

# Loomis Sayles Securitized Asset 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>					
1,229,939	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	1,204,251	0.1%
1,740,000	Affirm Asset Securitization Trust, Series 2023-B, Class 1A	6.820	9/15/2028	1,777,722	0.1%
469,729	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	471,609	0.0%
1,502,046	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,411,121	0.1%
725,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	736,377	0.1%
3,185,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class B	4.810	4/18/2028	3,167,042	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,170,289	0.2%
7,686,855	APL Finance DAC, Series 2023-1A, Class A	7.000	7/21/2031	7,702,360	0.6%
510,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	512,855	0.0%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,638,866	0.3%
4,318,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-5A, Class A	5.780	4/20/2028	4,407,236	0.3%
1,255,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	6.020	2/20/2030	1,305,884	0.1%
2,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	2,243,538	0.2%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	3,254,347	0.3%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,178,793	0.2%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,556,572	0.1%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,159,224	0.2%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	625,362	0.1%
5,300,000	BANK, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,638,409	0.4%
1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	946,934	0.1%
4,045,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.589	10/15/2037	4,024,775	0.3%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,144,251	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,698,106	0.4%
2,042,119	BHG Securitization Trust, Series 2021-A, Class A	1.420	11/17/2033	1,930,573	0.2%
450,109	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	447,636	0.0%
1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,841,217	0.1%
2,033,886	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	1,984,076	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,320,023	0.3%
2,235,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.231	4/15/2037	2,232,193	0.2%
1,860,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.565	8/15/2024	1,858,805	0.1%
815,000	Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class A3	5.530	1/18/2028	817,789	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	7.173	1/17/2039	2,718,525	0.2%
2,680,333	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	2,422,860	0.2%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	458,649	0.0%
800,000	Carmax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	804,133	0.1%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	490,432	0.0%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,407,700	0.1%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,040,594	0.2%

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943,694	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	893,904	0.1%
378,913	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	355,884	0.0%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,078,426	0.3%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,893,781	0.4%
820,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	818,108	0.1%
2,610,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	2,628,016	0.2%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,654,665	0.1%
2,618,076	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,336,661	0.2%
186,821	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	174,081	0.0%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/15/2032	542,879	0.0%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,134,749	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,299,939	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,119,958	0.2%
1,215,000	Citizens Auto Receivables Trust, Series 2024-1, Class A4	5.030	10/15/2030	1,222,296	0.1%
1,939,217	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	1,751,901	0.1%
465,135	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	412,613	0.0%
3,910	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	3.416	10/15/2045	3,480	0.0%
1,896,506	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,724,499	0.1%
51,651	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	51,561	0.0%
2,520,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,478,286	0.2%
3,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,027,519	0.2%
437,706	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	429,863	0.0%
624,398	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	545,880	0.0%
267,413	CoreVest American Finance Ltd., Series 2019-2, Class A	2.835	6/15/2052	264,363	0.0%
1,245,369	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	1,213,383	0.1%
10,923	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	10,665	0.0%
4,270,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class B	7.020	5/16/2033	4,385,918	0.3%
380,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	386,393	0.0%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,575,875	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,805,595	0.1%
2,045,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	1,523,809	0.1%

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1,483,876	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	1,442,206	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,128,132	0.2%
720,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	737,585	0.1%
2,420,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,512,505	0.2%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.598	10/15/2043	5,116,869	0.4%
342,498	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	338,387	0.0%
745,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	741,813	0.1%
1,169,823	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	1,054,312	0.1%
645,979	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	573,801	0.0%
1,621,705	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	1,672,379	0.1%
1,635,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A3	5.500	4/22/2030	1,659,564	0.1%
450,000	Enterprise Fleet Financing LLC, Series 2024-1, Class A3	5.160	9/20/2030	454,293	0.0%
842,175	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	803,512	0.1%
3,343,657	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.148	7/15/2038	3,310,220	0.3%
7,145,514	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,894,375	0.5%
1,489,874	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,228,988	0.1%
6,656,491	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,611,635	0.4%
1,957,567	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,649,548	0.1%
4,495,911	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	4,010,455	0.3%
7,717,549	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	7,028,432	0.5%
1,646,438	Federal Home Loan Mortgage Corp.	3.700	5/1/2037	1,509,700	0.1%
17,928,897	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	16,880,911	1.3%
10	Federal Home Loan Mortgage Corp., Series 1673, Class SE, REMICS, REMICS	8.390	2/15/2024	10	0.0%
165,283	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	23,141	0.0%
50,851	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	8,223	0.0%
408	Federal Home Loan Mortgage Corp., Series 2725, Class SC, REMICS	0.891	11/15/2033	395	0.0%
385,483	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	3.546	5/15/2035	377,952	0.0%
2,351,246	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	1.740	5/15/2036	237,382	0.0%
723,504	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	1.160	10/15/2036	61,135	0.0%
759,873	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	0.790	2/15/2038	60,777	0.0%
282,939	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	2.314	2/15/2038	287,839	0.0%
265,909	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	3.507	2/15/2038	254,918	0.0%
860,019	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.556	6/15/2048	781,442	0.1%
337,126	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.911	12/15/2036	333,849	0.0%
1,053,041	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	1.040	10/15/2040	90,163	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.000	2/15/2041	121,703	0.0%
895,010	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	0.440	9/15/2041	64,806	0.0%

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1,218,902	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	0.000	8/15/2040	1,177,049	0.1%
835,970	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	0.690	8/15/2032	44,642	0.0%
4,383,972	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	0.690	11/15/2042	497,974	0.0%
2,558,136	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	0.000	6/15/2039	165,270	0.0%
1,091,857	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	192,002	0.0%
3,353,311	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	0.640	4/15/2047	277,437	0.0%
1,286,586	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	202,789	0.0%
2,983,496	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	467,618	0.0%
7,399,866	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.861	4/15/2042	1,229,779	0.1%
150,240	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.395	11/25/2044	30,335	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	288,640	0.0%
15,244,598	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.485	12/15/2048	1,105,496	0.1%
307,035	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.895	4/25/2052	11,892	0.0%
125,000	Federal Home Loan Mortgage Corp., Series 5214, Class BY, REMICS	3.000	4/25/2052	101,093	0.0%
9,821,811	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class X1	1.194	3/25/2024	6,860	0.0%
33,793,405	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K040, Class X1	0.783	9/25/2024	83,103	0.0%
66,160,347	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K047, Class X1	0.215	5/25/2025	86,977	0.0%
36,873,775	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K051, Class X1	0.628	9/25/2025	236,213	0.0%
15,719,277	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K052, Class X1	0.760	11/25/2025	140,954	0.0%
9,112,394	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K053, Class X1	1.007	12/25/2025	119,166	0.0%
15,741,104	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.286	1/25/2026	281,518	0.0%
6,934,468	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.470	3/25/2026	167,841	0.0%
26,150,259	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.295	7/25/2026	567,934	0.0%
8,085,952	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	1.036	8/25/2026	150,486	0.0%
24,152,161	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.419	9/25/2026	148,385	0.0%

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88,057,642	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.184	10/25/2026	167,929	0.0%
18,298,214	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.757	11/25/2029	555,827	0.0%
17,474,822	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.644	1/25/2030	1,259,603	0.1%
11,552,750	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.708	1/25/2030	876,461	0.1%
13,721,898	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.810	3/25/2030	1,125,648	0.1%
14,464,131	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.331	8/25/2030	894,958	0.1%
254,563,264	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.251	1/25/2032	2,784,922	0.2%
32,672,247	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.407	2/25/2032	697,520	0.1%
79,181,269	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.403	3/25/2032	1,635,410	0.1%
35,892,551	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.450	4/25/2055	867,056	0.1%
46,015,572	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.436	4/25/2032	1,095,258	0.1%
19,770,271	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.430	6/25/2055	456,873	0.0%
66,575,558	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.352	6/25/2054	1,211,143	0.1%
51,530,355	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.488	6/25/2032	1,386,630	0.1%
82,314,655	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.403	8/25/2032	1,760,464	0.1%
103,137,473	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.446	9/25/2032	2,528,838	0.2%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.330	11/25/2032	1,636,170	0.1%
3,365,249	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.991	8/25/2034	194,371	0.0%
20,595,119	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.699	10/25/2034	886,435	0.1%
52,096,813	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.628	5/25/2035	5,968,471	0.5%



