	7.500	1/15/2031	788,508	0.3%
200,000	Gulfport Energy Corp.	8.000	5/17/2026	203,533	0.1%
270,000	Hawaiian Brand Intellectual Property Ltd./HawaiianMiles Loyalty Ltd.	5.750	1/20/2026	254,813	0.1%
805,000	Hercules LLC	6.500	6/30/2029	783,394	0.3%
297,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	4.850	6/25/2026	285,901	0.1%
54,166	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	6.310	3/25/2025	54,081	0.0%
270,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	9.130	6/25/2027	274,087	0.1%
290,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	6.560	9/25/2026	284,121	0.1%
680,000	Hess Midstream Operations LP	4.250	2/15/2030	619,201	0.3%
335,000	Hess Midstream Operations LP	5.125	6/15/2028	321,848	0.1%
515,000	Hess Midstream Operations LP	5.625	2/15/2026	507,713	0.2%
215,000	HF Sinclair Corp.	5.000	2/1/2028	207,036	0.1%
245,000	HF Sinclair Corp.	6.375	4/15/2027	245,419	0.1%
145,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	123,868	0.1%
1,160,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	4.875	7/1/2031	1,023,261	0.4%
725,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	5.000	6/1/2029	671,705	0.3%
600,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	6.625	1/15/2032	599,998	0.3%
275,000	HLF Financing SARL LLC/Herbalife International, Inc.	4.875	6/1/2029	196,696	0.1%
145,000	Hologic, Inc.	3.250	2/15/2029	129,283	0.1%
210,000	Hologic, Inc.	4.625	2/1/2028	201,202	0.1%
585,000	Howden U.K. Refinance PLC/Howden U.K. Refinance 2 PLC/Howden U.S. Refinance LLC	7.250	2/15/2031	585,877	0.3%
1,915,000	HUB International Ltd.	7.250	6/15/2030	1,953,507	0.8%
265,000	Hudson Pacific Properties LP	3.950	11/1/2027	228,827	0.1%
20,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.750	9/15/2024	19,873	0.0%
1,975,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	1,813,939	0.8%
475,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	6.375	12/15/2025	470,855	0.2%
1,115,000	iHeartCommunications, Inc.	4.750	1/15/2028	802,800	0.3%
475,000	iHeartCommunications, Inc.	5.250	8/15/2027	352,094	0.2%
315,000	IHS Holding Ltd.	5.625	11/29/2026	275,713	0.1%
455,000	Iliad Holding SASU	6.500	10/15/2026	449,818	0.2%
150,000	Installed Building Products, Inc.	5.750	2/1/2028	147,411	0.1%
1,150,000	Intesa Sanpaolo SpA	6.625	6/20/2033	1,162,615	0.5%
480,000	Iron Mountain, Inc.	4.500	2/15/2031	424,769	0.2%
740,000	Iron Mountain, Inc.	4.875	9/15/2029	688,165	0.3%
225,000	Iron Mountain, Inc.	5.250	7/15/2030	210,551	0.1%
75,000	Iron Mountain, Inc.	5.250	7/15/2030	70,184	0.0%
170,000	ITT Holdings LLC	6.500	8/1/2029	150,888	0.1%
200,000	Jaguar Land Rover Automotive PLC	5.500	7/15/2029	192,289	0.1%
220,000	Jaguar Land Rover Automotive PLC	5.875	1/15/2028	216,627	0.1%
290,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.000	8/15/2028	260,828	0.1%



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465,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3, Class C	5.360	2/15/2046	410,409	0.2%
400,000	Kaisa Group Holdings Ltd.	9.375	6/30/2024	10,000	0.0%
400,000	Kaisa Group Holdings Ltd.	11.250	4/16/2025	10,000	0.0%
400,000	Kaisa Group Holdings Ltd.	11.650	6/1/2026	10,360	0.0%
610,000	Kaisa Group Holdings Ltd.	11.700	11/11/2025	15,360	0.0%
130,000	Ken Garff Automotive LLC	4.875	9/15/2028	119,598	0.1%
610,000	Kinetik Holdings LP	5.875	6/15/2030	594,393	0.3%
620,000	Kinetik Holdings LP	6.625	12/15/2028	627,628	0.3%
210,000	KWG Group Holdings Ltd.	6.300	2/13/2026	18,333	0.0%
185,000	LABL, Inc.	10.500	7/15/2027	179,605	0.1%
670,000	Lamb Weston Holdings, Inc.	4.375	1/31/2032	598,602	0.3%
395,000	LBM Acquisition LLC	6.250	1/15/2029	355,847	0.2%
450,000	Level 3 Financing, Inc.	3.625	1/15/2029	191,250	0.1%
155,000	Level 3 Financing, Inc.	4.250	7/1/2028	73,625	0.0%
785,000	Leviathan Bond Ltd.	6.750	6/30/2030	716,405	0.3%
705,000	Liberty Mutual Group, Inc.	4.300	2/1/2061	448,895	0.2%
675,000	LifePoint Health, Inc.	5.375	1/15/2029	538,164	0.2%
865,000	Light & Wonder International, Inc.	7.000	5/15/2028	869,085	0.4%
775,000	Light & Wonder International, Inc.	7.250	11/15/2029	793,070	0.3%
175,000	Light & Wonder International, Inc.	7.500	9/1/2031	182,323	0.1%
120,000	Lithia Motors, Inc.	4.375	1/15/2031	106,474	0.0%
310,000	Lumen Technologies, Inc.	4.000	2/15/2027	206,885	0.1%
285,000	Madison IAQ LLC	5.875	6/30/2029	254,460	0.1%
1,875,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	1,700,803	0.7%
505,000	Matador Resources Co.	5.875	9/15/2026	500,070	0.2%
330,000	Matador Resources Co.	6.875	4/15/2028	335,096	0.1%
135,000	Mauser Packaging Solutions Holding Co.	9.250	4/15/2027	131,278	0.1%
360,000	McAfee Corp.	7.375	2/15/2030	317,728	0.1%
435,000	Medline Borrower LP	3.875	4/1/2029	390,035	0.2%
115,000	MEG Energy Corp.	5.875	2/1/2029	112,120	0.1%
630,000	Melco Resorts Finance Ltd.	5.375	12/4/2029	564,579	0.2%
200,000	Michaels Cos., Inc.	7.875	5/1/2029	129,141	0.1%
235,000	Mineral Resources Ltd.	8.000	11/1/2027	239,211	0.1%
475,000	Mineral Resources Ltd.	8.125	5/1/2027	479,218	0.2%
470,000	Mineral Resources Ltd.	9.250	10/1/2028	492,913	0.2%
255,000	MIWD Holdco II LLC/MIWD Finance Corp.	5.500	2/1/2030	232,673	0.1%
215,000	Mohegan Tribal Gaming Authority	8.000	2/1/2026	202,637	0.1%
60,000	Molina Healthcare, Inc.	3.875	11/15/2030	52,634	0.0%
735,000	Molina Healthcare, Inc.	3.875	5/15/2032	632,206	0.3%
275,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	5.211	6/15/2044	207,991	0.1%
530,000	MPT Operating Partnership LP/MPT Finance Corp.	3.500	3/15/2031	354,940	0.2%
295,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class C	4.281	10/15/2030	198,002	0.1%
300,000	Murphy Oil Corp.	5.875	12/1/2042	264,224	0.1%
300,000	Nabors Industries, Inc.	9.125	1/31/2030	307,500	0.1%
345,000	Nationstar Mortgage Holdings, Inc.	5.000	2/1/2026	335,130	0.1%
245,000	Nationstar Mortgage Holdings, Inc.	5.125	12/15/2030	218,688	0.1%
230,000	Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	210,728	0.1%
685,000	Nationstar Mortgage Holdings, Inc.	6.000	1/15/2027	673,471	0.3%
1,660,000	Navient Corp.	4.875	3/15/2028	1,515,298	0.7%
200,000	Navient Corp.	5.000	3/15/2027	189,597	0.1%
365,000	NCL Corp. Ltd.	1.125	2/15/2027	337,253	0.1%
1,735,000	NCL Corp. Ltd.	5.875	3/15/2026	1,694,661	0.7%
20,000	NCL Corp. Ltd.	5.875	3/15/2026	19,535	0.0%
430,000	NCL Corp. Ltd.	8.125	1/15/2029	452,395	0.2%
515,000	NCL Finance Ltd.	6.125	3/15/2028	502,335	0.2%
900,000	NCR Atleos Corp.	9.500	4/1/2029	952,015	0.4%
825,000	NCR Voyix Corp.	5.000	10/1/2028	766,738	0.3%

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375,000	NCR Voyix Corp.	5.125	4/15/2029	347,691	0.2%
25,000	NCR Voyix Corp.	5.250	10/1/2030	22,583	0.0%
340,000	Neogen Food Safety Corp.	8.625	7/20/2030	360,435	0.2%
440,000	Neptune Bidco U.S., Inc.	9.290	4/15/2029	414,030	0.2%
475,000	New Fortress Energy, Inc.	6.500	9/30/2026	458,631	0.2%
510,000	Newell Brands, Inc.	5.200	4/1/2026	495,241	0.2%
510,000	Newfold Digital Holdings Group, Inc.	11.750	10/15/2028	553,758	0.2%
150,000	NFP Corp.	4.875	8/15/2028	149,625	0.1%
360,000	NFP Corp.	6.875	8/15/2028	365,623	0.2%
300,000	NFP Corp.	8.500	10/1/2031	331,147	0.1%
275,000	NMG Holding Co., Inc./Neiman Marcus Group LLC	7.125	4/1/2026	269,731	0.1%
120,000	Nordstrom, Inc.	4.250	8/1/2031	101,150	0.0%
690,000	Northern Oil & Gas, Inc.	8.125	3/1/2028	698,715	0.3%
580,000	Northern Oil & Gas, Inc.	8.750	6/15/2031	606,100	0.3%
785,000	Novelis Corp.	4.750	1/30/2030	716,868	0.3%
31,000	NRG Energy, Inc.	3.875	2/15/2032	25,896	0.0%
105,000	NRG Energy, Inc.	5.250	6/15/2029	99,506	0.0%
135,000	NRG Energy, Inc.	5.750	1/15/2028	132,975	0.1%
115,000	Oceaneering International, Inc.	6.000	2/1/2028	113,084	0.1%
510,000	Olympus Water U.S. Holding Corp.	9.750	11/15/2028	541,899	0.2%
335,000	OneMain Finance Corp.	3.500	1/15/2027	308,359	0.1%
40,000	OneMain Finance Corp.	3.875	9/15/2028	34,948	0.0%
940,000	OneMain Finance Corp.	4.000	9/15/2030	791,885	0.3%
140,000	OneMain Finance Corp.	5.375	11/15/2029	129,911	0.1%
990,000	OneMain Finance Corp.	7.125	3/15/2026	1,006,080	0.4%
455,000	Open Text Corp.	6.900	12/1/2027	469,698	0.2%
25,000	Open Text Holdings, Inc.	4.125	2/15/2030	22,072	0.0%
390,000	Organon & Co./Organon Foreign Debt Co-Issuer BV	5.125	4/30/2031	334,277	0.1%
210,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	7.375	2/15/2031	219,170	0.1%
575,000	Papa John's International, Inc.	3.875	9/15/2029	509,594	0.2%
140,000	Park River Holdings, Inc.	5.625	2/1/2029	117,775	0.1%
340,000	Parkland Corp.	4.500	10/1/2029	310,675	0.1%
275,000	Patrick Industries, Inc.	4.750	5/1/2029	251,664	0.1%
150,000	Paysafe Finance PLC/Paysafe Holdings U.S. Corp.	4.000	6/15/2029	134,345	0.1%
85,000	Paysafe Finance PLC/Paysafe Holdings U.S. Corp.	4.000	6/15/2029	76,129	0.0%
215,000	PBF Holding Co. LLC/PBF Finance Corp.	7.875	9/15/2030	219,702	0.1%
115,000	Penn Entertainment, Inc.	2.750	5/15/2026	124,062	0.1%
30,000	Penn Entertainment, Inc.	4.125	7/1/2029	25,200	0.0%
455,000	PennyMac Financial Services, Inc.	7.875	12/15/2029	465,742	0.2%
410,000	Permian Resources Operating LLC	5.875	7/1/2029	400,635	0.2%
260,000	Permian Resources Operating LLC	6.875	4/1/2027	259,285	0.1%
410,000	Permian Resources Operating LLC	7.000	1/15/2032	420,979	0.2%
485,000	Perrigo Finance Unlimited Co.	4.650	6/15/2030	434,126	0.2%
365,000	Petroleos Mexicanos	5.950	1/28/2031	283,336	0.1%
285,000	Petroleos Mexicanos	6.625	6/15/2035	208,429	0.1%
320,000	PG&E Corp.	5.000	7/1/2028	305,210	0.1%
70,000	PG&E Corp.	5.250	7/1/2030	65,804	0.0%
150,000	Playtika Holding Corp.	4.250	3/15/2029	127,986	0.1%
15,000	Post Holdings, Inc.	5.750	3/1/2027	15,144	0.0%
550,000	Post Holdings, Inc.	6.250	2/15/2032	552,761	0.2%
275,000	Premier Entertainment Sub LLC/Premier Entertainment Finance Corp.	5.625	9/1/2029	198,039	0.1%
130,000	Presidio Holdings, Inc.	4.875	2/1/2027	124,946	0.1%
130,000	Presidio Holdings, Inc.	8.250	2/1/2028	128,192	0.1%
150,000	Prestige Auto Receivables Trust, Series 2019-1A, Class E	3.900	5/15/2026	149,858	0.1%
140,000	Prestige Brands, Inc.	3.750	4/1/2031	120,947	0.1%
55,000	Prime Security Services Borrower LLC/Prime Finance, Inc.	3.375	8/31/2027	50,352	0.0%

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410,000	Provident Funding Associates LP/PFG Finance Corp.	6.375	6/15/2025	384,331	0.2%
444,958	PRPM LLC, Series 2022-5, Class A1	6.900	9/27/2027	446,709	0.2%
480,000	Radiate Holdco LLC/Radiate Finance, Inc.	6.500	9/15/2028	231,000	0.1%
165,837	Radiology Partners, Inc., (3.500% PIK or 5.000% Cash)	3.500	1/31/2029	159,411	0.1%
1,155,000	Rand Parent LLC	8.500	2/15/2030	1,121,517	0.5%
180,000	Range Resources Corp.	8.250	1/15/2029	187,788	0.1%
90,000	Realogy Group LLC/Realogy Co-Issuer Corp.	5.250	4/15/2030	63,039	0.0%
545,000	Realogy Group LLC/Realogy Co-Issuer Corp.	5.750	1/15/2029	405,398	0.2%
775,000	Resideo Funding, Inc.	4.000	9/1/2029	686,014	0.3%
370,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	340,400	0.1%
360,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	319,333	0.1%
1,465,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	1,257,790	0.5%
1,645,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	1,365,745	0.6%
425,000	Royal Caribbean Cruises Ltd.	3.700	3/15/2028	392,226	0.2%
780,000	Royal Caribbean Cruises Ltd.	4.250	7/1/2026	751,272	0.3%
1,495,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	1,471,185	0.6%
130,000	Sabre Global, Inc.	8.625	6/1/2027	114,421	0.1%
490,000	Sabre Global, Inc.	11.250	12/15/2027	460,600	0.2%
525,000	Sands China Ltd.	5.400	8/8/2028	512,274	0.2%
220,000	Seadrill Finance Ltd.	8.375	8/1/2030	226,087	0.1%
175,000	Seagate HDD Cayman	4.091	6/1/2029	159,728	0.1%
100,000	Seagate HDD Cayman	4.875	6/1/2027	96,838	0.0%
375,000	Seagate HDD Cayman	8.250	12/15/2029	401,815	0.2%
265,000	SeaWorld Parks & Entertainment, Inc.	5.250	8/15/2029	247,114	0.1%
970,000	Sensata Technologies, Inc.	3.750	2/15/2031	829,496	0.4%
80,000	Sensata Technologies, Inc.	4.375	2/15/2030	72,895	0.0%
100,000	Service Properties Trust	3.950	1/15/2028	84,582	0.0%
600,000	Service Properties Trust	4.750	10/1/2026	555,047	0.2%
330,000	Service Properties Trust	7.500	9/15/2025	334,329	0.1%
590,000	Service Properties Trust	8.625	11/15/2031	623,106	0.3%
205,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	8,467	0.0%
200,000	Shimao Group Holdings Ltd.	4.750	7/3/2022	8,444	0.0%
200,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	8,280	0.0%
260,000	Simmons Foods, Inc./Simmons Prepared Foods, Inc./Simmons Pet Food, Inc./Simmons Feed	4.625	3/1/2029	227,827	0.1%
1,205,000	Sirius XM Radio, Inc.	3.875	9/1/2031	996,024	0.4%
1,070,000	Sitio Royalties Operating Partnership LP/Sitio Finance Corp.	7.875	11/1/2028	1,093,647	0.5%
240,000	SM Energy Co.	5.625	6/1/2025	238,200	0.1%
35,000	SM Energy Co.	6.625	1/15/2027	34,859	0.0%
230,000	SM Energy Co.	6.750	9/15/2026	228,715	0.1%
1,150,000	SoftBank Group Corp.	4.625	7/6/2028	1,076,113	0.5%
240,000	Solaris Midstream Holdings LLC	7.625	4/1/2026	239,817	0.1%
495,000	Sonic Automotive, Inc.	4.625	11/15/2029	436,808	0.2%
195,000	Southwestern Energy Co.	5.375	2/1/2029	188,449	0.1%
540,000	Specialty Building Products Holdings LLC/SBP Finance Corp.	6.375	9/30/2026	528,142	0.2%
335,000	Speedway Motorsports LLC/Speedway Funding II, Inc.	4.875	11/1/2027	317,071	0.1%
220,000	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.000	9/20/2025	159,117	0.1%
105,000	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.000	9/20/2025	75,942	0.0%
1,265,000	Stagwell Global LLC	5.625	8/15/2029	1,129,177	0.5%
225,000	Standard Industries, Inc.	4.375	7/15/2030	200,607	0.1%
165,000	Staples, Inc.	7.500	4/15/2026	158,633	0.1%
750,000	Star Parent, Inc.	9.000	10/1/2030	791,527	0.3%