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53,785,933	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.436	7/25/2035	5,485,842	0.4%
14,082,430	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	1.099	1/25/2031	679,890	0.1%
95,762,102	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	1.095	8/25/2036	7,735,845	0.6%
122,965,561	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.156	8/25/2033	522,800	0.0%
22,951,544	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.306	8/25/2025	65,724	0.0%
23,017,518	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.381	12/25/2026	74,134	0.0%
1,379,755	Federal National Mortgage Association	2.000	10/1/2050	1,081,565	0.1%
305,748	Federal National Mortgage Association	2.000	12/1/2050	239,663	0.0%
4,093,471	Federal National Mortgage Association	2.500	6/1/2050	3,473,960	0.3%
4,072,590	Federal National Mortgage Association	2.500	6/1/2050	3,470,069	0.3%
3,560,936	Federal National Mortgage Association	2.500	6/1/2050	3,033,007	0.2%
5,263,058	Federal National Mortgage Association	2.500	9/1/2050	4,490,365	0.3%
4,050,090	Federal National Mortgage Association	2.500	10/1/2050	3,430,414	0.3%
9,588,161	Federal National Mortgage Association	2.500	1/1/2052	8,085,899	0.6%
86,806,196	Federal National Mortgage Association	2.500	2/1/2052	73,173,008	5.6%
6,128,466	Federal National Mortgage Association	2.500	2/1/2052	5,164,858	0.4%
9,665,576	Federal National Mortgage Association	2.500	12/1/2061	7,864,921	0.6%
116,251,751	Federal National Mortgage Association	2.500	3/1/2062	94,630,320	7.2%
44,421,974	Federal National Mortgage Association	2.500	3/1/2062	36,146,420	2.8%
22,166,601	Federal National Mortgage Association	2.500	3/1/2062	18,037,032	1.4%
87,510,366	Federal National Mortgage Association	2.500	5/1/2062	71,207,462	5.4%
1,717,280	Federal National Mortgage Association	3.000	10/1/2047	1,530,712	0.1%
2,113,893	Federal National Mortgage Association	3.000	7/1/2049	1,876,749	0.1%
35,782,052	Federal National Mortgage Association	3.000	2/1/2052	31,577,386	2.4%
35,669,026	Federal National Mortgage Association	3.000	2/1/2052	31,499,819	2.4%
29,418,619	Federal National Mortgage Association	3.000	6/1/2052	25,767,037	2.0%
24,000,000	Federal National Mortgage Association	3.850	9/1/2037	21,852,770	1.7%
459,004	Federal National Mortgage Association	4.000	1/1/2052	429,354	0.0%
5,762,533	Federal National Mortgage Association	4.030	10/1/2033	5,538,732	0.4%
1,665,000	Federal National Mortgage Association	4.090	7/1/2034	1,596,102	0.1%
617,799	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	595,546	0.1%
888,835	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	4.403	6/25/2035	970,584	0.1%
763,867	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	4.183	6/25/2036	851,673	0.1%
31,898	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	1.841	8/25/2036	3,167	0.0%
209,177	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	5.704	8/25/2036	256,732	0.0%
556,481	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.489	8/25/2038	537,141	0.0%
147,248	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	4.013	11/25/2038	140,921	0.0%
598,009	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.445	3/25/2039	544,364	0.0%
84,400	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.636	12/25/2039	69,826	0.0%

**Loomis Sayles Securitized Asset Fund**

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.000	11/25/2040	247,272	0.0%
2,207,622	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	0.391	6/25/2041	196,515	0.0%
1,229,544	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	1.041	3/25/2042	128,219	0.0%
905,830	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	0.491	3/25/2042	59,510	0.0%
2,888,448	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	0.541	9/25/2042	251,407	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	0.000	7/25/2043	324,084	0.0%
1,406,058	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	1.141	11/25/2043	143,477	0.0%
1,458,913	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	0.691	8/25/2042	100,491	0.0%
4,338,201	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	630,631	0.1%
9,993,862	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	0.591	4/25/2044	1,087,241	0.1%
806,837	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	0.591	5/25/2044	57,299	0.0%
322,338	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	0.000	5/25/2041	304,067	0.0%
6,620,615	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	0.641	4/25/2046	430,201	0.0%
1,238,832	Federal National Mortgage Association, Series 2016-26, Class KL, REMICS	0.000	11/25/2042	923,728	0.1%
7,221,152	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	0.641	10/25/2034	401,915	0.0%
8,880,751	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	0.641	9/25/2046	528,822	0.0%
5,824,107	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	0.641	9/25/2046	353,052	0.0%
3,658,156	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	0.641	11/25/2046	285,035	0.0%
3,772,129	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	0.641	11/25/2046	287,260	0.0%
4,284,599	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	1.191	12/25/2046	348,574	0.0%
5,965,438	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	0.691	4/25/2047	445,730	0.0%
36,443,915	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.000	8/25/2047	1,321,566	0.1%
23,079,169	Federal National Mortgage Association, Series 2019-M17, Class X	0.417	8/25/2034	363,926	0.0%
10,326,334	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,970,383	0.2%
3,006,275	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	627,225	0.1%
13,866,032	Federal National Mortgage Association, Series 2020-M33, Class X	1.904	6/25/2028	659,190	0.1%
16,191,925	Federal National Mortgage Association, Series 2020-M37, Class X	1.116	4/25/2032	758,543	0.1%
15,792,871	Federal National Mortgage Association, Series 2020-M43, Class X1	2.022	8/25/2034	1,129,726	0.1%
13,325,687	Federal National Mortgage Association, Series 2021-24, REMICS	1.128	3/25/2059	831,027	0.1%
219,568	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	29,650	0.0%

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57,955	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	9,888	0.0%
231,979	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	34,363	0.0%
149,680	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	21,622	0.0%
545,366	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	100,862	0.0%
225,162	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	40,256	0.0%
125,532	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	22,891	0.0%
282,029	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	52,911	0.0%
123,000	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	25,069	0.0%
133,792	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	23,239	0.0%
188,186	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	38,853	0.0%
163,083	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	26,800	0.0%
80,230	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	13,337	0.0%
107,579	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	19,163	0.0%
63,519	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	12,034	0.0%
19,086	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	3,502	0.0%
583,497	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	100,234	0.0%
201,628	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	39,417	0.0%
117,576	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	14,105	0.0%
139,533	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	9,026	0.0%
90,239	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	17,315	0.0%
15,039	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	3,334	0.0%
910,000	FirstKey Homes Trust, Series 2020-SFR1, Class B	1.740	8/17/2037	857,443	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,406,436	0.3%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,271,164	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	4,931,550	0.4%
583,134	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	576,335	0.1%
1,740,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	3.340	7/15/2031	1,701,983	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	328,915	0.0%
435,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	453,628	0.0%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,287,728	0.2%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,781,264	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	130,708	0.0%
324,352,323	FREMF Mortgage Trust, Series 2018-K156, Class X2A	0.100	7/25/2036	1,961,261	0.2%



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15,182,137	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.731	6/25/2041	360,485	0.0%
24,076,266	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.681	8/25/2041	669,660	0.1%
90,112,868	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.103	11/25/2041	843,042	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,474,016	0.2%
1,220,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class B	5.540	5/20/2027	1,222,951	0.1%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,693,498	0.1%
9	Government National Mortgage Association	5.470	11/20/2059	9	0.0%
2,985,055	Government National Mortgage Association, Series 2006-46	0.489	4/16/2046	29,473	0.0%
1,361,570	Government National Mortgage Association, Series 2006-51	0.940	8/16/2046	27,172	0.0%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,076,536	0.3%
308,322	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	304,767	0.0%
3,819,350	Government National Mortgage Association, Series 2009-114	0.006	10/16/2049	37	0.0%
366,168	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	366,349	0.0%
1,627,986	Government National Mortgage Association, Series 2010-124	1.019	12/16/2052	26,327	0.0%
228,505	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,910	0.0%
97,020	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	6.150	2/20/2060	95,505	0.0%
54,791	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	5.810	5/20/2059	53,920	0.0%
69,969	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.810	10/20/2060	69,591	0.0%
1,463,321	Government National Mortgage Association, Series 2011-119	0.183	8/16/2051	2,392	0.0%
3,226,466	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,304,108	0.3%
610,554	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	4,546	0.0%
88,375	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	5.960	12/20/2060	88,040	0.0%
36,414	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	5.960	3/20/2061	36,291	0.0%
36,521	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	6.060	10/20/2061	36,076	0.0%
83,708	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	5.860	10/20/2061	82,717	0.0%
1	Government National Mortgage Association, Series 2012-100, Class IC	0.000	9/16/2050	—	0.0%
1	Government National Mortgage Association, Series 2012-111, Class IC	0.000	9/16/2050	—	0.0%
17,320,416	Government National Mortgage Association, Series 2012-142	0.178	4/16/2054	50,721	0.0%

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3,617,228	Government National Mortgage Association, Series 2012-23	0.242	6/16/2053	23,618	0.0%
4,501,259	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	44	0.0%
613,198	Government National Mortgage Association, Series 2012-70	0.094	8/16/2052	266	0.0%
5,070,615	Government National Mortgage Association, Series 2012-79	0.353	3/16/2053	45,553	0.0%
19,446,123	Government National Mortgage Association, Series 2012-85	0.329	9/16/2052	153,517	0.0%
4,099	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,680	0.0%
288,737	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	284,570	0.0%
2,841	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	2,778	0.0%
103,855	Government National Mortgage Association, Series 2012-H24, Class HI	1.203	10/20/2062	6,808	0.0%
764,323	Government National Mortgage Association, Series 2013-175	0.167	5/16/2055	1,741	0.0%
108,204	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	5.780	1/20/2063	106,123	0.0%
27,268	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	26,099	0.0%
1,116,541	Government National Mortgage Association, Series 2013-H13, Class SI	1.303	6/20/2063	35,249	0.0%
2,847,081	Government National Mortgage Association, Series 2013-H16, Class AI	1.487	7/20/2063	68,661	0.0%
1,296,908	Government National Mortgage Association, Series 2013-H18, Class EI	1.936	7/20/2063	65,075	0.0%
412,623	Government National Mortgage Association, Series 2013-H18, Class JI	1.306	8/20/2063	7,528	0.0%
82,724	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	6.060	8/20/2063	81,621	0.0%
2,116,501	Government National Mortgage Association, Series 2014-101	0.582	4/16/2056	27,169	0.0%
9,662,826	Government National Mortgage Association, Series 2014-130, Class IB	0.210	8/16/2054	58,340	0.0%
7,795,854	Government National Mortgage Association, Series 2014-24, Class IX	0.124	1/16/2054	26,663	0.0%
5,015,980	Government National Mortgage Association, Series 2014-70	0.450	3/16/2049	54,782	0.0%
3,322,141	Government National Mortgage Association, Series 2014-86	0.442	4/16/2056	33,845	0.0%
6,293,070	Government National Mortgage Association, Series 2014-H24, Class HI	0.998	9/20/2064	114,902	0.0%
13,420,278	Government National Mortgage Association, Series 2015-120	0.615	3/16/2057	227,547	0.0%
9,455,309	Government National Mortgage Association, Series 2015-146, Class IB	0.189	7/16/2055	53,514	0.0%
2,835,833	Government National Mortgage Association, Series 2015-152, Class PI	4.000	10/20/2045	438,626	0.0%
5,498,418	Government National Mortgage Association, Series 2015-171	0.838	11/16/2055	149,471	0.0%
5,419,969	Government National Mortgage Association, Series 2015-189, Class IG	0.620	1/16/2057	130,220	0.0%
3,641,537	Government National Mortgage Association, Series 2015-21	0.705	7/16/2056	87,852	0.0%

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11,012,258	Government National Mortgage Association, Series 2015-32	0.577	9/16/2049	196,088	0.0%
7,014,674	Government National Mortgage Association, Series 2015-6	0.471	2/16/2051	72,444	0.0%
2,645,043	Government National Mortgage Association, Series 2015-68	0.333	7/16/2057	35,474	0.0%
11,066,543	Government National Mortgage Association, Series 2015-70	0.567	12/16/2049	184,505	0.0%
5,738,199	Government National Mortgage Association, Series 2015-73	0.431	11/16/2055	72,474	0.0%
11,208,252	Government National Mortgage Association, Series 2015-H01, Class XZ	4.505	10/20/2064	11,082,551	0.9%
235,511	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	228,227	0.0%
1,023,067	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	990,659	0.1%
9,043	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	5.740	5/20/2063	8,571	0.0%
10,581	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	5.660	4/20/2063	10,146	0.0%
361,883	Government National Mortgage Association, Series 2015-H28, Class JZ	5.003	3/20/2065	354,319	0.0%
1,376	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.160	10/20/2065	1,326	0.0%
145,366	Government National Mortgage Association, Series 2015-H29, Class HZ	4.575	9/20/2065	138,538	0.0%
2,744	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.140	8/20/2061	2,636	0.0%
16,865,400	Government National Mortgage Association, Series 2016-132	0.629	7/16/2056	348,833	0.0%
6,581,646	Government National Mortgage Association, Series 2016-143	0.949	10/16/2056	314,711	0.0%
1,444,312	Government National Mortgage Association, Series 2016-17, Class GT	0.000	8/20/2045	1,201,118	0.1%
420,984	Government National Mortgage Association, Series 2016-23, Class PA	5.583	7/20/2037	415,782	0.0%
8,858,051	Government National Mortgage Association, Series 2016-H01, Class AI	0.086	1/20/2066	250,140	0.0%
12,591,937	Government National Mortgage Association, Series 2016-H09, Class JI	0.040	4/20/2066	450,559	0.0%
91,003	Government National Mortgage Association, Series 2016-H14, Class JZ	4.417	8/20/2063	86,408	0.0%
275,949	Government National Mortgage Association, Series 2016-H19, Class CZ	4.757	8/20/2066	270,523	0.0%
12,477	Government National Mortgage Association, Series 2016-H19, Class EZ	4.899	6/20/2061	11,285	0.0%
4,282,266	Government National Mortgage Association, Series 2017-128	0.978	12/16/2056	199,721	0.0%
21,937,406	Government National Mortgage Association, Series 2017-168	0.544	12/16/2059	723,004	0.1%
4,321,014	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	571,750	0.0%
23,982,103	Government National Mortgage Association, Series 2017-90	0.723	1/16/2059	919,133	0.1%
1,685,884	Government National Mortgage Association, Series 2017-H05, Class AI	0.157	1/20/2067	70,777	0.0%

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7,427,638	Government National Mortgage Association, Series 2018-110	0.604	1/16/2060	318,629	0.0%
11,814,272	Government National Mortgage Association, Series 2018-129	0.618	7/16/2060	485,990	0.0%
4,310,345	Government National Mortgage Association, Series 2018-133	1.113	6/16/2058	276,918	0.0%
11,557,641	Government National Mortgage Association, Series 2018-143	0.494	10/16/2060	561,967	0.0%
10,744,797	Government National Mortgage Association, Series 2018-2	0.705	12/16/2059	442,161	0.0%
32,754,963	Government National Mortgage Association, Series 2018-82	0.482	5/16/2058	1,018,421	0.1%
19,165,362	Government National Mortgage Association, Series 2018-96	0.461	8/16/2060	612,237	0.1%
3,829	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.660	10/20/2064	3,707	0.0%
128,275	Government National Mortgage Association, Series 2018-H12, Class HZ	4.642	8/20/2068	121,802	0.0%
4,541,555	Government National Mortgage Association, Series 2018-H16, Class CZ	4.271	5/20/2068	4,353,325	0.3%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	218,516	0.0%
17,377,620	Government National Mortgage Association, Series 2019-116	0.622	12/16/2061	787,032	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	251,705	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	0.099	2/20/2044	1,005,501	0.1%
2,124,910	Government National Mortgage Association, Series 2019-44, Class BS	0.599	4/20/2049	165,919	0.0%
8,950,991	Government National Mortgage Association, Series 2019-70, Class SK	0.549	8/20/2043	1,027,653	0.1%
9,500,513	Government National Mortgage Association, Series 2019-75	0.855	12/16/2060	530,389	0.0%
6,993,176	Government National Mortgage Association, Series 2019-94	0.955	8/16/2061	407,225	0.0%
2,184,383	Government National Mortgage Association, Series 2019-H02, Class BZ	4.246	1/20/2069	1,999,069	0.2%
2,528,398	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,408,235	0.2%
38,806,075	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,235,544	0.2%
19,052,253	Government National Mortgage Association, Series 2020-128	0.914	10/16/2062	1,202,471	0.1%
40,272,890	Government National Mortgage Association, Series 2020-136	1.014	8/16/2062	2,836,170	0.2%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,038,167	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	902,411	0.1%
37,199,489	Government National Mortgage Association, Series 2020-172	1.151	9/16/2062	2,905,689	0.2%
15,841,275	Government National Mortgage Association, Series 2020-174	0.846	1/16/2063	959,820	0.1%
36,440,286	Government National Mortgage Association, Series 2020-179	1.009	9/16/2062	2,337,101	0.2%
43,858,217	Government National Mortgage Association, Series 2020-197	0.948	10/16/2062	2,832,087	0.2%
34,483,032	Government National Mortgage Association, Series 2020-26	0.705	10/15/2061	1,593,561	0.1%

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
22,047,261	Government National Mortgage Association, Series 2020-34	5.000	12/20/2039	4,255,126	0.3%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,603,346	0.2%
9,160,898	Government National Mortgage Association, Series 2021-10	0.986	5/16/2063	648,069	0.1%
41,175,525	Government National Mortgage Association, Series 2021-106	0.859	4/16/2063	2,666,609	0.2%
40,510,139	Government National Mortgage Association, Series 2021-12	0.955	3/16/2063	2,549,911	0.2%
44,677,795	Government National Mortgage Association, Series 2021-128	1.001	6/16/2061	2,861,434	0.2%
54,663,852	Government National Mortgage Association, Series 2021-132, Class BI	0.923	4/16/2063	3,633,299	0.3%
52,564,638	Government National Mortgage Association, Series 2021-133	0.881	7/16/2063	3,395,045	0.3%
54,122,966	Government National Mortgage Association, Series 2021-144	0.825	4/16/2063	3,058,705	0.2%
11,168,297	Government National Mortgage Association, Series 2021-145	0.771	7/16/2061	663,620	0.1%
47,686,339	Government National Mortgage Association, Series 2021-151	0.917	4/16/2063	3,159,888	0.2%
50,628,076	Government National Mortgage Association, Series 2021-163	0.801	3/16/2064	2,967,676	0.2%
20,350,812	Government National Mortgage Association, Series 2021-180	0.912	11/16/2063	1,438,151	0.1%
56,425,473	Government National Mortgage Association, Series 2021-186	0.764	5/16/2063	3,243,517	0.3%
37,602,355	Government National Mortgage Association, Series 2021-20	1.149	8/16/2062	2,777,460	0.2%
34,273,296	Government National Mortgage Association, Series 2021-33	0.841	10/16/2062	2,098,694	0.2%
30,093,513	Government National Mortgage Association, Series 2021-40	0.824	2/16/2063	1,875,518	0.1%
45,722,591	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,461,046	0.2%
42,868,947	Government National Mortgage Association, Series 2021-H03	0.000	4/20/2070	227,013	0.0%
7,372,449	Government National Mortgage Association, Series 2021-H08, Class IA	0.008	1/20/2068	49,748	0.0%
2,571,807	Government National Mortgage Association, Series 2021-H17	0.027	3/20/2070	23,407	0.0%
49,416,035	Government National Mortgage Association, Series 2022-166	0.792	4/16/2065	3,189,385	0.2%
28,021,997	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,755,895	0.1%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	776,627	0.1%
360,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.466	9/10/2038	350,567	0.0%
3,690,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,758,459	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	4,523,788	0.4%
355,179	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	333,186	0.0%
508,367	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	507,485	0.0%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.839	6/10/2047	1,538,568	0.1%



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5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,497,040	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,230,431	0.2%
722,051	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.618	5/19/2034	681,650	0.1%
565,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	575,194	0.1%
2,325,000	Hertz Vehicle Financing III LP, Series 2021-2A, Class A	1.680	12/27/2027	2,122,816	0.2%
2,015,467	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	1,923,868	0.2%
621,048	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	630,974	0.1%
1,417,046	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,183,994	0.1%
513,585	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	455,967	0.0%
1,023,920	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,013,652	0.1%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,416,582	0.4%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	781,378	0.1%
4,230,000	Hyundai Auto Receivables Trust, Series 2021-C, Class C	1.660	6/15/2028	3,938,690	0.3%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1 mo. USD SOFR + 1.364%	6.699	1/17/2038	5,967,250	0.5%
1,279,885	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.898	12/15/2047	1,145,497	0.1%
9,631,814	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.372	11/25/2048	115,785	0.0%
2,405,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,375,241	0.2%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	674,169	0.1%
508,221	JPMorgan Chase Bank N.A, Series 2021-1, Class B	0.875	9/25/2028	500,223	0.0%
1,296,381	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	1,158,605	0.1%
2,655,000	LAD Auto Receivables Trust, Series 2023-2A, Class A3	5.420	2/15/2028	2,657,021	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,052,533	0.3%
863,629	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	754,600	0.1%
344,269	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	321,880	0.0%
571,977	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	511,432	0.0%
868,167	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	821,445	0.1%
3,134,955	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.398	11/15/2038	3,103,605	0.2%
2,575,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	2,605,740	0.2%
3,700,000	Mercury Financial Credit Card Master Trust, Series 2023-1A, Class A	8.040	9/20/2027	3,744,649	0.3%
651,069	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	615,425	0.1%
728,900	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	701,622	0.1%
540,168	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	525,084	0.0%