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97,150	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	71,016	0.0%
320,000	Starwood Retail Property Trust, Series 2014-STAR, Class D, Prime + 0.000%	8.500	11/15/2027	25,728	0.0%
350,000	Starwood Retail Property Trust, Series 2014-STAR, Class E, Prime + 0.000%	8.500	11/15/2027	17,500	0.0%
225,000	Strathcona Resources Ltd.	6.875	8/1/2026	223,594	0.1%
450,000	Studio City Finance Ltd.	5.000	1/15/2029	393,813	0.2%
305,000	Summit Materials LLC/Summit Materials Finance Corp.	7.250	1/15/2031	316,499	0.1%
70,621	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	6.000	9/30/2026	8,475	0.0%
70,621	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	6.250	9/30/2027	7,540	0.0%
141,242	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	6.500	9/30/2027	13,819	0.0%
211,863	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	6.750	9/30/2028	18,093	0.0%
211,863	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	7.000	9/30/2029	15,843	0.0%
99,527	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	7.250	9/30/2030	6,759	0.0%
87,296	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	7.800	9/30/2032	5,238	0.0%
220,000	Sunoco LP/Sunoco Finance Corp.	4.500	5/15/2029	203,224	0.1%
150,000	Talen Energy Supply LLC	8.625	6/1/2030	158,256	0.1%
100,000	Telecom Italia Capital SA	6.000	9/30/2034	92,778	0.0%
330,000	Telecom Italia Capital SA	6.375	11/15/2033	316,723	0.1%
265,000	Telecom Italia Capital SA	7.200	7/18/2036	263,401	0.1%
275,000	Telesat Canada/Telesat LLC	5.625	12/6/2026	158,617	0.1%
240,000	Tenneco, Inc.	8.000	11/17/2028	218,700	0.1%
230,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	219,658	0.1%
1,400,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	1,296,857	0.6%
3,275,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	2,216,415	1.0%
545,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	514,654	0.2%
220,000	Teva Pharmaceutical Finance Netherlands III BV	7.875	9/15/2029	234,062	0.1%
200,000	Teva Pharmaceutical Finance Netherlands III BV	8.125	9/15/2031	216,072	0.1%
205,000	Times China Holdings Ltd.	5.750	1/14/2027	6,406	0.0%
630,000	Times China Holdings Ltd.	6.200	3/22/2026	17,325	0.0%
750,000	TransDigm, Inc.	6.375	3/1/2029	753,390	0.3%
1,285,000	TransDigm, Inc.	6.625	3/1/2032	1,293,029	0.6%
625,000	TransDigm, Inc.	6.750	8/15/2028	632,472	0.3%
90,000	TransDigm, Inc.	6.875	12/15/2030	91,072	0.0%
275,000	Transocean Aquila Ltd.	8.000	9/30/2028	280,156	0.1%
1,154,250	Transocean Poseidon Ltd.	6.875	2/1/2027	1,150,331	0.5%
245,000	Transocean Titan Financing Ltd.	8.375	2/1/2028	251,431	0.1%
415,000	Transocean, Inc.	7.500	1/15/2026	411,560	0.2%
565,000	Transocean, Inc.	8.000	2/1/2027	551,542	0.2%
5,000	Transocean, Inc.	8.000	2/1/2027	4,881	0.0%
725,000	Travel & Leisure Co.	4.500	12/1/2029	663,969	0.3%
390,000	Travel & Leisure Co.	4.625	3/1/2030	351,975	0.2%
5,000	Travel & Leisure Co.	6.000	4/1/2027	4,982	0.0%
120,000	Travel & Leisure Co.	6.625	7/31/2026	121,272	0.1%
190,000	U.S. Acute Care Solutions LLC	6.375	3/1/2026	171,963	0.1%
76,000	U.S. Steel Corp.	6.875	3/1/2029	76,873	0.0%
2,980,000	U.S. Treasury Notes	2.125	5/15/2025	2,883,266	1.2%
760,000	Uber Technologies, Inc.	4.500	8/15/2029	711,610	0.3%
715,000	Uber Technologies, Inc.	6.250	1/15/2028	715,894	0.3%
1,080,000	Uber Technologies, Inc.	7.500	9/15/2027	1,104,838	0.5%
940,000	Uber Technologies, Inc.	8.000	11/1/2026	956,540	0.4%

## Loomis Sayles High Income Opportunities Fund

Investments as of February 29, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
745,000	UKG, Inc.	6.875	2/1/2031	752,748	0.3%
960,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	887,059	0.4%
485,000	Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC	4.750	4/15/2028	421,473	0.2%
430,000	Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC	10.500	2/15/2028	445,092	0.2%
740,000	USI, Inc.	7.500	1/15/2032	737,225	0.3%
1,035,000	Venture Global Calcasieu Pass LLC	3.875	11/1/2033	868,069	0.4%
600,000	Venture Global Calcasieu Pass LLC	4.125	8/15/2031	526,596	0.2%
530,000	Venture Global LNG, Inc.	8.375	6/1/2031	536,074	0.2%
260,000	Viasat, Inc.	6.500	7/15/2028	192,629	0.1%
30,000	Victoria's Secret & Co.	4.625	7/15/2029	25,309	0.0%
355,000	Viking Cruises Ltd.	5.875	9/15/2027	347,013	0.2%
150,000	Viking Cruises Ltd.	7.000	2/15/2029	149,934	0.1%
550,000	Viking Ocean Cruises Ship VII Ltd.	5.625	2/15/2029	530,750	0.2%
755,000	Virgin Media Secured Finance PLC	5.500	5/15/2029	707,487	0.3%
15,000	Vital Energy, Inc.	9.750	10/15/2030	16,067	0.0%
295,000	VOC Escrow Ltd.	5.000	2/15/2028	283,327	0.1%
100,000	Vodafone Group PLC, (fixed rate to 12/04/2050, variable rate thereafter)	5.125	6/4/2081	74,077	0.0%
45,000	Volcan Cia Minera SAA	4.375	2/11/2026	28,090	0.0%
300,000	VT Topco, Inc.	8.500	8/15/2030	312,885	0.1%
395,000	Weatherford International Ltd.	8.625	4/30/2030	409,516	0.2%
325,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class C	4.458	8/15/2050	129,077	0.1%
145,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class C	4.120	11/15/2059	113,361	0.1%
230,000	Western Digital Corp.	2.850	2/1/2029	193,705	0.1%
100,000	Western Digital Corp.	3.100	2/1/2032	78,270	0.0%
130,000	Western Digital Corp.	4.750	2/15/2026	127,051	0.1%
158,612	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	5.855	3/15/2044	47,159	0.0%
205,000	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	4.979	6/15/2044	159,900	0.1%
530,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class C	4.331	12/15/2045	379,745	0.2%
190,000	Wheel Pros, Inc.	6.500	5/15/2029	57,000	0.0%
65,000	Wolfspeed, Inc.	0.250	2/15/2028	35,912	0.0%
915,000	Wolfspeed, Inc.	1.875	12/1/2029	476,715	0.2%
40,000	WR Grace Holdings LLC	5.625	8/15/2029	35,077	0.0%
290,000	Wynn Macau Ltd.	5.125	12/15/2029	261,312	0.1%
465,000	Wynn Macau Ltd.	5.500	1/15/2026	450,815	0.2%
415,000	Wynn Macau Ltd.	5.625	8/26/2028	389,918	0.2%
420,000	Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.125	10/1/2029	396,188	0.2%
305,000	Yum! Brands, Inc.	3.625	3/15/2031	268,218	0.1%
340,000	Yum! Brands, Inc.	4.625	1/31/2032	312,124	0.1%
800,000	Yuzhou Group Holdings Co. Ltd.	6.350	1/13/2027	56,456	0.0%
200,000	Yuzhou Group Holdings Co. Ltd.	7.700	2/20/2025	14,014	0.0%
155,000	ZF North America Capital, Inc.	6.875	4/14/2028	158,157	0.1%
155,000	ZF North America Capital, Inc.	7.125	4/14/2030	161,150	0.1%
820,000	Zhenro Properties Group Ltd.	6.630	1/7/2026	8,741	0.0%
210,000	Zhenro Properties Group Ltd.	6.700	8/4/2026	2,171	0.0%
222,000	Ziff Davis, Inc.	4.625	10/15/2030	199,089	0.1%
920,000	Ziggo Bond Co. BV	6.000	1/15/2027	899,072	0.4%
55,000	Zillow Group, Inc.	1.375	9/1/2026	73,251	0.0%
	Total			209,969,356	90.2%

## Loomis Sayles High Income Opportunities Fund

Investments as of February 29, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Senior Loans</b>					
563,935	Acisure LLC, 2020 Term Loan B, 1 mo. USD LIBOR + 3.500%	8.941	2/15/2027	562,350	0.2%
74,785	AssuredPartners, Inc., 2023 Term Loan B4, 1 mo. USD SOFR + 3.750%	9.076	2/12/2027	74,822	0.0%
241,553	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	8.318	8/8/2027	241,604	0.1%
871,431	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	8.691	10/18/2028	872,250	0.4%
365,085	Chemours Co., 2023 USD Term Loan B, 1 mo. USD SOFR + 3.500%	8.826	8/18/2028	357,783	0.1%
470,000	Chobani LLC, 2023 Incremental Term Loan, 1 mo. USD SOFR + 3.750%	9.068	10/25/2027	470,442	0.2%
575,000	CT Technologies Intermediate Holdings, Inc., 2021 Term Loan B		12/16/2025	563,908	0.2%
194,501	Edelman Financial Center, LLC, 2021 Term Loan B		4/7/2028	193,809	0.1%
129,668	Edelman Financial Center, LLC, 2021 Term Loan B, 1 mo. USD SOFR + 3.500%	8.941	4/7/2028	129,206	0.1%
280,000	Iron Mountain, Inc., 2023 Term Loan B, 1 mo. USD SOFR + 2.250%	7.576	1/31/2031	277,727	0.1%
368,000	IVC Acquisition Ltd., 2023 USD Term Loan B, 3 mo. USD SOFR + 5.500%	10.886	12/6/2028	368,232	0.2%
232,311	MH Sub I LLC, 2023 Term Loan, 1 mo. USD SOFR + 4.250%	9.576	5/3/2028	228,304	0.1%
474,969	Neptune Bidco U.S., Inc., 2022 USD Term Loan B, 3 mo. USD SOFR + 5.000%	10.423	4/11/2029	435,537	0.2%
433,924	PODS LLC, 2021 Term Loan B, 1 mo. USD SOFR + 3.000%	8.441	3/31/2028	426,677	0.2%
631,156	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	9.348	9/27/2030	622,875	0.3%
132,335	Talen Energy Supply LLC, 2023 Term Loan B, 3 mo. USD SOFR + 4.500%	9.826	5/17/2030	132,666	0.1%
760,000	TransDigm, Inc., 2023 Term Loan J, 3 mo. USD SOFR + 3.250%	8.598	2/14/2031	762,592	0.3%
256,062	USI, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 3.000%	8.348	11/22/2029	255,742	0.1%
62,468	USI, Inc., 2023 Acquisition Term Loan, 3 mo. USD SOFR + 3.250%	8.598	9/27/2030	62,429	0.0%
442,000	Wood Mackenzie Ltd., 2024 Term Loan B, 3 mo. USD SOFR + 3.500%	8.814	1/31/2031	441,448	0.2%
	Total			7,480,403	3.2%
<b>Collateralized Loan Obligations</b>					
250,000	Battalion CLO XVI Ltd., Series 2019-16A, Class ER, 3 mo. USD SOFR + 6.862%	12.179	12/19/2032	236,554	0.1%
670,000	Clover CLO LLC, Series 2021-2A, Class E, 3 mo. USD SOFR + 6.762%	12.079	7/20/2034	660,489	0.3%
665,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class ER, 3 mo. USD SOFR + 6.512%	11.829	7/2/2035	662,888	0.3%
340,000	Palmer Square CLO Ltd., Series 2021-3A, Class E, 3 mo. USD SOFR + 6.412%	11.726	1/15/2035	338,039	0.2%
530,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3 mo. USD SOFR + 6.312%	11.626	10/15/2034	526,284	0.2%
275,000	PPM CLO 5 Ltd., Series 2021-5A, Class E, 3 mo. USD SOFR + 6.762%	12.060	10/18/2034	256,497	0.1%
320,000	Whetstone Park CLO Ltd., Series 2021-1A, Class E, 3 mo. USD SOFR + 6.412%	11.729	1/20/2035	305,714	0.1%
	Total			2,986,465	1.3%

## Loomis Sayles High Income Opportunities Fund

Investments as of February 29, 2024 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Common Stocks</b>			
2,125	AbbVie, Inc.	374,106	0.2%
68,328	Altice USA, Inc., Class A	202,934	0.1%
2,801	Battalion Oil Corp.	16,778	0.0%
5,003	Canadian Natural Resources Ltd.	348,659	0.1%
265	Clarivate PLC	1,903	0.0%
2,021	Diamondback Energy, Inc.	368,873	0.2%
11,343	McDermott International Ltd.	1,917	0.0%
	Total	1,315,170	0.6%

		<u>Interest Rate</u>		
<b>Preferred Stocks</b>				
9,812	Clarivate PLC, Series A	5.250	283,959	0.1%

<b>Warrants</b>				
22,710	McDermott International Ltd., Tranche A, Expiration on 5/1/2024		—	0.0%
25,233	McDermott International Ltd., Tranche B, Expiration on 5/1/2024		—	0.0%
	Total		—	0.0%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Short-Term Investments</b>					
8,205,618	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	3/1/2024	8,205,618	3.5%
5,015,000	U.S. Treasury Bills	5.170–5.238(a)	4/9/2024	4,986,232	2.2%
	Total			13,191,850	5.7%
	Total Investments			235,227,203	101.1%
	Other assets less liabilities			(2,552,184)	(1.1)%
	Net Assets			232,675,019	100.0%

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

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

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

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

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

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

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## Loomis Sayles High Income Opportunities Fund

Investments as of January 31, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
85,000	1011778 BC ULC/New Red Finance, Inc.	3.500	2/15/2029	77,777	0.0%
55,000	1011778 BC ULC/New Red Finance, Inc.	3.500	2/15/2029	50,327	0.0%
1,635,000	1011778 BC ULC/New Red Finance, Inc.	3.875	1/15/2028	1,538,676	0.7%
100,000	ACProducts Holdings, Inc.	6.375	5/15/2029	74,542	0.0%
270,000	Acrisure LLC/Acrisure Finance, Inc.	4.250	2/15/2029	242,107	0.1%
95,000	Acrisure LLC/Acrisure Finance, Inc.	4.250	2/15/2029	85,186	0.0%
555,000	Acrisure LLC/Acrisure Finance, Inc.	8.250	2/1/2029	556,422	0.2%
125,000	AdaptHealth LLC	4.625	8/1/2029	98,132	0.0%
680,000	AdaptHealth LLC	5.125	3/1/2030	531,726	0.2%
1,120,000	ADT Security Corp.	4.125	8/1/2029	1,033,542	0.5%
300,000	Advanced Drainage Systems, Inc.	6.375	6/15/2030	302,484	0.1%
400,000	Agile Group Holdings Ltd.	6.050	10/13/2025	58,628	0.0%
255,000	Aircastle Ltd.	6.500	7/18/2028	261,209	0.1%
155,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	5.250	6/15/2026	135,819	0.1%
295,000	Allegiant Travel Co.	7.250	8/15/2027	288,362	0.1%
330,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	6.750	10/15/2027	322,186	0.1%
545,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	7.000	1/15/2031	550,777	0.2%
45,000	Allison Transmission, Inc.	4.750	10/1/2027	43,281	0.0%
665,000	Altice Financing SA	5.000	1/15/2028	597,591	0.3%
445,000	Altice France Holding SA	10.500	5/15/2027	255,412	0.1%
1,285,000	Altice France SA	5.125	1/15/2029	950,994	0.4%
200,000	Altice France SA	8.125	2/1/2027	178,762	0.1%
2,350,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.750	4/20/2029	2,307,771	1.0%
255,000	American Axle & Manufacturing, Inc.	5.000	10/1/2029	223,238	0.1%
440,000	AmWINS Group, Inc.	4.875	6/30/2029	410,673	0.2%
260,000	ANGI Group LLC	3.875	8/15/2028	223,577	0.1%
325,000	Antares Holdings LP	7.950	8/11/2028	341,302	0.2%
225,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.375	6/15/2029	216,021	0.1%
555,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	6.625	2/1/2032	551,603	0.2%
285,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	7.875	5/15/2026	291,616	0.1%
390,000	Antero Resources Corp.	5.375	3/1/2030	371,888	0.2%
80,000	Aramark Services, Inc.	5.000	2/1/2028	77,306	0.0%
230,000	Arches Buyer, Inc.	4.250	6/1/2028	205,703	0.1%
110,000	Arches Buyer, Inc.	6.125	12/1/2028	95,019	0.0%
259,274	ARD Finance SA, (7.250% PIK or 6.500% Cash)	7.250	6/30/2027	125,279	0.1%
339,426	Ardonagh Midco 2 PLC, (12.750% PIK or 11.500% Cash)	12.750	1/15/2027	342,729	0.2%
306,000	Asbury Automotive Group, Inc.	4.500	3/1/2028	287,687	0.1%
715,000	Asbury Automotive Group, Inc.	4.625	11/15/2029	658,720	0.3%
99,000	Asbury Automotive Group, Inc.	4.750	3/1/2030	91,606	0.0%
645,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	7.000	11/1/2026	644,622	0.3%
80,000	Ashland, Inc.	3.375	9/1/2031	67,512	0.0%
535,000	ASP Unifrax Holdings, Inc.	5.250	9/30/2028	355,133	0.2%
255,000	AssuredPartners, Inc.	5.625	1/15/2029	240,826	0.1%
270,000	ATI, Inc.	4.875	10/1/2029	249,464	0.1%
325,000	ATI, Inc.	5.875	12/1/2027	316,898	0.1%
390,000	ATI, Inc.	7.250	8/15/2030	401,338	0.2%
665,000	Barclays PLC, (fixed rate to 6/27/2033, variable rate thereafter)	7.119	6/27/2034	702,463	0.3%
270,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	231,440	0.1%