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1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,517,667	0.1%
836,732	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	789,781	0.1%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.599	9/25/2057	3,792,169	0.3%
595,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	595,950	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	272,031	0.0%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.510	6/15/2047	896,798	0.1%
520,673	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.385	6/15/2044	467,079	0.0%
3,285,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.828	2/5/2035	3,102,550	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,159,785	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,753,337	0.1%
16,231	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	6.121	7/25/2035	13,770	0.0%
1,187,823	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,056,046	0.1%
301,676	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	278,920	0.0%
930,641	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	898,433	0.1%
771,033	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	722,191	0.1%
674,683	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	624,107	0.1%
1,163,390	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,064,998	0.1%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,349,490	0.1%
1,158,738	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	1,047,823	0.1%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	780,254	0.1%
1,333,217	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	1,177,198	0.1%
1,080,219	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	946,722	0.1%
1,600,311	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	5.510	10/15/2071	1,608,094	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,368,176	0.1%
610,000	Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3	5.930	3/15/2028	623,834	0.1%
1,385,000	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	1,264,475	0.1%
177,128	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	162,072	0.0%
73,098	OBX Trust, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	70,620	0.0%
3,485,000	OneMain Direct Auto Receivables Trust, Series 2022-1A, Class A2, 30 day USD SOFR Average + 1.600%	6.946	3/14/2029	3,503,783	0.3%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	4,796,604	0.4%
485,167	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	472,226	0.0%
3,870,720	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	3,497,524	0.3%

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2,985,000	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	3,031,008	0.2%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,046,829	0.1%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,461,746	0.2%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,744,833	0.1%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,186,412	0.2%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	754,557	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,560,924	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	4,704,055	0.4%
295,157	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	275,605	0.0%
445,000	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	427,069	0.0%
3,475,000	RBS Commercial Funding, Inc. Trust, Series 2013-SMV, Class C	3.704	3/11/2031	2,955,711	0.2%
2,745,000	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	2,527,475	0.2%
855	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	2/25/2024	478	0.0%
9,642	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	2/25/2024	5,099	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	2/25/2024	—	0.0%
1,007,278	Santander Bank Auto Credit-Linked Notes, Series 2022-A, Class B	5.281	5/15/2032	1,000,414	0.1%
474,002	Santander Bank Auto Credit-Linked Notes, Series 2022-B, Class B	5.721	8/16/2032	472,354	0.0%
575,000	SBNA Auto Lease Trust, Series 2024-A, Class A4	5.240	1/22/2029	578,235	0.1%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,564,020	0.1%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	127,392	0.0%
285,381	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	274,120	0.0%
228,132	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	212,648	0.0%
691,412	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	693,655	0.1%
2,687,392	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,362,890	0.2%
386,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	7.980	6/15/2032	394,837	0.0%
68,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	7.920	6/15/2032	69,207	0.0%
131,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.950	3/15/2033	134,157	0.0%
1,962,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.950	3/15/2033	2,009,282	0.2%
210,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.020	9/15/2032	214,395	0.0%

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135,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.020	9/15/2032	137,825	0.0%
167,412	SMB Private Education Loan Trust, Series 2016-C, Class A2A	2.340	9/15/2034	163,781	0.0%
2,027,612	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	6.248	2/15/2036	2,015,164	0.2%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	108,687	0.0%
979,233	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	956,422	0.1%
2,797,170	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	2,715,008	0.2%
5,485,000	SMB Private Education Loan Trust, Series 2019-B, Class B	3.560	6/15/2043	5,014,206	0.4%
666,222	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	590,570	0.1%
558,039	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	506,453	0.0%
307,892	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	299,675	0.0%
3,196,867	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	3,018,273	0.2%
1,916,298	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	1,779,375	0.1%
1,700,120	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	1,243,213	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B	8.500	11/15/2027	4,044,300	0.3%
1,275,410	Sunnova Helios XII Issuer LLC, Series 2023-B, Class A	5.300	8/22/2050	1,269,159	0.1%
815,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	826,183	0.1%
433,376	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	406,032	0.0%
1,551,133	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,398,754	0.1%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,344,901	0.4%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,689,304	0.3%
629,739	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	607,181	0.1%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,934,712	0.2%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,058,844	0.4%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,547,125	0.4%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	3,991,887	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,183,604	0.1%
1,679,374	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,599,538	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,152,103	0.1%
4,120,087	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,766,860	0.3%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,239,671	0.1%
21,000,000	Uniform Mortgage-Backed Security, TBA	6.500	3/13/2054	21,488,763	1.6%
3,285,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,427,777	0.3%

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691,363	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.610	11/25/2036	591,243	0.1%
3,199,485	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,734,591	0.2%
641,702	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	621,411	0.1%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	3,939,232	0.3%
915,616	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	903,112	0.1%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,867,683	0.4%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,455,909	0.3%
3,475,000	Westlake Automobile Receivables Trust, Series 2022-3A, Class B	5.990	12/15/2027	3,492,888	0.3%
771,682	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	719,183	0.1%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	745,683	0.1%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	480,897	0.0%
2,340,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	2,347,993	0.2%
2,909,883	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	2,604,066	0.2%
2,213,461	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	1,902,631	0.2%
3,065,000	World Financial Network Credit Card Master Trust, Series 2023-A, Class A	5.020	3/15/2030	3,073,849	0.2%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	520,549	0.0%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,876,090	0.1%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,459,331	0.2%
905,000	World Omni Auto Receivables Trust, Series 2023-D, Class A4	5.850	8/15/2029	939,687	0.1%
455,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A4	5.040	7/17/2028	455,220	0.0%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,458,360	0.1%
	Total			1,156,273,371	88.0%
<b>Collateralized Loan Obligations</b>					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	7.179	7/20/2034	2,225,443	0.2%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3 mo. USD SOFR + 1.562%	6.876	1/15/2033	3,001,743	0.2%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	7/20/2031	5,256,992	0.4%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.246	7/15/2031	595,000	0.0%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2031	3,822,655	0.3%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.812%	7.129	1/20/2034	4,276,141	0.3%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.333	11/22/2031	1,564,998	0.1%
2,675,000	Greystone CRE Notes Ltd., Series 2021-HC2, Class A, 1 mo. USD SOFR + 1.914%	7.253	12/15/2039	2,621,401	0.2%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.059	4/20/2031	3,476,239	0.3%



**Loomis Sayles Securitized Asset Fund**

Investments as of January 31, 2024 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	7.079	4/20/2031	2,951,406	0.2%
4,930,000	Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, 3 mo. USD SOFR + 2.012%	7.329	10/20/2029	4,926,214	0.4%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3 mo. USD SOFR + 1.662%	6.976	1/15/2034	2,349,911	0.2%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	7.226	7/15/2034	2,075,940	0.2%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	6.976	4/16/2033	2,532,116	0.2%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.128	1/17/2032	5,278,104	0.4%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.046	4/16/2031	2,032,962	0.2%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3 mo. USD SOFR + 1.862%	7.179	4/21/2034	4,050,635	0.3%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	7.229	7/2/2035	4,207,443	0.3%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	7.060	1/18/2034	5,300,837	0.4%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.329	5/21/2034	575,040	0.0%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	6.698	4/20/2035	3,801,528	0.3%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	6.979	4/20/2034	1,025,582	0.1%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	7.229	4/20/2034	7,650,834	0.6%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3 mo. USD SOFR + 1.962%	7.276	4/15/2033	5,874,223	0.4%
3,830,000	Verde CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.176	4/15/2032	3,814,347	0.3%
2,835,965	Vibrant CLO X Ltd., Series 2018-10A, Class A1, 3 mo. USD SOFR + 1.462%	6.779	10/20/2031	2,835,396	0.2%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.259	10/18/2031	1,312,370	0.1%
	Total			89,435,500	6.8%
<b>Loan Participations</b>					
32,702,893	Government National Mortgage Association, Series 2020-130	1.014	8/16/2060	2,136,313	0.2%
1,356,593	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	1,178,646	0.1%
	Total			3,314,959	0.3%
<b>Short-Term Investments</b>					
44,626,145	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	3.500	2/1/2024	44,626,145	3.4%
240,000	U.S. Treasury Bills	5.337(a)	4/18/2024	237,329	0.0%
15,365,000	U.S. Treasury Bills	5.322(a)	4/25/2024	15,178,388	1.2%
12,600,000	U.S. Treasury Bills	5.212(a)	5/16/2024	12,409,512	0.9%
	Total			72,451,374	5.5%
	Total Investments			1,321,475,204	100.6%
	Other assets less liabilities			(7,997,077)	(0.6)%
	Net Assets			1,313,478,127	100.0%

**Loomis Sayles Securitized Asset Fund**

Investments as of January 31, 2024 (Unaudited)

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	1,222	\$134,027,745	\$137,264,969	\$3,237,224
CBOT U.S. Long Bond Futures	3/19/2024	140	16,293,279	17,128,125	834,846
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	188	23,047,776	24,293,125	1,245,349
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	535	61,278,440	62,528,125	1,249,685
<b>Total Futures Contracts</b>					<b>\$6,567,104</b>

(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 Securitized Asset 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>					
1,266,554	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	1,237,831	0.1%
1,740,000	Affirm Asset Securitization Trust, Series 2023-B, Class 1A	6.820	9/15/2028	1,765,971	0.1%
540,000	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	541,738	0.0%
1,521,964	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,424,069	0.1%
725,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	734,538	0.1%
3,185,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class B	4.810	4/18/2028	3,149,787	0.3%
7,794,708	APL Finance DAC, Series 2023-1A, Class A	7.000	7/21/2031	7,821,561	0.6%
510,000	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	512,513	0.0%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,600,767	0.3%
4,318,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-5A, Class A	5.780	4/20/2028	4,384,635	0.4%
1,255,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	6.020	2/20/2030	1,297,772	0.1%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	3,228,444	0.3%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,134,991	0.3%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,533,109	0.1%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,105,187	0.2%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	624,953	0.1%
5,300,000	BANK, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,565,577	0.4%
1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	942,267	0.1%
4,045,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.617	10/15/2037	3,997,950	0.3%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,106,602	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,634,184	0.4%
2,126,103	BHG Securitization Trust, Series 2021-A, Class A	1.420	11/17/2033	2,004,023	0.2%
489,416	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	486,210	0.0%
1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,829,652	0.1%
2,239,475	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	2,111,400	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,329,511	0.3%
2,235,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.260	4/15/2037	2,202,757	0.2%
1,860,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.594	8/15/2024	1,851,830	0.2%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	7.202	1/17/2039	2,717,146	0.2%
2,706,825	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	2,437,395	0.2%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	427,105	0.0%
800,000	Carmax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	801,876	0.1%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	487,660	0.0%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,397,884	0.1%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,006,896	0.2%
978,568	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	924,072	0.1%
392,790	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	367,822	0.0%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,054,590	0.3%

**Loomis Sayles Securitized Asset 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>
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,864,997	0.4%
820,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	816,081	0.1%
2,610,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	2,622,715	0.2%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,653,632	0.1%
2,643,888	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,303,648	0.2%
229,432	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	213,562	0.0%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/15/2032	541,635	0.0%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,127,660	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,280,806	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,110,474	0.3%
1,964,800	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	1,762,243	0.1%
472,642	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	420,809	0.0%
7,339	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	3.416	10/15/2045	6,532	0.0%
1,907,635	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,660,692	0.1%
517,917	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	517,010	0.0%
2,520,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,471,136	0.2%
3,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,014,357	0.2%
457,785	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	448,168	0.0%
632,907	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	548,593	0.0%
270,841	CoreVest American Finance Ltd., Series 2019-2, Class A	2.835	6/15/2052	266,950	0.0%
1,315,915	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	1,272,142	0.1%
11,042	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	10,887	0.0%
4,270,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class B	7.020	5/16/2033	4,367,877	0.3%
380,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	386,054	0.0%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,341,558	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,706,378	0.1%
2,045,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	1,432,779	0.1%
1,509,500	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	1,465,301	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,124,538	0.2%
720,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	733,504	0.1%
2,420,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,496,162	0.2%

**Loomis Sayles Securitized Asset 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>
565,000	Dell Equipment Finance Trust, Series 2023-2, Class A3	5.650	1/22/2029	570,432	0.0%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.627	10/15/2043	4,955,919	0.4%
410,906	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	405,037	0.0%
745,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	741,207	0.1%
1,182,672	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	1,092,477	0.1%
655,282	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	579,613	0.1%
1,685,028	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	1,731,301	0.1%
1,635,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A3	5.500	4/22/2030	1,660,918	0.1%
842,175	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	798,654	0.1%
3,407,056	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.177	7/15/2038	3,351,425	0.3%
7,159,801	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,973,650	0.5%
1,492,766	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,245,445	0.1%
6,673,862	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,679,595	0.5%
1,965,840	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,672,887	0.1%
4,502,354	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	4,037,652	0.3%
7,736,713	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	7,100,050	0.6%
1,648,547	Federal Home Loan Mortgage Corp.	3.700	5/1/2037	1,519,991	0.1%
18,000,040	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	17,024,955	1.3%
98	Federal Home Loan Mortgage Corp., Series 1673, Class SE, REMICS	8.390	2/15/2024	95	0.0%
167,879	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	23,779	0.0%
51,568	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	8,471	0.0%
1,327	Federal Home Loan Mortgage Corp., Series 2725, Class SC, REMICS	0.907	11/15/2033	1,281	0.0%
400,883	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	3.567	5/15/2035	392,469	0.0%
2,367,020	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	1.747	5/15/2036	242,505	0.0%
728,722	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	1.167	10/15/2036	63,140	0.0%
763,913	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	0.797	2/15/2038	62,551	0.0%
289,126	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	2.335	2/15/2038	295,100	0.0%
271,736	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	3.525	2/15/2038	261,112	0.0%
869,204	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.561	6/15/2048	792,392	0.1%
346,435	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.891	12/15/2036	343,061	0.0%
1,057,794	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	1.047	10/15/2040	93,262	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.000	2/15/2041	125,612	0.0%
898,412	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	0.447	9/15/2041	66,016	0.0%
1,231,882	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	0.000	8/15/2040	1,207,262	0.1%
846,045	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	0.697	8/15/2032	45,879	0.0%
4,451,982	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	0.697	11/15/2042	510,818	0.0%
2,587,545	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	1.766	6/15/2039	163,254	0.0%



**Loomis Sayles Securitized Asset Fund**

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1,101,991	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	193,272	0.0%
3,367,626	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	0.647	4/15/2047	285,219	0.0%
1,292,616	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	202,880	0.0%
3,015,855	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	472,286	0.0%
7,476,416	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.866	4/15/2042	1,244,972	0.1%
152,185	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.398	11/25/2044	30,752	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	289,959	0.0%
15,299,413	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.489	12/15/2048	1,110,632	0.1%
308,812	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.895	4/25/2052	11,905	0.0%
125,000	Federal Home Loan Mortgage Corp., Series 5214, Class BY, REMICS	3.000	4/25/2052	101,702	0.0%
21,422,911	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class X1	1.051	3/25/2024	15,523	0.0%
33,864,528	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K040, Class X1	0.649	9/25/2024	99,810	0.0%
66,288,194	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K047, Class X1	0.093	5/25/2025	91,801	0.0%
36,944,943	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K051, Class X1	0.494	9/25/2025	250,396	0.0%
15,750,558	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K052, Class X1	0.626	11/25/2025	148,248	0.0%
9,124,417	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K053, Class X1	0.870	12/25/2025	125,482	0.0%
15,767,018	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.148	1/25/2026	296,019	0.0%
6,949,009	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.336	3/25/2026	175,323	0.0%
26,191,594	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.162	7/25/2026	592,676	0.1%
8,101,166	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.909	8/25/2026	156,200	0.0%
24,193,084	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.299	9/25/2026	153,934	0.0%
88,209,048	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.063	10/25/2026	171,851	0.0%
18,303,703	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.639	11/25/2029	562,784	0.0%

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17,478,135	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.522	1/25/2030	1,275,449	0.1%
11,556,439	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.592	1/25/2030	887,407	0.1%
13,723,200	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.691	3/25/2030	1,139,300	0.1%
14,473,937	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.233	8/25/2030	907,021	0.1%
254,587,902	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.148	1/25/2032	2,800,721	0.2%
32,672,615	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	701,971	0.1%
79,184,064	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,645,762	0.1%
35,898,182	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.342	4/25/2055	874,932	0.1%
46,018,292	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.325	4/25/2032	1,104,826	0.1%
19,772,349	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.317	6/25/2055	460,915	0.0%
66,577,099	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.230	6/25/2054	1,217,029	0.1%
51,535,748	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.358	6/25/2032	1,394,197	0.1%
82,325,671	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.264	8/25/2032	1,768,767	0.1%
103,139,574	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,549,383	0.2%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.181	11/25/2032	1,647,890	0.1%
3,366,257	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.858	8/25/2034	196,334	0.0%
20,597,892	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.577	10/25/2034	891,786	0.1%
52,109,752	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.510	5/25/2035	6,001,428	0.5%
53,790,707	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.323	7/25/2035	5,517,205	0.4%
14,105,971	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.954	1/25/2031	689,012	0.1%

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95,789,649	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.980	8/25/2036	7,803,887	0.6%
123,009,517	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.009	8/25/2033	522,458	0.0%
22,991,499	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.195	8/25/2025	69,025	0.0%
27,692,062	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.267	12/25/2026	76,444	0.0%
1,382,872	Federal National Mortgage Association	2.000	10/1/2050	1,098,603	0.1%
306,441	Federal National Mortgage Association	2.000	12/1/2050	243,440	0.0%
4,289,335	Federal National Mortgage Association	2.500	6/1/2050	3,691,947	0.3%
4,110,759	Federal National Mortgage Association	2.500	6/1/2050	3,527,255	0.3%
3,568,653	Federal National Mortgage Association	2.500	6/1/2050	3,070,896	0.2%
5,274,601	Federal National Mortgage Association	2.500	9/1/2050	4,544,864	0.4%
4,131,670	Federal National Mortgage Association	2.500	10/1/2050	3,533,647	0.3%
9,627,405	Federal National Mortgage Association	2.500	1/1/2052	8,192,628	0.7%
87,409,079	Federal National Mortgage Association	2.500	2/1/2052	74,392,374	5.9%
6,139,977	Federal National Mortgage Association	2.500	2/1/2052	5,225,423	0.4%
9,749,203	Federal National Mortgage Association	2.500	12/1/2061	8,073,294	0.6%
116,748,197	Federal National Mortgage Association	2.500	3/1/2062	96,461,934	7.6%
44,607,372	Federal National Mortgage Association	2.500	3/1/2062	36,914,340	2.9%
22,287,847	Federal National Mortgage Association	2.500	3/1/2062	18,569,432	1.5%
87,850,054	Federal National Mortgage Association	2.500	5/1/2062	72,748,348	5.7%
1,722,498	Federal National Mortgage Association	3.000	10/1/2047	1,552,245	0.1%
2,118,757	Federal National Mortgage Association	3.000	7/1/2049	1,902,723	0.2%
35,892,539	Federal National Mortgage Association	3.000	2/1/2052	31,997,607	2.5%
35,750,161	Federal National Mortgage Association	3.000	2/1/2052	31,891,529	2.5%
29,475,830	Federal National Mortgage Association	3.000	6/1/2052	26,082,122	2.1%
24,000,000	Federal National Mortgage Association	3.850	9/1/2037	22,014,459	1.7%
459,685	Federal National Mortgage Association	4.000	1/1/2052	431,982	0.0%
5,769,575	Federal National Mortgage Association	4.030	10/1/2033	5,564,634	0.4%
1,665,000	Federal National Mortgage Association	4.090	7/1/2034	1,601,683	0.1%
104	Federal National Mortgage Association, Series 1996-45, Class SC, REMICS	1.798	1/25/2024	—	0.0%
623,732	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	604,372	0.1%
902,184	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	4.430	6/25/2035	988,684	0.1%
1,689,307	Federal National Mortgage Association, Series 2005-62, Class GZ, REMICS	5.750	7/25/2035	1,714,613	0.1%
777,752	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	4.210	6/25/2036	870,892	0.1%
32,189	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	1.848	8/25/2036	3,259	0.0%
210,903	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	5.741	8/25/2036	260,309	0.0%
564,139	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.494	8/25/2038	546,035	0.0%
148,447	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	4.005	11/25/2038	142,202	0.0%
606,078	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.451	3/25/2039	551,653	0.0%
56,126	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.599	12/25/2039	45,047	0.0%
2,346,041	Federal National Mortgage Association, Series 2010-80, Class PZ, REMICS	5.000	7/25/2040	2,333,259	0.2%