## Loomis Sayles High Income Opportunities Fund

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest	Maturity	Market Value (\$)	% of Fund
		Rate	Date		
145,000	Bath & Body Works, Inc.	5.250	2/1/2028	141,921	0.1%
90,000	Bath & Body Works, Inc.	6.625	10/1/2030	91,183	0.0%
545,000	Bath & Body Works, Inc.	6.875	11/1/2035	543,448	0.2%
1,050,000	Bausch & Lomb Escrow Corp.	8.375	10/1/2028	1,089,448	0.5%
1,945,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,099,752	0.5%
915,000	Bausch Health Cos., Inc.	5.250	1/30/2030	371,266	0.2%
285,000	Bausch Health Cos., Inc.	6.125	2/1/2027	180,337	0.1%
415,000	Baytex Energy Corp.	8.500	4/30/2030	430,892	0.2%
625,000	Baytex Energy Corp.	8.750	4/1/2027	650,392	0.3%
525,000	Beacon Roofing Supply, Inc.	6.500	8/1/2030	532,691	0.2%
1,330,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	1,324,148	0.6%
105,000	Blackstone Secured Lending Fund	2.750	9/16/2026	96,803	0.0%
520,000	Blackstone Secured Lending Fund	3.625	1/15/2026	498,387	0.2%
95,000	Block Communications, Inc.	4.875	3/1/2028	85,356	0.0%
230,000	Bloomin' Brands, Inc./OSI Restaurant Partners LLC	5.125	4/15/2029	213,900	0.1%
585,000	Blue Owl Capital Corp.	3.400	7/15/2026	547,749	0.2%
310,000	Bombardier, Inc.	6.000	2/15/2028	302,019	0.1%
1,335,000	Bombardier, Inc.	7.125	6/15/2026	1,346,125	0.6%
192,000	Bombardier, Inc.	7.875	4/15/2027	191,754	0.1%
220,000	Bombardier, Inc.	8.750	11/15/2030	230,881	0.1%
350,000	Boyd Gaming Corp.	4.750	6/15/2031	321,520	0.1%
350,000	Braskem Netherlands Finance BV	8.500	1/12/2031	333,368	0.2%
275,000	BroadStreet Partners, Inc.	5.875	4/15/2029	260,765	0.1%
255,000	Brookfield Residential Properties, Inc./Brookfield Residential U.S. LLC	4.875	2/15/2030	226,136	0.1%
315,000	Brundage-Bone Concrete Pumping Holdings, Inc.	6.000	2/1/2026	310,297	0.1%
185,000	Buckeye Partners LP	5.600	10/15/2044	142,579	0.1%
130,000	Buckeye Partners LP	5.850	11/15/2043	106,154	0.1%
265,000	Builders FirstSource, Inc.	4.250	2/1/2032	236,975	0.1%
315,000	Builders FirstSource, Inc.	5.000	3/1/2030	302,373	0.1%
510,000	Calpine Corp.	4.500	2/15/2028	484,993	0.2%
210,000	Camelot Return Merger Sub, Inc.	8.750	8/1/2028	215,285	0.1%
1,405,000	Carnival Corp.	5.750	3/1/2027	1,384,209	0.6%
880,000	Carnival Corp.	6.000	5/1/2029	852,348	0.4%
75,000	Carnival Corp.	7.000	8/15/2029	77,994	0.0%
295,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	2/1/2031	248,599	0.1%
4,065,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	3,232,092	1.4%
1,170,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.500	6/1/2033	959,630	0.4%
2,155,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	3/1/2030	1,914,949	0.8%
720,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	9.125	3/14/2028	766,599	0.3%
320,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	5.125	6/8/2026	304,795	0.1%
675,000	Centene Corp.	2.450	7/15/2028	600,642	0.3%
335,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	312,934	0.1%
200,000	Central China Real Estate Ltd.	7.250	8/13/2024	9,542	0.0%
205,000	Central China Real Estate Ltd.	7.650	8/27/2025	9,912	0.0%
353,395	CFLD Cayman Investment Ltd.	2.500	1/31/2031	14,199	0.0%
429,065	CFLD Cayman Investment Ltd.	2.500	1/31/2031	12,606	0.0%
44,015	CFLD Cayman Investment Ltd., Zero Coupon	0.000-28.181	1/31/2031	528	0.0%
93,899	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2, Class COL1, 1 mo. USD SOFR + 3.614%	8.948	11/15/2031	42,571	0.0%
328,648	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2, Class COL2, 1 mo. USD SOFR + 4.614%	9.948	11/15/2031	126,189	0.1%
385,000	Cheplapharm Arzneimittel GmbH	5.500	1/15/2028	364,583	0.2%
840,000	Chesapeake Energy Corp.	5.500	2/1/2026	835,594	0.4%
275,000	Chesapeake Energy Corp.	6.750	4/15/2029	278,183	0.1%
200,000	China Evergrande Group	8.750	6/28/2025	1,750	0.0%
200,000	China Evergrande Group	9.500	4/11/2022	1,750	0.0%

## Loomis Sayles High Income Opportunities Fund

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
940,000	CHS/Community Health Systems, Inc.	5.250	5/15/2030	778,248	0.3%
220,000	Cincinnati Bell Telephone Co. LLC	6.300	12/1/2028	190,663	0.1%
265,000	Cinemark USA, Inc.	5.250	7/15/2028	244,463	0.1%
590,000	Citigroup Commercial Mortgage Trust, Series 2014-GC21, Class D	5.101	5/10/2047	395,939	0.2%
695,000	Civitas Resources, Inc.	8.375	7/1/2028	730,940	0.3%
230,000	Civitas Resources, Inc.	8.625	11/1/2030	245,309	0.1%
20,000	Clean Harbors, Inc.	5.125	7/15/2029	19,131	0.0%
170,000	Clean Harbors, Inc.	6.375	2/1/2031	172,221	0.1%
555,000	Cloud Software Group, Inc.	6.500	3/31/2029	518,222	0.2%
180,000	Coinbase Global, Inc.	3.375	10/1/2028	147,528	0.1%
140,000	Coinbase Global, Inc.	3.625	10/1/2031	104,999	0.1%
350,000	Commercial Metals Co.	4.125	1/15/2030	318,479	0.1%
405,000	Commercial Mortgage Trust, Series 2012-CR3, Class B	3.922	10/15/2045	355,501	0.2%
1,950,000	CommScope Technologies LLC	5.000	3/15/2027	718,819	0.3%
340,000	CommScope, Inc.	4.750	9/1/2029	224,781	0.1%
245,000	CommScope, Inc.	6.000	3/1/2026	212,214	0.1%
265,000	Cornerstone Building Brands, Inc.	6.125	1/15/2029	235,545	0.1%
200,000	Corp. GEO SAB de CV	8.875	3/27/2022	—	0.0%
255,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC	4.750	1/15/2029	243,066	0.1%
455,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC	6.625	7/15/2030	463,449	0.2%
935,000	Covanta Holding Corp.	4.875	12/1/2029	807,551	0.4%
260,000	CQP Holdco LP/BIP-V Chinook Holdco LLC	5.500	6/15/2031	242,567	0.1%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class E	4.373	9/15/2037	408,095	0.2%
320,000	Crescent Energy Finance LLC	7.250	5/1/2026	318,800	0.1%
515,000	Crescent Energy Finance LLC	9.250	2/15/2028	534,644	0.2%
45,000	Crocs, Inc.	4.125	8/15/2031	38,357	0.0%
605,000	CSC Holdings LLC	3.375	2/15/2031	414,291	0.2%
200,000	CSC Holdings LLC	4.500	11/15/2031	143,510	0.1%
6,090,000	CSC Holdings LLC	4.625	12/1/2030	3,112,786	1.4%
585,000	CSC Holdings LLC	5.000	11/15/2031	294,461	0.1%
1,790,000	CSC Holdings LLC	5.750	1/15/2030	947,429	0.4%
280,000	CSC Holdings LLC	6.500	2/1/2029	238,018	0.1%
590,000	CVR Energy, Inc.	5.250	2/15/2025	589,263	0.3%
580,000	CVR Energy, Inc.	8.500	1/15/2029	580,725	0.3%
610,000	DaVita, Inc.	3.750	2/15/2031	502,877	0.2%
1,235,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	1,164,985	0.5%
280,000	Diamond Foreign Asset Co./Diamond Finance LLC	8.500	10/1/2030	287,805	0.1%
555,000	Diamond Sports Group LLC/Diamond Sports Finance Co.	5.375	8/15/2026	36,769	0.0%
310,000	Diamond Sports Group LLC/Diamond Sports Finance Co.	6.625	8/15/2027	21,700	0.0%
480,000	Dillard's, Inc.	7.000	12/1/2028	501,278	0.2%
1,795,000	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.875	8/15/2027	1,706,490	0.8%
2,140,000	DISH DBS Corp.	5.125	6/1/2029	819,725	0.4%
705,000	DISH DBS Corp.	5.250	12/1/2026	555,191	0.2%
555,000	DISH DBS Corp.	5.750	12/1/2028	373,362	0.2%
175,000	DISH DBS Corp.	7.375	7/1/2028	77,000	0.0%
1,355,000	DISH DBS Corp.	7.750	7/1/2026	798,400	0.4%
4,830,000	DISH Network Corp.	3.375	8/15/2026	2,801,400	1.2%
205,000	DISH Network Corp.	11.750	11/15/2027	213,960	0.1%
545,000	DISH Network Corp., Zero Coupon	0.000-33.748	12/15/2025	387,767	0.2%
88,257	DSLA Mortgage Loan Trust, Series 2005-AR5, Class 2A1A, 1 mo. USD SOFR + 0.774%	6.109	9/19/2045	46,043	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
465,055	Easy Tactic Ltd., (7.500% PIK or 6.500% Cash)	7.500	7/11/2027	24,290	0.0%
270,000	Ecopetrol SA	8.375	1/19/2036	273,429	0.1%
540,000	Elastic NV	4.125	7/15/2029	489,937	0.2%
410,000	Embraer Netherlands Finance BV	7.000	7/28/2030	431,087	0.2%
100,000	Energian Israel Finance Ltd.	4.875	3/30/2026	92,040	0.0%
200,000	Energian Israel Finance Ltd.	5.375	3/30/2028	174,260	0.1%
1,530,000	Energizer Holdings, Inc.	4.375	3/31/2029	1,384,971	0.6%
275,000	Energy Transfer LP	6.000	2/1/2029	276,339	0.1%
1,130,000	Energy Transfer LP, Series A, 3 mo. USD LIBOR + 4.028%	9.669	2/16/2024	1,105,787	0.5%
360,000	EnLink Midstream LLC	6.500	9/1/2030	368,683	0.2%
70,000	EnLink Midstream Partners LP	5.050	4/1/2045	56,893	0.0%
255,000	EnLink Midstream Partners LP	5.450	6/1/2047	221,669	0.1%
370,000	EnLink Midstream Partners LP	5.600	4/1/2044	328,394	0.1%
105,000	Enterprise Products Operating LLC, Series E, (fixed rate to 8/16/2027, variable rate thereafter)	5.250	8/16/2077	101,120	0.0%
565,000	Envista Holdings Corp.	1.750	8/15/2028	511,890	0.2%
155,000	EQM Midstream Partners LP	4.125	12/1/2026	149,257	0.1%
100,000	EQM Midstream Partners LP	5.500	7/15/2028	99,089	0.0%
167,000	EQM Midstream Partners LP	6.000	7/1/2025	166,641	0.1%
470,000	EQM Midstream Partners LP	6.500	7/1/2027	475,735	0.2%
95,000	EQM Midstream Partners LP	6.500	7/15/2048	98,038	0.0%
575,000	EQM Midstream Partners LP	7.500	6/1/2027	591,615	0.3%
135,000	EQM Midstream Partners LP	7.500	6/1/2030	144,791	0.1%
140,000	Everi Holdings, Inc.	5.000	7/15/2029	128,661	0.1%
275,000	Ferrellgas LP/Ferrellgas Finance Corp.	5.375	4/1/2026	270,933	0.1%
465,000	Fiesta Purchaser, Inc.	7.875	3/1/2031	465,000	0.2%
2,795,000	First Quantum Minerals Ltd.	6.875	3/1/2026	2,662,359	1.2%
410,000	First Quantum Minerals Ltd.	6.875	10/15/2027	371,251	0.2%
55,000	Ford Motor Co.	3.250	2/12/2032	45,530	0.0%
1,645,000	Ford Motor Credit Co. LLC	2.300	2/10/2025	1,587,923	0.7%
800,000	Ford Motor Credit Co. LLC	3.375	11/13/2025	767,789	0.3%
200,000	Ford Motor Credit Co. LLC	4.542	8/1/2026	194,357	0.1%
795,000	Ford Motor Credit Co. LLC	6.950	6/10/2026	815,711	0.4%
400,000	Ford Motor Credit Co. LLC, GMTN	4.389	1/8/2026	389,825	0.2%
100,000	Fortrea Holdings, Inc.	7.500	7/1/2030	101,632	0.0%
870,000	Foundation Building Materials, Inc.	6.000	3/1/2029	764,512	0.3%
215,000	Freedom Mortgage Holdings LLC	9.250	2/1/2029	217,709	0.1%
825,000	Frontier Communications Holdings LLC	5.000	5/1/2028	761,373	0.3%
690,000	Frontier Communications Holdings LLC	5.875	10/15/2027	663,663	0.3%
225,000	Frontier Communications Holdings LLC	8.750	5/15/2030	230,488	0.1%
340,000	Garden Spinco Corp.	8.625	7/20/2030	363,800	0.2%
360,000	Gartner, Inc.	3.750	10/1/2030	322,069	0.1%
810,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	5.750	9/30/2027	730,200	0.3%
420,000	General Motors Financial Co., Inc., Series B, (fixed rate to 9/30/2028, variable rate thereafter)	6.500	9/30/2028	392,534	0.2%
530,000	GFL Environmental, Inc.	4.000	8/1/2028	486,149	0.2%
195,000	GFL Environmental, Inc.	6.750	1/15/2031	199,442	0.1%
331,600	Global Aircraft Leasing Co. Ltd., (7.250% PIK or 6.500% Cash)	7.250	9/15/2024	319,579	0.1%
885,000	Global Auto Holdings Ltd./AAG FH U.K. Ltd.	8.375	1/15/2029	833,909	0.4%
215,000	Global Partners LP/GLP Finance Corp.	8.250	1/15/2032	220,535	0.1%
575,000	GoTo Group, Inc.	5.500	9/1/2027	236,636	0.1%
945,000	GrafTech Finance, Inc.	4.625	12/15/2028	625,712	0.3%
490,000	GrafTech Global Enterprises, Inc.	9.875	12/15/2028	366,373	0.2%
170,000	Graham Packaging Co., Inc.	7.125	8/15/2028	151,731	0.1%
110,000	GS Mortgage Securities Trust, Series 2011-GC5, Class C	5.298	8/10/2044	81,272	0.0%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
935,000	GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.298	8/10/2044	337,326	0.2%
100,000	GS Mortgage Securities Trust, Series 2013-GC13, Class C	3.963	7/10/2046	80,663	0.0%
170,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	4.839	6/10/2047	111,890	0.1%
756,000	GTCR W-2 Merger Sub LLC	7.500	1/15/2031	785,348	0.3%
200,000	Gulfport Energy Corp.	8.000	5/17/2026	201,000	0.1%
270,000	Hawaiian Brand Intellectual Property Ltd./HawaiianMiles Loyalty Ltd.	5.750	1/20/2026	254,043	0.1%
805,000	Hercules LLC	6.500	6/30/2029	768,525	0.3%
297,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	4.850	6/25/2026	284,666	0.1%
108,333	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	6.310	3/25/2025	108,011	0.1%
270,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class 1D	9.130	6/25/2027	274,483	0.1%
290,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	6.560	9/25/2026	283,449	0.1%
680,000	Hess Midstream Operations LP	4.250	2/15/2030	625,499	0.3%
335,000	Hess Midstream Operations LP	5.125	6/15/2028	324,975	0.1%
515,000	Hess Midstream Operations LP	5.625	2/15/2026	511,755	0.2%
215,000	HF Sinclair Corp.	5.000	2/1/2028	208,661	0.1%
245,000	HF Sinclair Corp.	6.375	4/15/2027	246,023	0.1%
145,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	124,480	0.1%
1,160,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	4.875	7/1/2031	1,028,689	0.5%
725,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	5.000	6/1/2029	669,919	0.3%
485,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	6.625	1/15/2032	486,022	0.2%
275,000	HLF Financing SARL LLC/Herbalife International, Inc.	4.875	6/1/2029	214,844	0.1%
145,000	Hologic, Inc.	3.250	2/15/2029	130,382	0.1%
210,000	Hologic, Inc.	4.625	2/1/2028	202,649	0.1%
1,715,000	HUB International Ltd.	7.250	6/15/2030	1,764,164	0.8%
175,000	Husky Injection Molding Systems Ltd./Titan Co-Borrower LLC	9.000	2/15/2029	175,000	0.1%
20,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.750	9/15/2024	19,886	0.0%
1,900,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	1,709,050	0.8%
475,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	6.375	12/15/2025	467,323	0.2%
1,375,000	iHeartCommunications, Inc.	4.750	1/15/2028	1,027,812	0.5%
475,000	iHeartCommunications, Inc.	5.250	8/15/2027	368,532	0.2%
130,000	iHeartCommunications, Inc.	6.375	5/1/2026	111,651	0.1%
315,000	IHS Holding Ltd.	5.625	11/29/2026	284,130	0.1%
455,000	Iliad Holding SASU	6.500	10/15/2026	446,017	0.2%
150,000	Installed Building Products, Inc.	5.750	2/1/2028	147,000	0.1%
1,150,000	Intesa Sanpaolo SpA	6.625	6/20/2033	1,182,660	0.5%
480,000	Iron Mountain, Inc.	4.500	2/15/2031	430,389	0.2%
740,000	Iron Mountain, Inc.	4.875	9/15/2029	691,497	0.3%
225,000	Iron Mountain, Inc.	5.250	7/15/2030	212,221	0.1%
75,000	Iron Mountain, Inc.	5.250	7/15/2030	70,740	0.0%
200,000	Jaguar Land Rover Automotive PLC	5.500	7/15/2029	191,704	0.1%
220,000	Jaguar Land Rover Automotive PLC	5.875	1/15/2028	216,218	0.1%
290,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.000	8/15/2028	261,813	0.1%
465,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3, Class C	5.360	2/15/2046	409,242	0.2%
400,000	Kaisa Group Holdings Ltd.	9.375	6/30/2024	11,000	0.0%