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282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.000	11/25/2040	251,070	0.0%
2,216,458	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	0.398	6/25/2041	202,078	0.0%
1,234,406	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	1.048	3/25/2042	131,297	0.0%
912,287	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	0.498	3/25/2042	61,277	0.0%
2,901,194	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	0.548	9/25/2042	260,860	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	11.740	7/25/2043	332,627	0.0%
1,412,117	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	1.148	11/25/2043	148,364	0.0%
1,485,784	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	0.698	8/25/2042	102,504	0.0%
4,435,961	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	654,310	0.1%
10,107,362	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	0.598	4/25/2044	1,125,067	0.1%
809,788	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	0.598	5/25/2044	59,301	0.0%
323,707	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	0.000	5/25/2041	307,196	0.0%
6,723,122	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	0.648	4/25/2046	506,258	0.0%
1,238,832	Federal National Mortgage Association, Series 2016-26, Class KL, REMICS	4.500	11/25/2042	943,001	0.1%
7,328,227	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	0.648	10/25/2034	425,367	0.0%
9,025,741	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	0.648	9/25/2046	558,531	0.0%
5,929,727	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	0.648	9/25/2046	372,541	0.0%
3,706,879	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	0.648	11/25/2046	291,914	0.0%
3,819,712	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	0.648	11/25/2046	294,468	0.0%
4,358,669	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	1.198	12/25/2046	357,213	0.0%
6,076,043	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	0.698	4/25/2047	456,398	0.0%
36,798,491	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	2.750	8/25/2047	1,404,120	0.1%
23,090,000	Federal National Mortgage Association, Series 2019-M17, Class X	0.318	8/25/2034	369,073	0.0%
10,459,080	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,988,732	0.2%
3,042,177	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	636,821	0.1%
13,880,089	Federal National Mortgage Association, Series 2020-M33, Class X	1.904	6/25/2028	703,573	0.1%
16,199,986	Federal National Mortgage Association, Series 2020-M37, Class X	1.027	4/25/2032	768,187	0.1%
15,816,834	Federal National Mortgage Association, Series 2020-M43, Class X1	1.915	8/25/2034	1,142,045	0.1%
13,344,623	Federal National Mortgage Association, Series 2021-24, REMICS	1.130	3/25/2059	836,149	0.1%
223,259	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	30,307	0.0%

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58,800	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	10,163	0.0%
236,618	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	35,235	0.0%
152,096	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	22,064	0.0%
552,854	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	103,462	0.0%
231,774	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	41,541	0.0%
126,619	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	23,203	0.0%
283,864	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	53,446	0.0%
123,752	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	25,304	0.0%
135,981	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	23,778	0.0%
190,220	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	39,520	0.0%
165,111	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	27,229	0.0%
81,028	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	13,517	0.0%
108,333	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	19,398	0.0%
63,888	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	12,139	0.0%
19,312	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	3,546	0.0%
590,106	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	101,677	0.0%
203,560	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	40,025	0.0%
120,202	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	14,562	0.0%
140,776	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	9,148	0.0%
90,819	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	17,571	0.0%
15,328	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	3,410	0.0%
910,000	FirstKey Homes Trust, Series 2020-SFR1, Class B	1.740	8/17/2037	850,720	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,368,883	0.3%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,230,611	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	4,835,056	0.4%
680,299	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	670,924	0.1%
1,740,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	3.340	7/15/2031	1,697,523	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	328,877	0.0%
435,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	450,717	0.0%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,280,069	0.2%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,789,258	0.1%
324,433,329	FREMF Mortgage Trust, Series 2018-K156, Class X2A	0.100	7/25/2036	1,982,742	0.2%
15,201,745	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.634	6/25/2041	365,091	0.0%



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24,104,361	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.572	8/25/2041	663,569	0.1%
91,074,577	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.001	11/25/2041	814,243	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,478,310	0.2%
1,220,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class B	5.540	5/20/2027	1,219,389	0.1%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,687,595	0.1%
8	Government National Mortgage Association	5.470	11/20/2059	8	0.0%
3,001,037	Government National Mortgage Association, Series 2006-46	0.475	4/16/2046	29,440	0.0%
1,367,812	Government National Mortgage Association, Series 2006-51	0.940	8/16/2046	27,164	0.0%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,082,552	0.3%
317,308	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	313,529	0.0%
3,829,687	Government National Mortgage Association, Series 2009-114	0.009	10/16/2049	3	0.0%
364,498	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	364,645	0.0%
1,632,401	Government National Mortgage Association, Series 2010-124	1.019	4/16/2026	26,347	0.0%
229,287	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,869	0.0%
107,044	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	6.142	2/20/2060	105,416	0.0%
54,528	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	5.787	5/20/2059	53,632	0.0%
73,649	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.787	10/20/2060	73,217	0.0%
1,467,427	Government National Mortgage Association, Series 2011-119	0.185	8/16/2051	2,453	0.0%
3,236,841	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,320,200	0.3%
612,720	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	4,527	0.0%
88,769	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	5.937	12/20/2060	88,379	0.0%
37,326	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	5.937	3/20/2061	37,183	0.0%
38,757	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	6.037	10/20/2061	38,272	0.0%
88,093	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	6.110	10/20/2061	87,088	0.0%
1	Government National Mortgage Association, Series 2012-100, Class IC	0.000	9/16/2050	—	0.0%
1	Government National Mortgage Association, Series 2012-111, Class IC	0.000	9/16/2050	—	0.0%
17,363,273	Government National Mortgage Association, Series 2012-142	0.192	4/16/2054	51,160	0.0%
3,626,252	Government National Mortgage Association, Series 2012-23	0.242	6/16/2053	23,433	0.0%

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4,524,221	Government National Mortgage Association, Series 2012-55	0.969	4/16/2052	44	0.0%
627,186	Government National Mortgage Association, Series 2012-70	0.094	8/16/2052	281	0.0%
5,092,514	Government National Mortgage Association, Series 2012-79	0.353	3/16/2053	45,476	0.0%
19,522,115	Government National Mortgage Association, Series 2012-85	0.329	9/16/2052	153,251	0.0%
4,095	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,673	0.0%
287,631	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	283,435	0.0%
2,841	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	2,775	0.0%
103,476	Government National Mortgage Association, Series 2012-H24, Class HI	1.200	10/20/2062	6,749	0.0%
766,161	Government National Mortgage Association, Series 2013-175	0.169	5/16/2055	1,804	0.0%
114,334	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	5.757	1/20/2063	112,080	0.0%
27,235	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	26,043	0.0%
1,144,197	Government National Mortgage Association, Series 2013-H13, Class SI	1.298	6/20/2063	34,620	0.0%
2,946,382	Government National Mortgage Association, Series 2013-H16, Class AI	1.489	7/20/2063	68,154	0.0%
1,288,685	Government National Mortgage Association, Series 2013-H18, Class EI	1.940	7/20/2063	63,612	0.0%
434,205	Government National Mortgage Association, Series 2013-H18, Class JI	1.290	8/20/2063	7,628	0.0%
83,577	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	6.037	8/20/2063	82,402	0.0%
2,121,298	Government National Mortgage Association, Series 2014-101	0.584	4/16/2056	27,445	0.0%
9,689,337	Government National Mortgage Association, Series 2014-130, Class IB	0.211	8/16/2054	60,476	0.0%
7,842,933	Government National Mortgage Association, Series 2014-24, Class IX	0.123	1/16/2054	27,388	0.0%
5,034,441	Government National Mortgage Association, Series 2014-70	0.450	3/16/2049	55,265	0.0%
3,330,239	Government National Mortgage Association, Series 2014-86	0.444	4/16/2056	34,277	0.0%
6,846,362	Government National Mortgage Association, Series 2014-H24, Class HI	0.993	9/20/2064	126,570	0.0%
13,448,730	Government National Mortgage Association, Series 2015-120	0.616	3/16/2057	229,330	0.0%
9,478,565	Government National Mortgage Association, Series 2015-146, Class IB	0.191	7/16/2055	55,035	0.0%
2,849,486	Government National Mortgage Association, Series 2015-152, Class PI	4.000	10/20/2045	437,984	0.0%
5,518,416	Government National Mortgage Association, Series 2015-171	0.838	11/16/2055	149,752	0.0%
5,432,201	Government National Mortgage Association, Series 2015-189, Class IG	0.621	1/16/2057	129,875	0.0%
3,650,250	Government National Mortgage Association, Series 2015-21	0.706	7/16/2056	87,667	0.0%
11,042,428	Government National Mortgage Association, Series 2015-32	0.577	9/16/2049	197,329	0.0%