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400,000	Kaisa Group Holdings Ltd.	11.250	4/16/2025	11,000	0.0%
400,000	Kaisa Group Holdings Ltd.	11.650	6/1/2026	11,000	0.0%
610,000	Kaisa Group Holdings Ltd.	11.700	11/11/2025	18,361	0.0%
130,000	Ken Garff Automotive LLC	4.875	9/15/2028	121,559	0.1%
610,000	Kinetik Holdings LP	5.875	6/15/2030	599,176	0.3%
620,000	Kinetik Holdings LP	6.625	12/15/2028	628,491	0.3%
210,000	KWG Group Holdings Ltd.	6.300	2/13/2026	17,850	0.0%
670,000	Lamb Weston Holdings, Inc.	4.375	1/31/2032	601,270	0.3%
395,000	LBM Acquisition LLC	6.250	1/15/2029	358,462	0.2%
450,000	Level 3 Financing, Inc.	3.625	1/15/2029	132,750	0.1%
155,000	Level 3 Financing, Inc.	4.250	7/1/2028	51,925	0.0%
785,000	Leviathan Bond Ltd.	6.750	6/30/2030	702,738	0.3%
705,000	Liberty Mutual Group, Inc.	4.300	2/1/2061	457,312	0.2%
675,000	LifePoint Health, Inc.	5.375	1/15/2029	533,671	0.2%
865,000	Light & Wonder International, Inc.	7.000	5/15/2028	863,979	0.4%
775,000	Light & Wonder International, Inc.	7.250	11/15/2029	795,840	0.4%
175,000	Light & Wonder International, Inc.	7.500	9/1/2031	182,097	0.1%
120,000	Lithia Motors, Inc.	4.375	1/15/2031	107,599	0.1%
495,000	Livongo Health, Inc.	0.875	6/1/2025	463,889	0.2%
310,000	Lumen Technologies, Inc.	4.000	2/15/2027	161,730	0.1%
285,000	Madison IAQ LLC	5.875	6/30/2029	253,248	0.1%
1,875,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	1,685,587	0.7%
505,000	Matador Resources Co.	5.875	9/15/2026	500,461	0.2%
330,000	Matador Resources Co.	6.875	4/15/2028	337,927	0.2%
435,000	Medline Borrower LP	3.875	4/1/2029	393,851	0.2%
115,000	MEG Energy Corp.	5.875	2/1/2029	112,213	0.1%
630,000	Melco Resorts Finance Ltd.	5.375	12/4/2029	560,600	0.2%
200,000	Michaels Cos., Inc.	7.875	5/1/2029	127,919	0.1%
235,000	Mineral Resources Ltd.	8.000	11/1/2027	239,648	0.1%
475,000	Mineral Resources Ltd.	8.125	5/1/2027	479,750	0.2%
470,000	Mineral Resources Ltd.	9.250	10/1/2028	496,438	0.2%
255,000	MIWD Holdco II LLC/MIWD Finance Corp.	5.500	2/1/2030	232,050	0.1%
60,000	Molina Healthcare, Inc.	3.875	11/15/2030	52,592	0.0%
550,000	Molina Healthcare, Inc.	3.875	5/15/2032	470,774	0.2%
275,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	5.385	6/15/2044	205,710	0.1%
530,000	MPT Operating Partnership LP/MPT Finance Corp.	3.500	3/15/2031	324,910	0.1%
295,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class C	4.424	10/15/2030	187,987	0.1%
300,000	Murphy Oil Corp.	5.875	12/1/2042	265,871	0.1%
300,000	Nabors Industries, Inc.	9.125	1/31/2030	305,265	0.1%
345,000	Nationstar Mortgage Holdings, Inc.	5.000	2/1/2026	336,237	0.2%
245,000	Nationstar Mortgage Holdings, Inc.	5.125	12/15/2030	220,210	0.1%
230,000	Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	211,996	0.1%
685,000	Nationstar Mortgage Holdings, Inc.	6.000	1/15/2027	671,657	0.3%
1,660,000	Navient Corp.	4.875	3/15/2028	1,508,044	0.7%
200,000	Navient Corp.	5.000	3/15/2027	190,770	0.1%
365,000	NCL Corp. Ltd.	1.125	2/15/2027	324,430	0.1%
1,735,000	NCL Corp. Ltd.	5.875	3/15/2026	1,691,747	0.7%
20,000	NCL Corp. Ltd.	5.875	3/15/2026	19,501	0.0%
430,000	NCL Corp. Ltd.	8.125	1/15/2029	451,363	0.2%
165,000	NCL Finance Ltd.	6.125	3/15/2028	157,802	0.1%
950,000	NCR Atleos Corp.	9.500	4/1/2029	1,018,970	0.5%
825,000	NCR Voyix Corp.	5.000	10/1/2028	777,784	0.3%
375,000	NCR Voyix Corp.	5.125	4/15/2029	350,860	0.2%
25,000	NCR Voyix Corp.	5.250	10/1/2030	23,004	0.0%
440,000	Neptune Bidco U.S., Inc.	9.290	4/15/2029	420,293	0.2%
510,000	Newell Brands, Inc.	5.200	4/1/2026	496,469	0.2%
710,000	Newfold Digital Holdings Group, Inc.	11.750	10/15/2028	767,688	0.3%



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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
150,000	NFP Corp.	4.875	8/15/2028	148,785	0.1%
360,000	NFP Corp.	6.875	8/15/2028	362,018	0.2%
300,000	NFP Corp.	8.500	10/1/2031	330,124	0.1%
275,000	NMG Holding Co., Inc./Neiman Marcus Group LLC	7.125	4/1/2026	268,129	0.1%
120,000	Nordstrom, Inc.	4.250	8/1/2031	100,099	0.0%
690,000	Northern Oil & Gas, Inc.	8.125	3/1/2028	700,740	0.3%
300,000	Northern Oil & Gas, Inc.	8.750	6/15/2031	313,547	0.1%
785,000	Novelis Corp.	4.750	1/30/2030	728,084	0.3%
31,000	NRG Energy, Inc.	3.875	2/15/2032	26,585	0.0%
105,000	NRG Energy, Inc.	5.250	6/15/2029	100,680	0.0%
135,000	NRG Energy, Inc.	5.750	1/15/2028	133,562	0.1%
115,000	Oceaneering International, Inc.	6.000	2/1/2028	112,345	0.1%
510,000	Olympus Water U.S. Holding Corp.	9.750	11/15/2028	539,567	0.2%
335,000	OneMain Finance Corp.	3.500	1/15/2027	306,501	0.1%
40,000	OneMain Finance Corp.	3.875	9/15/2028	35,104	0.0%
940,000	OneMain Finance Corp.	4.000	9/15/2030	796,067	0.4%
140,000	OneMain Finance Corp.	5.375	11/15/2029	129,536	0.1%
990,000	OneMain Finance Corp.	7.125	3/15/2026	1,003,497	0.4%
455,000	Open Text Corp.	6.900	12/1/2027	472,008	0.2%
25,000	Open Text Holdings, Inc.	4.125	2/15/2030	22,628	0.0%
630,000	Organon & Co./Organon Foreign Debt Co-Issuer BV	5.125	4/30/2031	541,250	0.2%
210,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	7.375	2/15/2031	219,990	0.1%
575,000	Papa John's International, Inc.	3.875	9/15/2029	510,445	0.2%
340,000	Parkland Corp.	4.500	10/1/2029	312,666	0.1%
275,000	Patrick Industries, Inc.	4.750	5/1/2029	253,363	0.1%
150,000	Paysafe Finance PLC/Paysafe Holdings U.S. Corp.	4.000	6/15/2029	133,795	0.1%
85,000	Paysafe Finance PLC/Paysafe Holdings U.S. Corp.	4.000	6/15/2029	75,817	0.0%
215,000	PBF Holding Co. LLC/PBF Finance Corp.	7.875	9/15/2030	222,721	0.1%
115,000	Penn Entertainment, Inc.	2.750	5/15/2026	135,631	0.1%
30,000	Penn Entertainment, Inc.	4.125	7/1/2029	25,650	0.0%
455,000	PennyMac Financial Services, Inc.	7.875	12/15/2029	468,628	0.2%
220,000	Permian Resources Operating LLC	5.875	7/1/2029	215,177	0.1%
260,000	Permian Resources Operating LLC	6.875	4/1/2027	258,431	0.1%
410,000	Permian Resources Operating LLC	7.000	1/15/2032	423,285	0.2%
485,000	Perrigo Finance Unlimited Co.	4.650	6/15/2030	444,258	0.2%
365,000	Petroleos Mexicanos	5.950	1/28/2031	288,012	0.1%
285,000	Petroleos Mexicanos	6.625	6/15/2035	214,524	0.1%
320,000	PG&E Corp.	5.000	7/1/2028	309,220	0.1%
70,000	PG&E Corp.	5.250	7/1/2030	66,842	0.0%
150,000	Playtika Holding Corp.	4.250	3/15/2029	128,822	0.1%
555,000	Post Holdings, Inc.	4.625	4/15/2030	510,405	0.2%
15,000	Post Holdings, Inc.	5.750	3/1/2027	14,927	0.0%
130,000	Presidio Holdings, Inc.	4.875	2/1/2027	125,911	0.1%
130,000	Presidio Holdings, Inc.	8.250	2/1/2028	128,912	0.1%
150,000	Prestige Auto Receivables Trust, Series 2019-1A, Class E	3.900	5/15/2026	149,817	0.1%
140,000	Prestige Brands, Inc.	3.750	4/1/2031	121,405	0.1%
55,000	Prime Security Services Borrower LLC/Prime Finance, Inc.	3.375	8/31/2027	50,663	0.0%
410,000	Provident Funding Associates LP/PFG Finance Corp.	6.375	6/15/2025	383,681	0.2%
447,446	PRPM LLC, Series 2022-5, Class A1	6.900	9/27/2027	449,004	0.2%
480,000	Radiate Holdco LLC/Radiate Finance, Inc.	6.500	9/15/2028	206,616	0.1%
1,640,000	Rand Parent LLC	8.500	2/15/2030	1,628,487	0.7%
180,000	Range Resources Corp.	8.250	1/15/2029	186,631	0.1%
90,000	Realogy Group LLC/Realogy Co-Issuer Corp.	5.250	4/15/2030	63,277	0.0%
545,000	Realogy Group LLC/Realogy Co-Issuer Corp.	5.750	1/15/2029	404,810	0.2%
640,000	Resideo Funding, Inc.	4.000	9/1/2029	554,571	0.2%
370,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	339,501	0.2%

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360,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	319,989	0.1%
1,465,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	1,280,132	0.6%
1,645,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	1,396,292	0.6%
425,000	Royal Caribbean Cruises Ltd.	3.700	3/15/2028	391,711	0.2%
780,000	Royal Caribbean Cruises Ltd.	4.250	7/1/2026	750,539	0.3%
1,495,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	1,475,975	0.7%
185,000	RP Escrow Issuer LLC	5.250	12/15/2025	166,500	0.1%
130,000	Sabre Global, Inc.	8.625	6/1/2027	121,550	0.1%
235,000	Sabre Global, Inc.	11.250	12/15/2027	235,294	0.1%
525,000	Sands China Ltd.	5.650	8/8/2028	515,305	0.2%
220,000	Seadrill Finance Ltd.	8.375	8/1/2030	228,908	0.1%
175,000	Seagate HDD Cayman	4.091	6/1/2029	161,466	0.1%
100,000	Seagate HDD Cayman	4.875	6/1/2027	98,027	0.0%
375,000	Seagate HDD Cayman	8.250	12/15/2029	403,755	0.2%
215,000	Sealed Air Corp./Sealed Air Corp. U.S.	6.125	2/1/2028	215,762	0.1%
265,000	SeaWorld Parks & Entertainment, Inc.	5.250	8/15/2029	246,800	0.1%
970,000	Sensata Technologies, Inc.	3.750	2/15/2031	842,035	0.4%
80,000	Sensata Technologies, Inc.	4.375	2/15/2030	73,716	0.0%
100,000	Service Properties Trust	3.950	1/15/2028	84,354	0.0%
380,000	Service Properties Trust	4.750	10/1/2026	352,546	0.2%
330,000	Service Properties Trust	7.500	9/15/2025	334,975	0.2%
590,000	Service Properties Trust	8.625	11/15/2031	625,575	0.3%
205,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	9,225	0.0%
200,000	Shimao Group Holdings Ltd.	4.750	7/3/2022	9,696	0.0%
200,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	9,482	0.0%
260,000	Simmons Foods, Inc./Simmons Prepared Foods, Inc./Simmons Pet Food, Inc./Simmons Feed	4.625	3/1/2029	223,541	0.1%
1,205,000	Sirius XM Radio, Inc.	3.875	9/1/2031	1,004,607	0.4%
1,070,000	Sitio Royalties Operating Partnership LP/Sitio Finance Corp.	7.875	11/1/2028	1,097,258	0.5%
240,000	SM Energy Co.	5.625	6/1/2025	237,675	0.1%
35,000	SM Energy Co.	6.625	1/15/2027	34,836	0.0%
230,000	SM Energy Co.	6.750	9/15/2026	229,689	0.1%
1,150,000	SoftBank Group Corp.	4.625	7/6/2028	1,060,070	0.5%
240,000	Solaris Midstream Holdings LLC	7.625	4/1/2026	240,389	0.1%
495,000	Sonic Automotive, Inc.	4.625	11/15/2029	448,377	0.2%
120,000	Sonic Automotive, Inc.	4.875	11/15/2031	104,150	0.0%
865,000	Southwest Airlines Co.	1.250	5/1/2025	887,923	0.4%
195,000	Southwestern Energy Co.	5.375	2/1/2029	190,398	0.1%
540,000	Specialty Building Products Holdings LLC/SBP Finance Corp.	6.375	9/30/2026	530,831	0.2%
335,000	Speedway Motorsports LLC/Speedway Funding II, Inc.	4.875	11/1/2027	317,855	0.1%
220,000	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.000	9/20/2025	143,550	0.1%
105,000	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.000	9/20/2025	68,513	0.0%
1,265,000	Stagwell Global LLC	5.625	8/15/2029	1,160,169	0.5%
225,000	Standard Industries, Inc.	4.375	7/15/2030	204,469	0.1%
750,000	Star Parent, Inc.	9.000	10/1/2030	788,627	0.3%
97,150	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	71,041	0.0%
320,000	Starwood Retail Property Trust, Series 2014-STAR, Class D, Prime + 0.000%	8.500	11/15/2027	73,440	0.0%
350,000	Starwood Retail Property Trust, Series 2014-STAR, Class E, Prime + 0.000%	8.500	11/15/2027	17,500	0.0%
225,000	Strathcona Resources Ltd.	6.875	8/1/2026	222,838	0.1%
450,000	Studio City Finance Ltd.	5.000	1/15/2029	385,348	0.2%

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305,000	Summit Materials LLC/Summit Materials Finance Corp.	7.250	1/15/2031	316,873	0.1%
70,621	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	6.000	9/30/2026	9,078	0.0%
70,621	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	6.250	9/30/2027	8,340	0.0%
141,242	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	6.500	9/30/2027	14,741	0.0%
211,863	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	6.750	9/30/2028	20,513	0.0%
211,863	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	7.000	9/30/2029	17,538	0.0%
99,527	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	7.250	9/30/2030	7,124	0.0%
87,296	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	7.800	9/30/2032	4,365	0.0%
220,000	Sunoco LP/Sunoco Finance Corp.	4.500	5/15/2029	204,962	0.1%
150,000	Talen Energy Supply LLC	8.625	6/1/2030	159,198	0.1%
1,655,000	Teladoc Health, Inc.	1.250	6/1/2027	1,388,214	0.6%
100,000	Telecom Italia Capital SA	6.000	9/30/2034	93,737	0.0%
330,000	Telecom Italia Capital SA	6.375	11/15/2033	319,850	0.1%
265,000	Telecom Italia Capital SA	7.200	7/18/2036	266,068	0.1%
275,000	Telesat Canada/Telesat LLC	5.625	12/6/2026	166,375	0.1%
230,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	220,556	0.1%
1,400,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	1,302,408	0.6%
3,275,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	2,242,898	1.0%
545,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	525,341	0.2%
220,000	Teva Pharmaceutical Finance Netherlands III BV	7.875	9/15/2029	237,295	0.1%
200,000	Teva Pharmaceutical Finance Netherlands III BV	8.125	9/15/2031	219,671	0.1%
205,000	Times China Holdings Ltd.	5.750	1/14/2027	6,435	0.0%
630,000	Times China Holdings Ltd.	6.200	3/22/2026	20,475	0.0%
470,000	TransDigm, Inc.	6.250	3/15/2026	466,803	0.2%
625,000	TransDigm, Inc.	6.750	8/15/2028	635,227	0.3%
90,000	TransDigm, Inc.	6.875	12/15/2030	92,107	0.0%
275,000	Transocean Aquila Ltd.	8.000	9/30/2028	281,490	0.1%
1,282,500	Transocean Poseidon Ltd.	6.875	2/1/2027	1,282,590	0.6%
245,000	Transocean Titan Financing Ltd.	8.375	2/1/2028	253,227	0.1%
415,000	Transocean, Inc.	7.500	1/15/2026	411,555	0.2%
565,000	Transocean, Inc.	8.000	2/1/2027	560,525	0.2%
5,000	Transocean, Inc.	8.000	2/1/2027	4,960	0.0%
725,000	Travel & Leisure Co.	4.500	12/1/2029	661,486	0.3%
390,000	Travel & Leisure Co.	4.625	3/1/2030	351,133	0.2%
5,000	Travel & Leisure Co.	6.000	4/1/2027	5,001	0.0%
120,000	Travel & Leisure Co.	6.625	7/31/2026	121,193	0.1%
190,000	U.S. Acute Care Solutions LLC	6.375	3/1/2026	166,024	0.1%
76,000	U.S. Steel Corp.	6.875	3/1/2029	77,012	0.0%
760,000	Uber Technologies, Inc.	4.500	8/15/2029	719,371	0.3%
715,000	Uber Technologies, Inc.	6.250	1/15/2028	719,004	0.3%
1,080,000	Uber Technologies, Inc.	7.500	9/15/2027	1,103,449	0.5%
940,000	Uber Technologies, Inc.	8.000	11/1/2026	957,123	0.4%
745,000	UKG, Inc.	6.875	2/1/2031	753,381	0.3%
960,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	900,306	0.4%
485,000	Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC	4.750	4/15/2028	413,343	0.2%
740,000	USI, Inc.	7.500	1/15/2032	750,175	0.3%
1,035,000	Venture Global Calcasieu Pass LLC	3.875	11/1/2033	876,563	0.4%
600,000	Venture Global Calcasieu Pass LLC	4.125	8/15/2031	530,593	0.2%
530,000	Venture Global LNG, Inc.	8.375	6/1/2031	535,213	0.2%
260,000	Viasat, Inc.	6.500	7/15/2028	200,671	0.1%

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30,000	Victoria's Secret & Co.	4.625	7/15/2029	25,368	0.0%
355,000	Viking Cruises Ltd.	5.875	9/15/2027	342,156	0.2%
150,000	Viking Cruises Ltd.	7.000	2/15/2029	149,766	0.1%
550,000	Viking Ocean Cruises Ship VII Ltd.	5.625	2/15/2029	535,563	0.2%
755,000	Virgin Media Secured Finance PLC	5.500	5/15/2029	726,164	0.3%
15,000	Vital Energy, Inc.	9.750	10/15/2030	15,936	0.0%
295,000	VOC Escrow Ltd.	5.000	2/15/2028	281,695	0.1%
100,000	Vodafone Group PLC, (fixed rate to 12/04/2050, variable rate thereafter)	5.125	6/4/2081	75,481	0.0%
90,000	Volcan Cia Minera SAA	4.375	2/11/2026	52,425	0.0%
300,000	VT Topco, Inc.	8.500	8/15/2030	313,521	0.1%
395,000	Weatherford International Ltd.	8.625	4/30/2030	403,597	0.2%
325,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class C	4.458	8/15/2050	127,477	0.1%
145,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class C	4.255	11/15/2059	111,067	0.1%
230,000	Western Digital Corp.	2.850	2/1/2029	196,670	0.1%
100,000	Western Digital Corp.	3.100	2/1/2032	79,529	0.0%
130,000	Western Digital Corp.	4.750	2/15/2026	126,456	0.1%
158,612	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	6.050	3/15/2044	47,199	0.0%
205,000	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	5.145	6/15/2044	147,914	0.1%
530,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class C	4.478	12/15/2045	376,962	0.2%
190,000	Wheel Pros, Inc.	6.500	5/15/2029	47,975	0.0%
65,000	Wolfspeed, Inc.	0.250	2/15/2028	38,480	0.0%
670,000	Wolfspeed, Inc.	1.875	12/1/2029	385,250	0.2%
40,000	WR Grace Holdings LLC	5.625	8/15/2029	35,269	0.0%
290,000	Wynn Macau Ltd.	5.125	12/15/2029	257,995	0.1%
465,000	Wynn Macau Ltd.	5.500	1/15/2026	451,720	0.2%
415,000	Wynn Macau Ltd.	5.625	8/26/2028	386,241	0.2%
420,000	Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.125	10/1/2029	396,777	0.2%
305,000	Yum! Brands, Inc.	3.625	3/15/2031	269,173	0.1%
340,000	Yum! Brands, Inc.	4.625	1/31/2032	315,388	0.1%
800,000	Yuzhou Group Holdings Co. Ltd.	6.350	1/13/2027	62,168	0.0%
200,000	Yuzhou Group Holdings Co. Ltd.	7.700	2/20/2025	14,858	0.0%
155,000	ZF North America Capital, Inc.	6.875	4/14/2028	159,659	0.1%
155,000	ZF North America Capital, Inc.	7.125	4/14/2030	163,471	0.1%
820,000	Zhenro Properties Group Ltd.	6.630	1/7/2026	8,577	0.0%
210,000	Zhenro Properties Group Ltd.	6.700	8/4/2026	2,153	0.0%
222,000	Ziff Davis, Inc.	4.625	10/15/2030	203,284	0.1%
920,000	Ziggo Bond Co. BV	6.000	1/15/2027	902,615	0.4%
55,000	Zillow Group, Inc.	1.375	9/1/2026	74,818	0.0%
	Total			201,501,376	88.4%
<b>Senior Loans</b>					
563,935	Acrisure LLC, 2020 Term Loan B, 3 mo. USD LIBOR + 3.500%	9.150	2/15/2027	560,676	0.2%
74,785	AssuredPartners, Inc., 2023 Term Loan B4, 1 mo. USD SOFR + 3.750%	9.083	2/12/2027	74,598	0.0%
241,553	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	8.336	8/8/2027	241,372	0.1%
871,431	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	8.697	10/18/2028	870,612	0.4%
365,085	Chemours Co., 2023 USD Term Loan B, 1 mo. USD SOFR + 3.500%	8.833	8/18/2028	363,533	0.2%
470,000	Chobani LLC, 2023 Incremental Term Loan, 1 mo. USD SOFR + 3.750%	9.083	10/25/2027	470,000	0.2%

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575,000	CT Technologies Intermediate Holdings, Inc., 2021 Term Loan B		12/16/2025	562,678	0.2%
194,501	Edelman Financial Center LLC, 2021 Term Loan B		4/7/2028	193,070	0.1%
129,668	Edelman Financial Center LLC, 2021 Term Loan B, 1 mo. USD SOFR + 3.500%	8.947	4/7/2028	128,713	0.1%
280,000	Iron Mountain, Inc., 2023 Term Loan B, 1 mo. USD SOFR + 2.250%	7.587	1/31/2031	278,076	0.1%
368,000	IVC Acquisition Ltd., 2023 USD Term Loan B, 3 mo. USD SOFR + 5.500%	10.886	11/17/2028	368,000	0.2%
550,043	MH Sub I LLC, 2023 Term Loan, 1 mo. USD SOFR + 4.250%	9.583	5/3/2028	538,096	0.2%
474,969	Neptune Bidco U.S., Inc., 2022 USD Term Loan B, 3 mo. USD SOFR + 5.000%	10.423	4/11/2029	435,832	0.2%
433,924	PODS LLC, 2021 Term Loan B, 1 mo. USD SOFR + 3.000%	8.447	3/31/2028	421,340	0.2%
631,156	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	9.348	9/27/2030	615,825	0.3%
132,335	Talen Energy Supply LLC, 2023 Term Loan B, 3 mo. USD SOFR + 4.500%	9.869	5/17/2030	132,463	0.1%
760,000	TransDigm, Inc., 2023 Term Loan J, 3 mo. USD SOFR + 3.250%	8.598	2/14/2031	760,623	0.3%
256,062	USI, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 3.000%	8.348	11/22/2029	255,603	0.1%
62,468	USI, Inc., 2023 Acquisition Term Loan, 3 mo. USD SOFR + 3.250%	8.598	9/27/2030	62,325	0.0%
442,000	Wood Mackenzie Ltd., 2024 Term Loan B		1/31/2031	441,890	0.2%
	<b>Total</b>			<b>7,775,325</b>	<b>3.4%</b>
<b>Collateralized Loan Obligations</b>					
250,000	Battalion CLO XVI Ltd., Series 2019-16A, Class ER, 3 mo. USD SOFR + 6.862%	12.179	12/19/2032	240,648	0.1%
670,000	Clover CLO LLC, Series 2021-2A, Class E, 3 mo. USD SOFR + 6.762%	12.079	7/20/2034	667,042	0.3%
665,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class ER, 3 mo. USD SOFR + 6.512%	11.829	7/2/2035	665,306	0.3%
340,000	Palmer Square CLO Ltd., Series 2021-3A, Class E, 3 mo. USD SOFR + 6.412%	11.726	1/15/2035	338,055	0.2%
530,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3 mo. USD SOFR + 6.312%	11.626	10/15/2034	524,848	0.2%
275,000	PPM CLO 5 Ltd., Series 2021-5A, Class E, 3 mo. USD SOFR + 6.762%	12.060	10/18/2034	264,247	0.1%
320,000	Whetstone Park CLO Ltd., Series 2021-1A, Class E, 3 mo. USD SOFR + 6.412%	11.729	1/20/2035	311,597	0.1%
	<b>Total</b>			<b>3,011,743</b>	<b>1.3%</b>
<b>Shares</b>					
<b>Common Stocks</b>					
2,125	AbbVie, Inc.			349,350	0.2%
68,328	Altice USA, Inc., Class A			166,720	0.1%
2,801	Battalion Oil Corp.			19,187	0.0%
5,003	Canadian Natural Resources Ltd.			320,142	0.1%
265	Clarivate PLC			2,369	0.0%
2,021	Diamondback Energy, Inc.			310,709	0.1%
11,343	McDermott International Ltd.			2,382	0.0%
	<b>Total</b>			<b>1,170,859</b>	<b>0.5%</b>



**Loomis Sayles High Income Opportunities Fund**  
Investments as of January 31, 2024 (Unaudited)

<u>Shares</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>	
<b>Preferred Stocks</b>					
17,227	Clarivate PLC, Series A	5.250	634,298	0.3%	
<b>Warrants</b>					
22,710	McDermott International Ltd., Tranche A, Expiration on 5/1/2024		—	0.0%	
25,233	McDermott International Ltd., Tranche B, Expiration on 5/1/2024		—	0.0%	
	Total		—	0.0%	
<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Short-Term Investments</b>					
7,353,217	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	7,353,217	3.2%
5,015,000	U.S. Treasury Bills	5.170–5.238(a)	4/9/2024	4,965,598	2.2%
	Total			12,318,815	5.4%
	Total Investments			226,412,416	99.3%
	Other assets less liabilities			1,708,070	0.7%
	Net Assets			228,120,486	100.0%

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

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

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

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

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

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

**Loomis Sayles High Income Opportunities Fund**  
Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
<b>Bonds and Notes</b>					
85,000	1011778 BC ULC/New Red Finance, Inc.	3.500	2/15/2029	78,366	0.0%
55,000	1011778 BC ULC/New Red Finance, Inc.	3.500	2/15/2029	50,708	0.0%
1,635,000	1011778 BC ULC/New Red Finance, Inc.	3.875	1/15/2028	1,544,623	0.7%
100,000	ACProducts Holdings, Inc.	6.375	5/15/2029	74,030	0.0%
270,000	Acrisure LLC/Acrisure Finance, Inc.	4.250	2/15/2029	243,797	0.1%
95,000	Acrisure LLC/Acrisure Finance, Inc.	4.250	2/15/2029	85,780	0.0%
125,000	AdaptHealth LLC	4.625	8/1/2029	96,469	0.0%
680,000	AdaptHealth LLC	5.125	3/1/2030	530,450	0.2%
1,120,000	ADT Security Corp.	4.125	8/1/2029	1,030,680	0.5%
300,000	Advanced Drainage Systems, Inc.	6.375	6/15/2030	302,248	0.1%
400,000	Agile Group Holdings Ltd.	6.050	10/13/2025	48,252	0.0%
255,000	Aircastle Ltd.	6.500	7/18/2028	260,028	0.1%
155,000	Aircastle Ltd., Series A, (fixed rate to 6/15/2026, variable rate thereafter)	5.250		132,883	0.1%
295,000	Allegiant Travel Co.	7.250	8/15/2027	288,640	0.1%
330,000	Alliant Holdings Intermediate LLC/Alliant Holdings Co-Issuer	6.750	10/15/2027	328,833	0.2%
45,000	Allison Transmission, Inc.	4.750	10/1/2027	43,482	0.0%
665,000	Altice Financing SA	5.000	1/15/2028	602,797	0.3%
445,000	Altice France Holding SA	10.500	5/15/2027	287,252	0.1%
1,285,000	Altice France SA	5.125	1/15/2029	999,406	0.5%
200,000	Altice France SA	8.125	2/1/2027	184,366	0.1%
2,350,000	American Airlines, Inc./AAdvantage Loyalty IP Ltd.	5.750	4/20/2029	2,290,692	1.0%
255,000	American Axle & Manufacturing, Inc.	5.000	10/1/2029	225,281	0.1%
440,000	AmWINS Group, Inc.	4.875	6/30/2029	401,823	0.2%
260,000	ANGI Group LLC	3.875	8/15/2028	219,577	0.1%
325,000	Antares Holdings LP	7.950	8/11/2028	336,214	0.2%
225,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	5.375	6/15/2029	216,308	0.1%
285,000	Antero Midstream Partners LP/Antero Midstream Finance Corp.	7.875	5/15/2026	291,903	0.1%
390,000	Antero Resources Corp.	5.375	3/1/2030	373,800	0.2%
135,000	Apache Corp.	4.750	4/15/2043	106,249	0.1%
80,000	Aramark Services, Inc.	5.000	2/1/2028	77,603	0.0%
230,000	Arches Buyer, Inc.	4.250	6/1/2028	208,296	0.1%
110,000	Arches Buyer, Inc.	6.125	12/1/2028	95,150	0.0%
259,274	ARD Finance SA, (7.250% PIK or 6.500% Cash)	7.250	6/30/2027	121,128	0.1%
339,426	Ardonagh Midco 2 PLC, (12.750% PIK or 11.500% Cash)	12.750	1/15/2027	336,038	0.2%
306,000	Asbury Automotive Group, Inc.	4.500	3/1/2028	290,623	0.1%
715,000	Asbury Automotive Group, Inc.	4.625	11/15/2029	661,805	0.3%
99,000	Asbury Automotive Group, Inc.	4.750	3/1/2030	92,414	0.0%
645,000	Ascent Resources Utica Holdings LLC/ARU Finance Corp.	7.000	11/1/2026	649,076	0.3%
80,000	Ashland, Inc.	3.375	9/1/2031	68,953	0.0%
535,000	ASP Unifrax Holdings, Inc.	5.250	9/30/2028	386,326	0.2%
255,000	AssuredPartners, Inc.	5.625	1/15/2029	238,055	0.1%
270,000	ATI, Inc.	4.875	10/1/2029	251,629	0.1%
325,000	ATI, Inc.	5.875	12/1/2027	320,271	0.1%
390,000	ATI, Inc.	7.250	8/15/2030	405,753	0.2%
665,000	Barclays PLC, (fixed rate to 6/27/2033, variable rate thereafter)	7.119	6/27/2034	708,707	0.3%
270,000	Barclays PLC, (fixed rate to 9/23/2030, variable rate thereafter)	3.564	9/23/2035	231,475	0.1%
145,000	Bath & Body Works, Inc.	5.250	2/1/2028	143,414	0.1%
90,000	Bath & Body Works, Inc.	6.625	10/1/2030	91,985	0.0%
545,000	Bath & Body Works, Inc.	6.875	11/1/2035	551,830	0.3%
1,050,000	Bausch & Lomb Escrow Corp.	8.375	10/1/2028	1,107,687	0.5%