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
7,039,892	Government National Mortgage Association, Series 2015-6	0.472	2/16/2051	72,719	0.0%
2,650,930	Government National Mortgage Association, Series 2015-68	0.340	7/16/2057	35,648	0.0%
11,100,322	Government National Mortgage Association, Series 2015-70	0.567	12/16/2049	185,927	0.0%
5,760,171	Government National Mortgage Association, Series 2015-73	0.438	11/16/2055	73,703	0.0%
12,730,885	Government National Mortgage Association, Series 2015-H01, Class XZ	4.506	10/20/2064	12,586,970	1.0%
244,477	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	236,740	0.0%
1,116,929	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	1,081,475	0.1%
9,022	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	5.717	5/20/2063	8,208	0.0%
10,591	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	5.637	4/20/2063	10,146	0.0%
360,965	Government National Mortgage Association, Series 2015-H28, Class JZ	5.003	3/20/2065	353,522	0.0%
1,412	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.137	10/20/2065	1,361	0.0%
144,814	Government National Mortgage Association, Series 2015-H29, Class HZ	4.578	9/20/2065	138,081	0.0%
2,800	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.117	8/20/2061	2,688	0.0%
16,921,695	Government National Mortgage Association, Series 2016-132	0.630	7/16/2056	348,766	0.0%
6,596,556	Government National Mortgage Association, Series 2016-143	0.858	10/16/2056	311,460	0.0%
1,444,312	Government National Mortgage Association, Series 2016-17, Class GT	5.000	8/20/2045	1,213,640	0.1%
434,185	Government National Mortgage Association, Series 2016-23, Class PA	5.584	7/20/2037	429,295	0.0%
8,979,311	Government National Mortgage Association, Series 2016-H01, Class AI	0.031	1/20/2066	243,955	0.0%
12,787,037	Government National Mortgage Association, Series 2016-H09, Class JI	0.040	4/20/2066	431,918	0.0%
90,905	Government National Mortgage Association, Series 2016-H14, Class JZ	4.422	8/20/2063	86,279	0.0%
275,542	Government National Mortgage Association, Series 2016-H19, Class CZ	4.756	8/20/2066	270,042	0.0%
12,492	Government National Mortgage Association, Series 2016-H19, Class EZ	4.896	6/20/2061	11,293	0.0%
4,303,691	Government National Mortgage Association, Series 2017-128	0.979	12/16/2056	198,584	0.0%
21,974,377	Government National Mortgage Association, Series 2017-168	0.544	12/16/2059	719,951	0.1%
4,409,160	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	594,260	0.1%
24,021,610	Government National Mortgage Association, Series 2017-90	0.723	1/16/2059	914,471	0.1%
1,713,951	Government National Mortgage Association, Series 2017-H05, Class AI	0.061	1/20/2067	73,345	0.0%
7,443,288	Government National Mortgage Association, Series 2018-110	0.604	1/16/2060	317,725	0.0%

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
11,830,052	Government National Mortgage Association, Series 2018-129	0.618	7/16/2060	483,708	0.0%
4,776,718	Government National Mortgage Association, Series 2018-133	1.113	6/16/2058	311,251	0.0%
11,572,518	Government National Mortgage Association, Series 2018-143	0.494	10/16/2060	563,547	0.0%
10,763,213	Government National Mortgage Association, Series 2018-2	0.706	12/16/2059	439,945	0.0%
32,810,044	Government National Mortgage Association, Series 2018-82	0.482	5/16/2058	1,012,754	0.1%
19,199,759	Government National Mortgage Association, Series 2018-96	0.461	8/16/2060	615,544	0.1%
4,057	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.637	10/20/2064	3,926	0.0%
127,780	Government National Mortgage Association, Series 2018-H12, Class HZ	4.625	8/20/2068	121,485	0.0%
4,525,448	Government National Mortgage Association, Series 2018-H16, Class CZ	4.273	5/20/2068	4,375,705	0.4%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	221,064	0.0%
17,400,772	Government National Mortgage Association, Series 2019-116	0.622	12/16/2061	790,674	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	254,768	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	0.078	2/20/2044	1,028,100	0.1%
2,128,525	Government National Mortgage Association, Series 2019-44, Class BS	0.578	4/20/2049	168,906	0.0%
9,012,762	Government National Mortgage Association, Series 2019-70, Class SK	0.528	8/20/2043	1,046,146	0.1%
9,512,850	Government National Mortgage Association, Series 2019-75	0.855	12/16/2060	530,975	0.0%
7,000,640	Government National Mortgage Association, Series 2019-94	0.957	8/16/2061	404,529	0.0%
2,176,682	Government National Mortgage Association, Series 2019-H02, Class BZ	4.249	1/20/2069	2,007,190	0.2%
2,521,165	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,400,282	0.2%
38,877,948	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,222,812	0.2%
19,083,827	Government National Mortgage Association, Series 2020-128	0.914	10/16/2062	1,192,961	0.1%
40,343,716	Government National Mortgage Association, Series 2020-136	1.014	8/16/2062	2,800,060	0.2%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,051,702	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	906,129	0.1%
37,260,750	Government National Mortgage Association, Series 2020-172	1.151	9/16/2062	2,865,911	0.2%
15,863,327	Government National Mortgage Association, Series 2020-174	0.845	1/16/2063	952,737	0.1%
36,502,151	Government National Mortgage Association, Series 2020-179	1.009	9/16/2062	2,312,645	0.2%
43,939,599	Government National Mortgage Association, Series 2020-197	0.948	10/16/2062	2,811,471	0.2%
34,537,282	Government National Mortgage Association, Series 2020-26	0.705	10/15/2061	1,590,221	0.1%
22,258,529	Government National Mortgage Association, Series 2020-34	5.000	12/20/2039	4,270,205	0.3%

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11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,617,454	0.2%
9,176,565	Government National Mortgage Association, Series 2021-10	0.986	5/16/2063	650,793	0.1%
41,240,621	Government National Mortgage Association, Series 2021-106	0.859	4/16/2063	2,676,805	0.2%
40,581,984	Government National Mortgage Association, Series 2021-12	0.955	3/16/2063	2,560,155	0.2%
44,754,634	Government National Mortgage Association, Series 2021-128	1.001	6/16/2061	2,888,231	0.2%
54,754,304	Government National Mortgage Association, Series 2021-132, Class BI	0.923	4/16/2063	3,637,202	0.3%
52,642,743	Government National Mortgage Association, Series 2021-133	0.881	7/16/2063	3,407,617	0.3%
54,214,781	Government National Mortgage Association, Series 2021-144	0.825	4/16/2063	3,072,840	0.2%
11,185,808	Government National Mortgage Association, Series 2021-145	0.771	7/16/2061	666,428	0.1%
47,755,447	Government National Mortgage Association, Series 2021-151	0.917	4/16/2063	3,175,594	0.3%
50,705,784	Government National Mortgage Association, Series 2021-163	0.801	3/16/2064	2,954,575	0.2%
20,384,750	Government National Mortgage Association, Series 2021-180	0.912	11/16/2063	1,443,138	0.1%
56,522,617	Government National Mortgage Association, Series 2021-186	0.764	5/16/2063	3,228,826	0.3%
37,667,638	Government National Mortgage Association, Series 2021-20	1.149	8/16/2062	2,787,820	0.2%
34,332,517	Government National Mortgage Association, Series 2021-33	0.841	10/16/2062	2,088,893	0.2%
30,147,021	Government National Mortgage Association, Series 2021-40	0.824	2/16/2063	1,883,586	0.2%
45,801,652	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,452,578	0.2%
43,856,090	Government National Mortgage Association, Series 2021-H03	4.098	4/20/2070	124,478	0.0%
7,358,123	Government National Mortgage Association, Series 2021-H08, Class IA	0.008	1/20/2068	63,099	0.0%
2,785,493	Government National Mortgage Association, Series 2021-H17	0.025	3/20/2070	25,798	0.0%
49,465,010	Government National Mortgage Association, Series 2022-166	0.792	4/16/2065	3,170,574	0.3%
28,069,549	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,751,122	0.1%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	772,726	0.1%
360,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.322	9/10/2038	350,375	0.0%
3,690,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,733,958	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,434,386	0.4%
3,773,349	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	4.383	1/10/2047	3,686,849	0.3%
790,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	736,067	0.1%
823,322	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	820,724	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.685	6/10/2047	1,436,768	0.1%



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5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,422,305	0.4%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,230,055	0.2%
727,032	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.375	5/19/2034	694,718	0.1%
565,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	575,162	0.1%
2,325,000	Hertz Vehicle Financing III LP, Series 2021-2A, Class A	1.680	12/27/2027	2,114,457	0.2%
2,088,155	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	1,984,808	0.2%
639,113	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	649,380	0.1%
1,417,861	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,166,574	0.1%
515,982	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	456,207	0.0%
1,205,703	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,192,632	0.1%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,183,881	0.4%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	779,372	0.1%
4,230,000	Hyundai Auto Receivables Trust, Series 2021-C, Class C	1.660	6/15/2028	3,910,422	0.3%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1 mo. USD SOFR + 1.364%	6.727	1/17/2038	5,960,159	0.5%
1,297,937	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.784	12/15/2047	1,149,972	0.1%
9,670,998	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.365	11/25/2048	116,408	0.0%
2,405,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,371,548	0.2%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	663,384	0.1%
601,003	JPMorgan Chase Bank N.A, Series 2021-1, Class B	0.875	9/25/2028	590,201	0.1%
1,396,029	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	1,240,778	0.1%
2,655,000	LAD Auto Receivables Trust, Series 2023-2A, Class A3	5.420	2/15/2028	2,655,254	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,023,203	0.3%
870,657	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	752,089	0.1%
663,283	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	607,869	0.1%
577,119	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	514,814	0.0%
10,790	Marlette Funding Trust, Series 2021-2A, Class B	1.060	9/15/2031	10,766	0.0%
884,114	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	833,698	0.1%
3,134,954	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.427	11/15/2038	3,073,959	0.2%
2,575,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	2,605,859	0.2%
3,700,000	Mercury Financial Credit Card Master Trust, Series 2023-1A, Class A	8.040	9/20/2027	3,740,453	0.3%
664,943	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	619,293	0.1%
728,900	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	698,578	0.1%
555,014	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	537,996	0.0%