**Loomis Sayles High Income Opportunities Fund**  
Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,945,000	Bausch Health Cos., Inc.	4.875	6/1/2028	1,171,363	0.5%
915,000	Bausch Health Cos., Inc.	5.250	1/30/2030	421,788	0.2%
285,000	Bausch Health Cos., Inc.	6.125	2/1/2027	192,375	0.1%
415,000	Baytex Energy Corp.	8.500	4/30/2030	429,488	0.2%
625,000	Baytex Energy Corp.	8.750	4/1/2027	645,716	0.3%
525,000	Beacon Roofing Supply, Inc.	6.500	8/1/2030	536,798	0.2%
1,330,000	BioMarin Pharmaceutical, Inc.	1.250	5/15/2027	1,365,777	0.6%
105,000	Blackstone Secured Lending Fund	2.750	9/16/2026	96,066	0.0%
520,000	Blackstone Secured Lending Fund	3.625	1/15/2026	496,017	0.2%
95,000	Block Communications, Inc.	4.875	3/1/2028	83,125	0.0%
230,000	Bloomin' Brands, Inc./OSI Restaurant Partners LLC	5.125	4/15/2029	212,181	0.1%
585,000	Blue Owl Capital Corp.	3.400	7/15/2026	543,868	0.2%
310,000	Bombardier, Inc.	6.000	2/15/2028	302,026	0.1%
1,335,000	Bombardier, Inc.	7.125	6/15/2026	1,328,767	0.6%
192,000	Bombardier, Inc.	7.875	4/15/2027	192,034	0.1%
220,000	Bombardier, Inc.	8.750	11/15/2030	234,235	0.1%
350,000	Boyd Gaming Corp.	4.750	6/15/2031	321,238	0.1%
750,000	Braskem Netherlands Finance BV	8.500	1/12/2031	697,500	0.3%
275,000	BroadStreet Partners, Inc.	5.875	4/15/2029	256,699	0.1%
255,000	Brookfield Residential Properties, Inc./Brookfield Residential U.S. LLC	4.875	2/15/2030	224,256	0.1%
315,000	Brundage-Bone Concrete Pumping Holdings, Inc.	6.000	2/1/2026	314,846	0.1%
185,000	Buckeye Partners LP	5.600	10/15/2044	142,344	0.1%
130,000	Buckeye Partners LP	5.850	11/15/2043	105,313	0.1%
265,000	Builders FirstSource, Inc.	4.250	2/1/2032	239,025	0.1%
315,000	Builders FirstSource, Inc.	5.000	3/1/2030	304,180	0.1%
675,000	Calpine Corp.	4.500	2/15/2028	642,026	0.3%
210,000	Camelot Return Merger Sub, Inc.	8.750	8/1/2028	213,156	0.1%
1,405,000	Carnival Corp.	5.750	3/1/2027	1,370,484	0.6%
880,000	Carnival Corp.	6.000	5/1/2029	846,741	0.4%
75,000	Carnival Corp.	7.000	8/15/2029	78,309	0.0%
295,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	2/1/2031	257,727	0.1%
4,065,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.250	1/15/2034	3,303,329	1.5%
1,170,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.500	6/1/2033	989,981	0.4%
2,155,000	CCO Holdings LLC/CCO Holdings Capital Corp.	4.750	3/1/2030	1,969,163	0.9%
720,000	Cemex SAB de CV, (fixed rate to 3/14/2028, variable rate thereafter)	9.125		766,800	0.3%
320,000	Cemex SAB de CV, (fixed rate to 6/08/2026, variable rate thereafter)	5.125		303,476	0.1%
675,000	Centene Corp.	2.450	7/15/2028	601,155	0.3%
335,000	Central American Bottling Corp./CBC Bottling Holdco SL/Beliv Holdco SL	5.250	4/27/2029	314,474	0.1%
200,000	Central China Real Estate Ltd.	7.250	8/13/2024	9,214	0.0%
205,000	Central China Real Estate Ltd.	7.650	8/27/2025	9,319	0.0%
353,395	CFLD Cayman Investment Ltd.	2.500	1/31/2031	27,014	0.0%
429,065	CFLD Cayman Investment Ltd.	2.500	1/31/2031	11,091	0.0%
44,015	CFLD Cayman Investment Ltd., Zero Coupon	0.000-28.181	1/31/2031	286	0.0%
94,076	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2, Class COL1, 1 mo. USD SOFR + 3.614%	8.976	11/15/2031	42,251	0.0%
329,268	CG-CCRE Commercial Mortgage Trust, Series 2014-FL2, Class COL2, 1 mo. USD SOFR + 4.614%	9.976	11/15/2031	125,114	0.1%
385,000	Cheplapharm Arzneimittel GmbH	5.500	1/15/2028	365,511	0.2%
840,000	Chesapeake Energy Corp.	5.500	2/1/2026	832,725	0.4%
275,000	Chesapeake Energy Corp.	6.750	4/15/2029	277,558	0.1%
200,000	China Evergrande Group	8.750	6/28/2025	2,500	0.0%
200,000	China Evergrande Group	9.500	4/11/2022	2,586	0.0%
940,000	CHS/Community Health Systems, Inc.	5.250	5/15/2030	786,166	0.4%
220,000	Cincinnati Bell Telephone Co. LLC	6.300	12/1/2028	183,498	0.1%
265,000	Cinemark USA, Inc.	5.250	7/15/2028	243,112	0.1%

**Loomis Sayles High Income Opportunities Fund**  
Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
590,000	Citigroup Commercial Mortgage Trust, Series 2014-GC21, Class D	4.937	5/10/2047	366,260	0.2%
695,000	Civitas Resources, Inc.	8.375	7/1/2028	725,542	0.3%
230,000	Civitas Resources, Inc.	8.625	11/1/2030	243,966	0.1%
20,000	Clean Harbors, Inc.	5.125	7/15/2029	19,117	0.0%
170,000	Clean Harbors, Inc.	6.375	2/1/2031	172,730	0.1%
555,000	Cloud Software Group, Inc.	6.500	3/31/2029	528,605	0.2%
180,000	Coinbase Global, Inc.	3.375	10/1/2028	151,879	0.1%
140,000	Coinbase Global, Inc.	3.625	10/1/2031	108,170	0.1%
350,000	Commercial Metals Co.	4.125	1/15/2030	320,700	0.1%
405,000	Commercial Mortgage Trust, Series 2012-CR3, Class B	3.922	10/15/2045	314,766	0.1%
1,950,000	CommScope Technologies LLC	5.000	3/15/2027	811,688	0.4%
340,000	CommScope, Inc.	4.750	9/1/2029	228,278	0.1%
245,000	CommScope, Inc.	6.000	3/1/2026	218,413	0.1%
265,000	Cornerstone Building Brands, Inc.	6.125	1/15/2029	217,300	0.1%
200,000	Corp. GEO SAB de CV	8.875	3/27/2022	—	0.0%
255,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC	4.750	1/15/2029	243,221	0.1%
455,000	Coty, Inc./HFC Prestige Products, Inc./HFC Prestige International U.S. LLC	6.625	7/15/2030	467,426	0.2%
935,000	Covanta Holding Corp.	4.875	12/1/2029	816,900	0.4%
260,000	CQP Holdco LP/BIP-V Chinook Holdco LLC	5.500	6/15/2031	246,377	0.1%
795,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class E	4.373	9/15/2037	373,604	0.2%
320,000	Crescent Energy Finance LLC	7.250	5/1/2026	321,973	0.1%
515,000	Crescent Energy Finance LLC	9.250	2/15/2028	534,349	0.2%
45,000	Crocs, Inc.	4.125	8/15/2031	38,079	0.0%
605,000	CSC Holdings LLC	3.375	2/15/2031	441,392	0.2%
200,000	CSC Holdings LLC	4.500	11/15/2031	151,215	0.1%
6,090,000	CSC Holdings LLC	4.625	12/1/2030	3,666,913	1.7%
585,000	CSC Holdings LLC	5.000	11/15/2031	353,925	0.2%
1,790,000	CSC Holdings LLC	5.750	1/15/2030	1,114,275	0.5%
280,000	CSC Holdings LLC	6.500	2/1/2029	247,128	0.1%
590,000	CVR Energy, Inc.	5.250	2/15/2025	588,997	0.3%
580,000	CVR Energy, Inc.	8.500	1/15/2029	577,100	0.3%
610,000	DaVita, Inc.	3.750	2/15/2031	501,024	0.2%
1,235,000	Deutsche Bank AG, (fixed rate to 12/01/2027, variable rate thereafter)	4.875	12/1/2032	1,151,428	0.5%
280,000	Diamond Foreign Asset Co./Diamond Finance LLC	8.500	10/1/2030	286,329	0.1%
555,000	Diamond Sports Group LLC/Diamond Sports Finance Co.	5.375	8/15/2026	27,750	0.0%
310,000	Diamond Sports Group LLC/Diamond Sports Finance Co.	6.625	8/15/2027	15,500	0.0%
480,000	Dillard's, Inc.	7.000	12/1/2028	499,502	0.2%
1,795,000	Directv Financing LLC/Directv Financing Co-Obligor, Inc.	5.875	8/15/2027	1,686,540	0.8%
2,140,000	DISH DBS Corp.	5.125	6/1/2029	1,102,935	0.5%
705,000	DISH DBS Corp.	5.250	12/1/2026	604,009	0.3%
555,000	DISH DBS Corp.	5.750	12/1/2028	442,668	0.2%
175,000	DISH DBS Corp.	7.375	7/1/2028	104,611	0.1%
1,355,000	DISH DBS Corp.	7.750	7/1/2026	943,771	0.4%
4,830,000	DISH Network Corp.	3.375	8/15/2026	2,559,900	1.2%
205,000	DISH Network Corp.	11.750	11/15/2027	213,991	0.1%
545,000	DISH Network Corp., Zero Coupon	0.000-33.748	12/15/2025	337,900	0.2%
88,295	DSLA Mortgage Loan Trust, Series 2005-AR5, Class 2A1A, 1 mo. USD SOFR + 0.774%	6.130	9/19/2045	46,402	0.0%
160,000	Dun & Bradstreet Corp.	5.000	12/15/2029	149,251	0.1%
448,246	Easy Tactic Ltd., (7.500% PIK or 6.500% Cash)	7.500	7/11/2027	18,638	0.0%
540,000	Elastic NV	4.125	7/15/2029	495,853	0.2%

**Loomis Sayles High Income Opportunities Fund**  
Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
410,000	Embraer Netherlands Finance BV	7.000	7/28/2030	430,088	0.2%
100,000	Energian Israel Finance Ltd.	4.875	3/30/2026	92,000	0.0%
200,000	Energian Israel Finance Ltd.	5.375	3/30/2028	175,550	0.1%
1,530,000	Energizer Holdings, Inc.	4.375	3/31/2029	1,369,482	0.6%
275,000	Energy Transfer LP	6.000	2/1/2029	277,470	0.1%
1,130,000	Energy Transfer LP, Series A, 3 mo. USD LIBOR + 4.028%	9.669		1,085,155	0.5%
360,000	EnLink Midstream LLC	6.500	9/1/2030	367,420	0.2%
70,000	EnLink Midstream Partners LP	5.050	4/1/2045	57,925	0.0%
255,000	EnLink Midstream Partners LP	5.450	6/1/2047	222,487	0.1%
360,000	EnLink Midstream Partners LP	5.600	4/1/2044	313,316	0.1%
105,000	Enterprise Products Operating LLC, Series E, (fixed rate to 8/16/2027, variable rate thereafter)	5.250	8/16/2077	100,381	0.0%
565,000	Envista Holdings Corp.	1.750	8/15/2028	514,150	0.2%
155,000	EQM Midstream Partners LP	4.125	12/1/2026	149,712	0.1%
100,000	EQM Midstream Partners LP	5.500	7/15/2028	99,083	0.0%
167,000	EQM Midstream Partners LP	6.000	7/1/2025	166,923	0.1%
470,000	EQM Midstream Partners LP	6.500	7/1/2027	478,569	0.2%
95,000	EQM Midstream Partners LP	6.500	7/15/2048	97,346	0.0%
575,000	EQM Midstream Partners LP	7.500	6/1/2027	592,478	0.3%
135,000	EQM Midstream Partners LP	7.500	6/1/2030	145,128	0.1%
140,000	Everi Holdings, Inc.	5.000	7/15/2029	127,082	0.1%
275,000	Ferrellgas LP/Ferrellgas Finance Corp.	5.375	4/1/2026	269,127	0.1%
2,795,000	First Quantum Minerals Ltd.	6.875	3/1/2026	2,501,904	1.1%
410,000	First Quantum Minerals Ltd.	6.875	10/15/2027	348,437	0.2%
55,000	Ford Motor Co.	3.250	2/12/2032	45,744	0.0%
1,645,000	Ford Motor Credit Co. LLC	2.300	2/10/2025	1,581,949	0.7%
800,000	Ford Motor Credit Co. LLC	3.375	11/13/2025	765,529	0.3%
200,000	Ford Motor Credit Co. LLC	4.542	8/1/2026	193,662	0.1%
795,000	Ford Motor Credit Co. LLC	6.950	6/10/2026	815,530	0.4%
400,000	Ford Motor Credit Co. LLC, GMTN	4.389	1/8/2026	388,957	0.2%
100,000	Fortrea Holdings, Inc.	7.500	7/1/2030	102,697	0.1%
870,000	Foundation Building Materials, Inc.	6.000	3/1/2029	782,243	0.4%
825,000	Frontier Communications Holdings LLC	5.000	5/1/2028	762,446	0.3%
690,000	Frontier Communications Holdings LLC	5.875	10/15/2027	666,610	0.3%
225,000	Frontier Communications Holdings LLC	8.750	5/15/2030	231,459	0.1%
340,000	Garden Spinco Corp.	8.625	7/20/2030	363,166	0.2%
360,000	Gartner, Inc.	3.750	10/1/2030	318,230	0.1%
810,000	General Motors Financial Co., Inc., Series A, (fixed rate to 9/30/2027, variable rate thereafter)	5.750		718,470	0.3%
485,000	General Motors Financial Co., Inc., Series B, (fixed rate to 9/30/2028, variable rate thereafter)	6.500		441,331	0.2%
545,000	General Motors Financial Co., Inc., Series C, (fixed rate to 9/30/2030, variable rate thereafter)	5.700		503,302	0.2%
530,000	GFL Environmental, Inc.	4.000	8/1/2028	489,928	0.2%
195,000	GFL Environmental, Inc.	6.750	1/15/2031	200,905	0.1%
331,600	Global Aircraft Leasing Co. Ltd., (7.250% PIK or 6.500% Cash)	7.250	9/15/2024	311,704	0.1%
575,000	GoTo Group, Inc.	5.500	9/1/2027	278,123	0.1%
945,000	GrafTech Finance, Inc.	4.625	12/15/2028	626,450	0.3%
320,000	GrafTech Global Enterprises, Inc.	9.875	12/15/2028	246,678	0.1%
170,000	Graham Packaging Co., Inc.	7.125	8/15/2028	153,000	0.1%
110,000	GS Mortgage Securities Trust, Series 2011-GC5, Class C	5.153	8/10/2044	76,965	0.0%
935,000	GS Mortgage Securities Trust, Series 2011-GC5, Class D	5.153	8/10/2044	277,396	0.1%
100,000	GS Mortgage Securities Trust, Series 2013-GC13, Class C	3.833	7/10/2046	69,082	0.0%
170,000	GS Mortgage Securities Trust, Series 2014-GC22, Class D	4.685	6/10/2047	100,693	0.1%



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756,000	GTCR W-2 Merger Sub LLC	7.500	1/15/2031	798,882	0.4%
200,000	Gulfport Energy Corp.	8.000	5/17/2026	202,170	0.1%
270,000	Hawaiian Brand Intellectual Property Ltd./HawaiianMiles Loyalty Ltd.	5.750	1/20/2026	254,378	0.1%
805,000	Hercules LLC	6.500	6/30/2029	757,618	0.3%
297,000	Hertz Vehicle Financing III LLC, Series 2022-1A, Class D	4.850	6/25/2026	281,424	0.1%
162,500	Hertz Vehicle Financing III LLC, Series 2022-3A, Class D	6.310	3/25/2025	161,792	0.1%
270,000	Hertz Vehicle Financing III LLC, Series 2023-1A, Class D2	9.130	6/25/2027	271,306	0.1%
290,000	Hertz Vehicle Financing LLC, Series 2022-4A, Class D	6.560	9/25/2026	279,705	0.1%
680,000	Hess Midstream Operations LP	4.250	2/15/2030	625,600	0.3%
335,000	Hess Midstream Operations LP	5.125	6/15/2028	323,207	0.2%
515,000	Hess Midstream Operations LP	5.625	2/15/2026	511,230	0.2%
215,000	HF Sinclair Corp.	5.000	2/1/2028	208,508	0.1%
245,000	HF Sinclair Corp.	6.375	4/15/2027	246,921	0.1%
145,000	Hilton Domestic Operating Co., Inc.	3.625	2/15/2032	126,543	0.1%
1,160,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	4.875	7/1/2031	1,026,834	0.5%
725,000	Hilton Grand Vacations Borrower Escrow LLC/Hilton Grand Vacations Borrower Escrow, Inc.	5.000	6/1/2029	668,846	0.3%
275,000	HLF Financing SARL LLC/Herbalife International, Inc.	4.875	6/1/2029	215,933	0.1%
145,000	Hologic, Inc.	3.250	2/15/2029	131,460	0.1%
210,000	Hologic, Inc.	4.625	2/1/2028	201,582	0.1%
650,000	HUB International Ltd.	7.250	6/15/2030	686,549	0.3%
20,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	4.750	9/15/2024	19,878	0.0%
1,900,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	5.250	5/15/2027	1,706,626	0.8%
475,000	Icahn Enterprises LP/Icahn Enterprises Finance Corp.	6.375	12/15/2025	466,320	0.2%
1,375,000	iHeartCommunications, Inc.	4.750	1/15/2028	1,057,794	0.5%
475,000	iHeartCommunications, Inc.	5.250	8/15/2027	377,423	0.2%
130,000	iHeartCommunications, Inc.	6.375	5/1/2026	110,835	0.1%
315,000	IHS Holding Ltd.	5.625	11/29/2026	273,338	0.1%
455,000	Iliad Holding SASU	6.500	10/15/2026	454,110	0.2%
150,000	Installed Building Products, Inc.	5.750	2/1/2028	145,500	0.1%
1,150,000	Intesa Sanpaolo SpA	6.625	6/20/2033	1,178,447	0.5%
480,000	Iron Mountain, Inc.	4.500	2/15/2031	434,648	0.2%
740,000	Iron Mountain, Inc.	4.875	9/15/2029	700,842	0.3%
225,000	Iron Mountain, Inc.	5.250	7/15/2030	214,179	0.1%
75,000	Iron Mountain, Inc.	5.250	7/15/2030	71,393	0.0%
200,000	Jaguar Land Rover Automotive PLC	5.500	7/15/2029	194,909	0.1%
220,000	Jaguar Land Rover Automotive PLC	5.875	1/15/2028	217,184	0.1%
290,000	Jefferies Finance LLC/JFIN Co-Issuer Corp.	5.000	8/15/2028	259,573	0.1%
465,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2011-C3, Class C	5.360	2/15/2046	390,465	0.2%
400,000	Kaisa Group Holdings Ltd.	9.375	6/30/2024	12,956	0.0%
400,000	Kaisa Group Holdings Ltd.	11.250	4/16/2025	11,500	0.0%
400,000	Kaisa Group Holdings Ltd.	11.650	6/1/2026	11,500	0.0%
610,000	Kaisa Group Holdings Ltd.	11.700	11/11/2025	19,703	0.0%
130,000	Ken Garff Automotive LLC	4.875	9/15/2028	123,031	0.1%
475,000	Kinetik Holdings LP	5.875	6/15/2030	466,000	0.2%
620,000	Kinetik Holdings LP	6.625	12/15/2028	631,663	0.3%
210,000	KWG Group Holdings Ltd.	6.300	2/13/2026	12,323	0.0%
670,000	Lamb Weston Holdings, Inc.	4.375	1/31/2032	611,223	0.3%
395,000	LBM Acquisition LLC	6.250	1/15/2029	352,715	0.2%
450,000	Level 3 Financing, Inc.	3.625	1/15/2029	189,000	0.1%

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155,000	Level 3 Financing, Inc.	4.250	7/1/2028	76,725	0.0%
785,000	Leviathan Bond Ltd.	6.750	6/30/2030	714,469	0.3%
705,000	Liberty Mutual Group, Inc.	4.300	2/1/2061	465,822	0.2%
675,000	LifePoint Health, Inc.	5.375	1/15/2029	499,134	0.2%
865,000	Light & Wonder International, Inc.	7.000	5/15/2028	873,802	0.4%
775,000	Light & Wonder International, Inc.	7.250	11/15/2029	793,530	0.4%
175,000	Light & Wonder International, Inc.	7.500	9/1/2031	182,535	0.1%
120,000	Lithia Motors, Inc.	4.375	1/15/2031	109,083	0.1%
495,000	Livongo Health, Inc.	0.875	6/1/2025	462,785	0.2%
310,000	Lumen Technologies, Inc.	4.000	2/15/2027	200,065	0.1%
285,000	Madison IAQ LLC	5.875	6/30/2029	251,109	0.1%
1,875,000	Marriott Ownership Resorts, Inc.	4.500	6/15/2029	1,652,269	0.7%
505,000	Matador Resources Co.	5.875	9/15/2026	500,808	0.2%
330,000	Matador Resources Co.	6.875	4/15/2028	334,724	0.2%
435,000	Medline Borrower LP	3.875	4/1/2029	393,303	0.2%
115,000	MEG Energy Corp.	5.875	2/1/2029	111,739	0.1%
630,000	Melco Resorts Finance Ltd.	5.375	12/4/2029	554,576	0.3%
25,000	Meritage Homes Corp.	3.875	4/15/2029	22,973	0.0%
200,000	Michaels Cos., Inc.	7.875	5/1/2029	125,918	0.1%
235,000	Mineral Resources Ltd.	8.000	11/1/2027	239,803	0.1%
475,000	Mineral Resources Ltd.	8.125	5/1/2027	482,548	0.2%
470,000	Mineral Resources Ltd.	9.250	10/1/2028	499,972	0.2%
255,000	MIWD Holdco II LLC/MIWD Finance Corp.	5.500	2/1/2030	225,675	0.1%
60,000	Molina Healthcare, Inc.	3.875	11/15/2030	53,934	0.0%
550,000	Molina Healthcare, Inc.	3.875	5/15/2032	480,570	0.2%
275,000	Morgan Stanley Capital I Trust, Series 2011-C2, Class E	5.211	6/15/2044	194,791	0.1%
530,000	MPT Operating Partnership LP/MPT Finance Corp.	3.500	3/15/2031	331,370	0.2%
295,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class C	4.282	10/15/2030	177,687	0.1%
300,000	Murphy Oil Corp.	5.875	12/1/2042	265,054	0.1%
300,000	Nabors Industries, Inc.	9.125	1/31/2030	301,218	0.1%
345,000	Nationstar Mortgage Holdings, Inc.	5.000	2/1/2026	337,396	0.2%
245,000	Nationstar Mortgage Holdings, Inc.	5.125	12/15/2030	221,512	0.1%
565,000	Nationstar Mortgage Holdings, Inc.	5.750	11/15/2031	526,811	0.2%
685,000	Nationstar Mortgage Holdings, Inc.	6.000	1/15/2027	679,862	0.3%
1,465,000	Navient Corp.	4.875	3/15/2028	1,361,062	0.6%
395,000	Navient Corp.	5.000	3/15/2027	381,355	0.2%
365,000	NCL Corp. Ltd.	1.125	2/15/2027	335,574	0.2%
1,735,000	NCL Corp. Ltd.	5.875	3/15/2026	1,695,369	0.8%
20,000	NCL Corp. Ltd.	5.875	3/15/2026	19,543	0.0%
430,000	NCL Corp. Ltd.	8.125	1/15/2029	449,170	0.2%
165,000	NCL Finance Ltd.	6.125	3/15/2028	157,943	0.1%
950,000	NCR Atleos Corp.	9.500	4/1/2029	1,009,371	0.5%
825,000	NCR Voyix Corp.	5.000	10/1/2028	779,846	0.4%
375,000	NCR Voyix Corp.	5.125	4/15/2029	356,476	0.2%
25,000	NCR Voyix Corp.	5.250	10/1/2030	22,959	0.0%
440,000	Neptune Bidco U.S., Inc.	9.290	4/15/2029	410,299	0.2%
510,000	Newell Brands, Inc.	5.200	4/1/2026	502,968	0.2%
710,000	Newfold Digital Holdings Group, Inc.	11.750	10/15/2028	763,783	0.3%
150,000	NFP Corp.	4.875	8/15/2028	148,447	0.1%
360,000	NFP Corp.	6.875	8/15/2028	365,976	0.2%
300,000	NFP Corp.	8.500	10/1/2031	325,170	0.2%
275,000	NMG Holding Co., Inc./Neiman Marcus Group LLC	7.125	4/1/2026	264,260	0.1%
120,000	Nordstrom, Inc.	4.250	8/1/2031	99,901	0.0%
690,000	Northern Oil & Gas, Inc.	8.125	3/1/2028	698,625	0.3%
300,000	Northern Oil & Gas, Inc.	8.750	6/15/2031	312,479	0.1%
785,000	Novelis Corp.	4.750	1/30/2030	738,252	0.3%
31,000	NRG Energy, Inc.	3.875	2/15/2032	26,538	0.0%

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105,000	NRG Energy, Inc.	5.250	6/15/2029	101,680	0.1%
135,000	NRG Energy, Inc.	5.750	1/15/2028	134,504	0.1%
115,000	Oceaneering International, Inc.	6.000	2/1/2028	112,050	0.1%
510,000	Olympus Water U.S. Holding Corp.	9.750	11/15/2028	541,311	0.2%
335,000	OneMain Finance Corp.	3.500	1/15/2027	310,024	0.1%
40,000	OneMain Finance Corp.	3.875	9/15/2028	35,390	0.0%
940,000	OneMain Finance Corp.	4.000	9/15/2030	804,410	0.4%
140,000	OneMain Finance Corp.	5.375	11/15/2029	131,096	0.1%
990,000	OneMain Finance Corp.	7.125	3/15/2026	1,008,601	0.5%
455,000	Open Text Corp.	6.900	12/1/2027	473,041	0.2%
25,000	Open Text Holdings, Inc.	4.125	2/15/2030	22,627	0.0%
1,245,000	Organon & Co./Organon Foreign Debt Co-Issuer BV	5.125	4/30/2031	1,064,282	0.5%
210,000	Outfront Media Capital LLC/Outfront Media Capital Corp.	7.375	2/15/2031	220,530	0.1%
575,000	Papa John's International, Inc.	3.875	9/15/2029	508,623	0.2%
340,000	Parkland Corp.	4.500	10/1/2029	311,600	0.1%
275,000	Patrick Industries, Inc.	4.750	5/1/2029	250,419	0.1%
150,000	Paysafe Finance PLC/Paysafe Holdings U.S. Corp.	4.000	6/15/2029	132,370	0.1%
85,000	Paysafe Finance PLC/Paysafe Holdings U.S. Corp.	4.000	6/15/2029	75,010	0.0%
215,000	PBF Holding Co. LLC/PBF Finance Corp.	7.875	9/15/2030	218,978	0.1%
115,000	Penn Entertainment, Inc.	2.750	5/15/2026	148,925	0.1%
30,000	Penn Entertainment, Inc.	4.125	7/1/2029	25,650	0.0%
455,000	PennyMac Financial Services, Inc.	7.875	12/15/2029	468,362	0.2%
220,000	Permian Resources Operating LLC	5.875	7/1/2029	214,491	0.1%
260,000	Permian Resources Operating LLC	6.875	4/1/2027	259,822	0.1%
410,000	Permian Resources Operating LLC	7.000	1/15/2032	422,986	0.2%
485,000	Perrigo Finance Unlimited Co.	4.650	6/15/2030	441,155	0.2%
365,000	Petroleos Mexicanos	5.950	1/28/2031	291,452	0.1%
285,000	Petroleos Mexicanos	6.625	6/15/2035	218,580	0.1%
320,000	PG&E Corp.	5.000	7/1/2028	311,354	0.1%
70,000	PG&E Corp.	5.250	7/1/2030	67,518	0.0%
150,000	Playtika Holding Corp.	4.250	3/15/2029	130,882	0.1%
555,000	Post Holdings, Inc.	4.625	4/15/2030	510,513	0.2%
15,000	Post Holdings, Inc.	5.750	3/1/2027	14,882	0.0%
130,000	Presidio Holdings, Inc.	4.875	2/1/2027	127,439	0.1%
130,000	Presidio Holdings, Inc.	8.250	2/1/2028	131,337	0.1%
150,000	Prestige Auto Receivables Trust, Series 2019-1A, Class E	3.900	5/15/2026	149,478	0.1%
140,000	Prestige Brands, Inc.	3.750	4/1/2031	122,383	0.1%
55,000	Prime Security Services Borrower LLC/Prime Finance, Inc.	3.375	8/31/2027	50,996	0.0%
410,000	Provident Funding Associates LP/PFG Finance Corp.	6.375	6/15/2025	376,175	0.2%
449,187	PRPM LLC, Series 2022-5, Class A1	6.900	9/27/2027	449,750	0.2%
480,000	Radiate Holdco LLC/Radiate Finance, Inc.	6.500	9/15/2028	235,192	0.1%
1,435,000	Rand Parent LLC	8.500	2/15/2030	1,372,506	0.6%
180,000	Range Resources Corp.	8.250	1/15/2029	186,295	0.1%
90,000	Realogy Group LLC/Realogy Co-Issuer Corp.	5.250	4/15/2030	67,173	0.0%
545,000	Realogy Group LLC/Realogy Co-Issuer Corp.	5.750	1/15/2029	423,554	0.2%
640,000	Resideo Funding, Inc.	4.000	9/1/2029	558,400	0.3%
370,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	2.875	10/15/2026	341,325	0.2%
360,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.625	3/1/2029	325,831	0.2%
1,465,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	3.875	3/1/2031	1,288,462	0.6%
1,645,000	Rocket Mortgage LLC/Rocket Mortgage Co-Issuer, Inc.	4.000	10/15/2033	1,397,474	0.6%
425,000	Royal Caribbean Cruises Ltd.	3.700	3/15/2028	391,798	0.2%
780,000	Royal Caribbean Cruises Ltd.	4.250	7/1/2026	753,382	0.3%
1,495,000	Royal Caribbean Cruises Ltd.	5.500	4/1/2028	1,475,952	0.7%

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185,000	RP Escrow Issuer LLC	5.250	12/15/2025	148,017	0.1%
235,000	Sabre Global, Inc.	11.250	12/15/2027	230,894	0.1%
525,000	Sands China Ltd.	5.650	8/8/2028	520,616	0.2%
220,000	Seadrill Finance Ltd.	8.375	8/1/2030	229,533	0.1%
175,000	Seagate HDD Cayman	4.091	6/1/2029	162,162	0.1%
100,000	Seagate HDD Cayman	4.875	6/1/2027	98,081	0.0%
375,000	Seagate HDD Cayman	8.250	12/15/2029	404,448	0.2%
215,000	Sealed Air Corp./Sealed Air Corp. U.S.	6.125	2/1/2028	216,851	0.1%
265,000	SeaWorld Parks & Entertainment, Inc.	5.250	8/15/2029	247,726	0.1%
970,000	Sensata Technologies, Inc.	3.750	2/15/2031	854,308	0.4%
80,000	Sensata Technologies, Inc.	4.375	2/15/2030	74,197	0.0%
100,000	Service Properties Trust	3.950	1/15/2028	81,927	0.0%
380,000	Service Properties Trust	4.750	10/1/2026	354,588	0.2%
330,000	Service Properties Trust	7.500	9/15/2025	333,667	0.2%
590,000	Service Properties Trust	8.625	11/15/2031	617,985	0.3%
205,000	Shimao Group Holdings Ltd.	3.450	1/11/2031	7,688	0.0%
200,000	Shimao Group Holdings Ltd.	4.750	7/3/2022	7,920	0.0%
200,000	Shimao Group Holdings Ltd.	6.125	2/21/2024	8,000	0.0%
260,000	Simmons Foods, Inc./Simmons Prepared Foods, Inc./Simmons Pet Food, Inc./Simmons Feed	4.625	3/1/2029	224,947	0.1%
1,205,000	Sirius XM Radio, Inc.	3.875	9/1/2031	1,030,861	0.5%
1,070,000	Sitio Royalties Operating Partnership LP/Sitio Finance Corp.	7.875	11/1/2028	1,108,755	0.5%
240,000	SM Energy Co.	5.625	6/1/2025	237,171	0.1%
35,000	SM Energy Co.	6.625	1/15/2027	34,802	0.0%
230,000	SM Energy Co.	6.750	9/15/2026	229,401	0.1%
1,150,000	SoftBank Group Corp.	4.625	7/6/2028	1,048,984	0.5%
240,000	Solaris Midstream Holdings LLC	7.625	4/1/2026	243,229	0.1%
525,000	Sonic Automotive, Inc.	4.625	11/15/2029	477,756	0.2%
345,000	Sonic Automotive, Inc.	4.875	11/15/2031	307,517	0.1%
865,000	Southwest Airlines Co.	1.250	5/1/2025	874,083	0.4%
195,000	Southwestern Energy Co.	5.375	2/1/2029	190,299	0.1%
540,000	Specialty Building Products Holdings LLC/SBP Finance Corp.	6.375	9/30/2026	529,610	0.2%
335,000	Speedway Motorsports LLC/Speedway Funding II, Inc.	4.875	11/1/2027	314,475	0.1%
220,000	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.000	9/20/2025	158,217	0.1%
105,000	Spirit Loyalty Cayman Ltd./Spirit IP Cayman Ltd.	8.000	9/20/2025	75,513	0.0%
1,265,000	Stagwell Global LLC	5.625	8/15/2029	1,166,482	0.5%
225,000	Standard Industries, Inc.	4.375	7/15/2030	206,637	0.1%
750,000	Star Parent, Inc.	9.000	10/1/2030	790,390	0.4%
97,150	Starwood Retail Property Trust, Series 2014-STAR, Class A	8.500	11/15/2027	68,559	0.0%
320,000	Starwood Retail Property Trust, Series 2014-STAR, Class D	8.500	11/15/2027	72,512	0.0%
350,000	Starwood Retail Property Trust, Series 2014-STAR, Class E	8.500	11/15/2027	17,500	0.0%
225,000	Strathcona Resources Ltd.	6.875	8/1/2026	214,809	0.1%
450,000	Studio City Finance Ltd.	5.000	1/15/2029	377,366	0.2%
265,000	Suburban Propane Partners LP/Suburban Energy Finance Corp.	5.000	6/1/2031	240,245	0.1%
305,000	Summit Materials LLC/Summit Materials Finance Corp.	7.250	1/15/2031	321,380	0.1%
70,621	Sunac China Holdings Ltd., (6.000% PIK or 5.000% Cash)	6.000	9/30/2026	8,637	0.0%
70,621	Sunac China Holdings Ltd., (6.250% PIK or 5.250% Cash)	6.250	9/30/2027	7,498	0.0%
141,242	Sunac China Holdings Ltd., (6.500% PIK or 5.500% Cash)	6.500	9/30/2027	13,185	0.0%

## Loomis Sayles High Income Opportunities Fund

Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
211,863	Sunac China Holdings Ltd., (6.750% PIK or 5.750% Cash)	6.750	9/30/2028	16,792	0.0%
211,863	Sunac China Holdings Ltd., (7.000% PIK or 6.000% Cash)	7.000	9/30/2029	15,741	0.0%
99,527	Sunac China Holdings Ltd., (7.250% PIK or 6.250% Cash)	7.250	9/30/2030	6,344	0.0%
87,296	Sunac China Holdings Ltd., (7.800% PIK or 7.800% Cash)	7.800	9/30/2032	6,547	0.0%
220,000	Sunoco LP/Sunoco Finance Corp.	4.500	5/15/2029	204,363	0.1%
150,000	Talen Energy Supply LLC	8.625	6/1/2030	159,380	0.1%
1,655,000	Teladoc Health, Inc.	1.250	6/1/2027	1,360,244	0.6%
100,000	Telecom Italia Capital SA	6.000	9/30/2034	94,968	0.0%
330,000	Telecom Italia Capital SA	6.375	11/15/2033	322,775	0.1%
265,000	Telecom Italia Capital SA	7.200	7/18/2036	266,013	0.1%
275,000	Telesat Canada/Telesat LLC	5.625	12/6/2026	168,645	0.1%
230,000	Teva Pharmaceutical Finance Co. LLC	6.150	2/1/2036	220,108	0.1%
1,400,000	Teva Pharmaceutical Finance Netherlands III BV	3.150	10/1/2026	1,296,260	0.6%
3,275,000	Teva Pharmaceutical Finance Netherlands III BV	4.100	10/1/2046	2,216,678	1.0%
545,000	Teva Pharmaceutical Finance Netherlands III BV	5.125	5/9/2029	520,500	0.2%
220,000	Teva Pharmaceutical Finance Netherlands III BV	7.875	9/15/2029	237,107	0.1%
200,000	Teva Pharmaceutical Finance Netherlands III BV	8.125	9/15/2031	218,116	0.1%
205,000	Times China Holdings Ltd.	5.750	1/14/2027	4,116	0.0%
630,000	Times China Holdings Ltd.	6.200	3/22/2026	14,175	0.0%
470,000	TransDigm, Inc.	6.250	3/15/2026	469,188	0.2%
625,000	TransDigm, Inc.	6.750	8/15/2028	639,426	0.3%
90,000	TransDigm, Inc.	6.875	12/15/2030	92,700	0.0%
275,000	Transocean Aquila Ltd.	8.000	9/30/2028	279,116	0.1%
1,282,500	Transocean Poseidon Ltd.	6.875	2/1/2027	1,276,130	0.6%
245,000	Transocean Titan Financing Ltd.	8.375	2/1/2028	254,184	0.1%
415,000	Transocean, Inc.	7.500	1/15/2026	409,261	0.2%
725,000	Travel & Leisure Co.	4.500	12/1/2029	649,299	0.3%
205,000	Travel & Leisure Co.	4.625	3/1/2030	183,331	0.1%
5,000	Travel & Leisure Co.	6.000	4/1/2027	4,972	0.0%
120,000	Travel & Leisure Co.	6.625	7/31/2026	121,051	0.1%
190,000	U.S. Acute Care Solutions LLC	6.375	3/1/2026	158,756	0.1%
76,000	U.S. Steel Corp.	6.875	3/1/2029	77,753	0.0%
760,000	Uber Technologies, Inc.	4.500	8/15/2029	725,015	0.3%
715,000	Uber Technologies, Inc.	6.250	1/15/2028	716,793	0.3%
1,080,000	Uber Technologies, Inc.	7.500	9/15/2027	1,118,480	0.5%
940,000	Uber Technologies, Inc.	8.000	11/1/2026	957,438	0.4%
960,000	UniCredit SpA, (fixed rate to 6/30/2030, variable rate thereafter)	5.459	6/30/2035	902,859	0.4%
485,000	Uniti Group LP/Uniti Group Finance, Inc./CSL Capital LLC	4.750	4/15/2028	418,019	0.2%
740,000	USI, Inc.	7.500	1/15/2032	757,612	0.3%
1,035,000	Venture Global Calcasieu Pass LLC	3.875	11/1/2033	877,109	0.4%
600,000	Venture Global Calcasieu Pass LLC	4.125	8/15/2031	528,604	0.2%
530,000	Venture Global LNG, Inc.	8.375	6/1/2031	529,726	0.2%
260,000	Viasat, Inc.	6.500	7/15/2028	213,525	0.1%
30,000	Victoria's Secret & Co.	4.625	7/15/2029	25,075	0.0%
355,000	Viking Cruises Ltd.	5.875	9/15/2027	342,575	0.2%
150,000	Viking Cruises Ltd.	7.000	2/15/2029	148,711	0.1%
550,000	Viking Ocean Cruises Ship VII Ltd.	5.625	2/15/2029	536,250	0.2%
755,000	Virgin Media Secured Finance PLC	5.500	5/15/2029	729,513	0.3%
295,000	VOC Escrow Ltd.	5.000	2/15/2028	282,557	0.1%
100,000	Vodafone Group PLC, (fixed rate to 12/04/2050, variable rate thereafter)	5.125	6/4/2081	75,287	0.0%
90,000	Volcan Cia Minera SAA	4.375	2/11/2026	55,918	0.0%
300,000	VT Topco, Inc.	8.500	8/15/2030	312,111	0.1%
40,000	W.R. Grace Holdings LLC	5.625	8/15/2029	35,198	0.0%



**Loomis Sayles High Income Opportunities Fund**  
Investments as of December 31, 2023 (Unaudited)

<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
395,000	Weatherford International Ltd.	8.625	4/30/2030	412,403	0.2%
325,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class C	4.458	8/15/2050	123,527	0.1%
145,000	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class C	4.118	11/15/2059	103,005	0.1%
230,000	Western Digital Corp.	2.850	2/1/2029	198,001	0.1%
100,000	Western Digital Corp.	3.100	2/1/2032	79,560	0.0%
130,000	Western Digital Corp.	4.750	2/15/2026	127,532	0.1%
158,612	WFRBS Commercial Mortgage Trust, Series 2011-C3, Class D	5.855	3/15/2044	45,966	0.0%
205,000	WFRBS Commercial Mortgage Trust, Series 2011-C4, Class E	4.979	6/15/2044	140,311	0.1%
530,000	WFRBS Commercial Mortgage Trust, Series 2012-C10, Class C	4.329	12/15/2045	361,023	0.2%
190,000	Wheel Pros, Inc.	6.500	5/15/2029	57,950	0.0%
65,000	Wolfspeed, Inc.	0.250	2/15/2028	43,778	0.0%
135,000	Wolfspeed, Inc.	1.875	12/1/2029	92,002	0.0%
290,000	Wynn Macau Ltd.	5.125	12/15/2029	257,656	0.1%
465,000	Wynn Macau Ltd.	5.500	1/15/2026	453,844	0.2%
415,000	Wynn Macau Ltd.	5.625	8/26/2028	384,342	0.2%
420,000	Wynn Resorts Finance LLC/Wynn Resorts Capital Corp.	5.125	10/1/2029	396,390	0.2%
305,000	Yum! Brands, Inc.	3.625	3/15/2031	275,047	0.1%
340,000	Yum! Brands, Inc.	4.625	1/31/2032	317,934	0.1%
800,000	Yuzhou Group Holdings Co. Ltd.	6.350	1/13/2027	49,456	0.0%
200,000	Yuzhou Group Holdings Co. Ltd.	7.700	2/20/2025	12,458	0.0%
155,000	ZF North America Capital, Inc.	6.875	4/14/2028	161,141	0.1%
155,000	ZF North America Capital, Inc.	7.125	4/14/2030	164,663	0.1%
820,000	Zhenro Properties Group Ltd.	6.630	1/7/2026	7,716	0.0%
210,000	Zhenro Properties Group Ltd.	6.700	8/4/2026	1,976	0.0%
222,000	Ziff Davis, Inc.	4.625	10/15/2030	203,670	0.1%
920,000	Ziggo Bond Co. BV	6.000	1/15/2027	895,401	0.4%
55,000	Zillow Group, Inc.	1.375	9/1/2026	74,965	0.0%
	<b>Total</b>			<b>197,792,781</b>	<b>88.9%</b>
<b>Senior Loans</b>					
563,935	Acrisure LLC, 2020 Term Loan B, 3 mo. USD LIBOR + 3.500%	9.150	2/15/2027	562,023	0.3%
74,972	AssuredPartners, Inc., 2023 Term Loan B4		2/12/2027	75,107	0.0%
241,553	Carnival Corp., 2023 Term Loan B, 1 mo. USD SOFR + 3.000%	8.357	8/8/2027	241,754	0.1%
871,431	Carnival Corp., 2021 Incremental Term Loan B, 1 mo. USD SOFR + 3.250%	8.720	10/18/2028	871,797	0.4%
365,085	Chemours Co., 2023 USD Term Loan B, 1 mo. USD SOFR + 2.500%	8.856	8/18/2028	363,990	0.2%
470,000	Chobani LLC, 2023 Incremental Term Loan, 3 mo. USD SOFR + 3.750%	9.112	10/25/2027	470,390	0.2%
324,169	Edelman Financial Center LLC, 2021 Term Loan B		4/7/2028	324,373	0.2%
280,000	Iron Mountain, Inc., 2023 Term Loan B		1/31/2031	279,826	0.1%
368,000	IVC Acquisition Ltd., 2023 USD Term Loan B		11/17/2028	368,305	0.2%
550,043	MH Sub I LLC, 2023 Term Loan, 1 mo. USD SOFR + 4.250%	9.606	5/3/2028	539,884	0.2%
476,165	Neptune Bidco U.S., Inc., 2022 USD Term Loan B, 3 mo. USD SOFR + 5.000%	10.507	4/11/2029	433,906	0.2%
433,924	PODS LLC, 2021 Term Loan B, 1 mo. USD SOFR + 3.000%	8.470	3/31/2028	424,004	0.2%
631,156	Star Parent, Inc., Term Loan B, 3 mo. USD SOFR + 4.000%	9.348	9/27/2030	623,002	0.3%
132,335	Talen Energy Supply LLC, 2023 Term Loan B, 3 mo. USD SOFR + 4.500%	9.869	5/17/2030	132,887	0.1%

**Loomis Sayles High Income Opportunities Fund**  
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
760,000	TransDigm, Inc., 2023 Term Loan J, 3 mo. USD SOFR + 3.250%	8.598	2/14/2031	762,850	0.3%
256,062	USI, Inc., 2023 Term Loan B, 3 mo. USD SOFR + 3.000%	8.348	11/22/2029	256,261	0.1%
62,468	USI, Inc., 2023 Acquisition Term Loan, 3 mo. USD SOFR + 3.250%	8.598	9/27/2030	62,487	0.0%
	Total			6,792,846	3.1%

**Collateralized Loan Obligations**

250,000	Battalion CLO XVI Ltd., Series 2019-16A, Class ER, 3 mo. USD SOFR + 6.862%	12.277	12/19/2032	232,080	0.1%
670,000	Clover CLO LLC, Series 2021-2A, Class E, 3 mo. USD SOFR + 6.762%	12.177	7/20/2034	666,947	0.3%
665,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class ER, 3 mo. USD SOFR + 6.512%	11.927	7/2/2035	664,937	0.3%
340,000	Palmer Square CLO Ltd., Series 2021-3A, Class E, 3 mo. USD SOFR + 6.412%	11.806	1/15/2035	335,629	0.2%
530,000	Palmer Square CLO Ltd., Series 2021-4A, Class E, 3 mo. USD SOFR + 6.312%	11.706	10/15/2034	521,616	0.2%
275,000	PPM CLO 5 Ltd., Series 2021-5A, Class E, 3 mo. USD SOFR + 6.762%	12.157	10/18/2034	261,403	0.1%
320,000	Whetstone Park CLO Ltd., Series 2021-1A, Class E, 3 mo. USD SOFR + 6.412%	11.827	1/20/2035	304,031	0.1%
	Total			2,986,643	1.3%

**Shares**

**Common Stocks**

2,125	AbbVie, Inc.			329,311	0.2%
68,328	Altice USA, Inc., Class A			222,066	0.1%
2,801	Battalion Oil Corp.			26,918	0.0%
5,003	Canadian Natural Resources Ltd.			327,796	0.2%
265	Clarivate PLC			2,454	0.0%
2,021	Diamondback Energy, Inc.			313,417	0.1%
11,343	McDermott International Ltd.			1,021	0.0%
	Total			1,222,983	0.6%

**Interest Rate**

**Preferred Stocks**

17,227	Clarivate PLC, Series A	5.250		659,794	0.3%
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**Warrants**

22,710	McDermott International Ltd., Tranche A, Expiration on 5/1/2024			—	0.0%
25,233	McDermott International Ltd., Tranche B, Expiration on 5/1/2024			—	0.0%
	Total			—	0.0%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
4,679,649	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	4,679,649	2.1%

## Loomis Sayles High Income Opportunities Fund

Investments as of December 31, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
5,065,000	U.S. Treasury Bills	5.291(a)	1/4/2024	5,063,528	2.3%
1,915,000	U.S. Treasury Bills	5.170–5.238(a)	4/9/2024	1,887,913	0.8%
	Total			11,631,090	5.2%
	Total Investments			221,086,137	99.4%
	Other assets less liabilities			1,366,211	0.6%
	Net Assets			222,452,348	100.0%

At December 31, 2023, the Fund had the following open centrally cleared credit default swap agreements:

### Sell Protection

<u>Reference Obligation</u>	<u>(Pay)/ Receive Fixed Rate</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Unamortized Up Front Premium Paid/(Received)</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
CDX.NA.HY .S41	5.00%	12/20/2028	2,079,000	\$(24,313)	\$124,727	\$149,040

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

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

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

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

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

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

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