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1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,506,742	0.1%
859,826	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	799,553	0.1%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.707	9/25/2057	3,772,480	0.3%
595,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	595,507	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	270,722	0.0%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.352	6/15/2047	876,636	0.1%
529,852	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	476,840	0.0%
3,285,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,076,648	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,119,785	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,754,671	0.1%
16,231	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	6.123	7/25/2035	13,803	0.0%
1,190,203	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,024,086	0.1%
313,436	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	284,905	0.0%
960,011	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	921,679	0.1%
792,886	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	740,492	0.1%
686,278	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	632,901	0.1%
1,187,950	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,074,745	0.1%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,328,007	0.1%
1,181,624	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	1,057,739	0.1%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	772,198	0.1%
1,356,017	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	1,194,534	0.1%
1,048,488	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	911,811	0.1%
1,620,015	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	5.510	10/15/2071	1,618,854	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,329,411	0.1%
610,000	Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3	5.930	3/15/2028	624,716	0.1%
1,385,000	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	1,234,697	0.1%
177,794	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	162,462	0.0%
76,962	OBX Trust, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	74,263	0.0%
3,485,000	OneMain Direct Auto Receivables Trust, Series 2022-1A, Class A2, 30 day USD SOFR Average + 1.600%	6.939	3/14/2029	3,498,547	0.3%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	4,756,973	0.4%
501,704	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	487,810	0.0%
3,870,720	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	3,423,950	0.3%

**Loomis Sayles Securitized Asset 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>
2,985,000	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	3,028,605	0.2%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,042,051	0.1%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,441,519	0.2%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,722,218	0.1%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,142,490	0.3%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	748,472	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,538,198	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	4,619,842	0.4%
297,060	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	277,554	0.0%
3,475,000	RBS Commercial Funding, Inc. Trust, Series 2013-SMV, Class C	3.584	3/11/2031	2,976,318	0.2%
2,745,000	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	2,506,879	0.2%
861	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	1/25/2024	480	0.0%
9,672	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	1/25/2024	5,119	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	1/25/2024	—	0.0%
1,085,823	Santander Bank Auto Credit-Linked Notes, Series 2022-A, Class B	5.281	5/15/2032	1,076,574	0.1%
520,525	Santander Bank Auto Credit-Linked Notes, Series 2022-B, Class B	5.721	8/16/2032	518,635	0.0%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,561,492	0.1%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	125,510	0.0%
296,003	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	283,491	0.0%
236,357	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	219,310	0.0%
721,618	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	723,964	0.1%
2,704,058	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,373,428	0.2%
386,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	8.957	6/15/2032	385,963	0.0%
68,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	8.979	6/15/2032	67,622	0.0%
131,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	8.969	3/15/2033	130,422	0.0%
1,962,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.970	3/15/2033	1,953,344	0.2%
210,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.960	9/15/2032	209,916	0.0%
130,443	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.974	9/15/2032	130,391	0.0%

**Loomis Sayles Securitized Asset 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>
182,144	SMB Private Education Loan Trust, Series 2016-C, Class A2A	2.340	9/15/2034	177,894	0.0%
2,102,100	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	6.276	2/15/2036	2,084,781	0.2%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	108,318	0.0%
1,013,087	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	986,605	0.1%
2,903,617	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	2,810,849	0.2%
5,485,000	SMB Private Education Loan Trust, Series 2019-B, Class B	3.560	6/15/2043	4,993,314	0.4%
678,140	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	593,453	0.1%
324,102	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	314,458	0.0%
3,277,801	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	3,060,140	0.2%
1,954,742	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	1,819,837	0.1%
1,700,120	Starwood Retail Property Trust, Series 2014-STAR, Class A	8.500	11/15/2027	1,199,783	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B	8.500	11/15/2027	4,007,900	0.3%
1,278,825	Sunnova Helios XII Issuer LLC, Series 2023-B, Class A	5.300	8/22/2050	1,269,109	0.1%
815,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	826,866	0.1%
439,823	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	410,420	0.0%
1,565,267	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,404,731	0.1%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,320,324	0.4%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,673,369	0.3%
644,655	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	622,484	0.1%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,921,131	0.2%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	4,944,174	0.4%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,521,996	0.4%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	3,924,948	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,166,432	0.1%
1,679,374	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,594,645	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,143,861	0.1%
4,140,723	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,757,697	0.3%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,231,046	0.1%
21,000,000	Uniform Mortgage-Backed Security, TBA, TBA	6.500	1/1/2054	21,519,258	1.7%
3,285,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,376,574	0.3%
694,667	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.612	11/25/2036	604,135	0.1%
3,263,987	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,755,177	0.2%
663,756	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	638,593	0.1%

**Loomis Sayles Securitized Asset 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>
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	3,920,004	0.3%
985,320	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	968,921	0.1%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,822,401	0.4%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,455,904	0.4%
3,475,000	Westlake Automobile Receivables Trust, Series 2022-3A, Class B	5.990	12/15/2027	3,480,004	0.3%
862,735	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	800,987	0.1%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	739,666	0.1%
27	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	27	0.0%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	465,173	0.0%
2,340,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	2,346,564	0.2%
2,923,104	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	2,611,992	0.2%
2,220,215	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	1,863,708	0.2%
3,065,000	World Financial Network Credit Card Master Trust, Series 2023-A, Class A	5.020	3/15/2030	3,074,382	0.2%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	520,123	0.0%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,862,954	0.2%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,440,206	0.2%
905,000	World Omni Auto Receivables Trust, Series 2023-D, Class A4	5.850	8/15/2029	941,033	0.1%
455,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A4	5.040	7/17/2028	454,906	0.0%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,447,471	0.1%
	Total			1,166,610,972	92.1%
<b>Collateralized Loan Obligations</b>					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	7.277	7/20/2034	2,215,299	0.2%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3 mo. USD SOFR + 1.562%	6.956	1/15/2033	3,000,537	0.2%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.327	7/20/2031	5,254,643	0.4%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.326	7/15/2031	594,017	0.1%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	7.056	1/15/2031	3,812,596	0.3%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.812%	7.227	1/20/2034	4,259,298	0.3%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.333	11/22/2031	1,564,897	0.1%
2,675,000	Greystone CRE Notes Ltd., Series 2021-HC2, Class A, 1 mo. USD SOFR + 1.914%	7.276	12/15/2039	2,620,513	0.2%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.157	4/20/2031	3,461,318	0.3%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	7.177	4/20/2031	2,942,547	0.2%



# Loomis Sayles Securitized Asset Fund

Investments as of December 31, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,930,000	Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, 3 mo. USD SOFR + 2.012%	7.427	10/20/2029	4,930,187	0.4%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3 mo. USD SOFR + 1.662%	7.056	1/15/2034	2,329,785	0.2%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	7.306	7/15/2034	2,074,888	0.2%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	7.056	4/16/2033	2,532,554	0.2%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.214	1/17/2032	5,258,019	0.4%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.126	4/16/2031	2,027,689	0.2%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3 mo. USD SOFR + 1.862%	7.274	4/21/2034	4,031,722	0.3%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	7.327	7/2/2035	4,200,934	0.3%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	7.157	1/18/2034	5,271,454	0.4%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.329	5/21/2034	574,717	0.1%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	6.796	4/20/2035	3,799,772	0.3%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	7.077	4/20/2034	1,021,688	0.1%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	7.327	4/20/2034	7,628,855	0.6%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3 mo. USD SOFR + 1.962%	7.356	4/15/2033	5,859,131	0.5%
3,830,000	Verde CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.256	4/15/2032	3,799,594	0.3%
2,944,677	Vibrant CLO X Ltd., Series 2018-10A, Class A1, 3 mo. USD SOFR + 1.462%	6.877	10/20/2031	2,943,329	0.2%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.356	10/18/2031	1,311,349	0.1%
	Total			89,321,332	7.1%

## Loan Participations

32,763,085	Government National Mortgage Association, Series 2020-130	1.014	8/16/2060	2,137,831	0.2%
1,511,439	Harbour Aircraft Investments Ltd., Series 2017-1, Class A, 2017 Term Loan A	4.000	11/15/2037	1,356,246	0.1%
	Total			3,494,077	0.3%

## Short-Term Investments

9,378,089	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	1/2/2024	9,378,089	0.7%
240,000	U.S. Treasury Bills	5.337(a)	4/18/2024	236,296	0.0%
15,365,000	U.S. Treasury Bills	5.322(a)	4/25/2024	15,113,279	1.2%
12,600,000	U.S. Treasury Bills	5.212(a)	5/16/2024	12,358,411	1.0%
	Total			37,086,075	2.9%
	Total Investments			1,296,512,456	102.4%
	Other assets less liabilities			(29,845,426)	(2.4)%
	Net Assets			1,266,667,030	100.0%

**Loomis Sayles Securitized Asset Fund**

Investments as of December 31, 2023 (Unaudited)

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	1,187	\$130,108,690	\$134,001,172	\$3,892,482
CBOT U.S. Long Bond Futures	3/19/2024	140	16,293,279	17,491,250	1,197,971
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	188	23,047,777	25,115,625	2,067,848
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	326	37,008,490	38,473,094	1,464,604
<b>Total Futures Contracts</b>					<b>\$8,622,905</b>

(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 Securitized Asset Fund

Investments as of November 30, 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>					
1,310,817	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	1,276,480	0.1%
540,000	Affirm Asset Securitization Trust, Series 2023-X1, Class A	7.110	11/15/2028	540,392	0.0%
1,533,142	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,413,023	0.1%
725,000	American Credit Acceptance Receivables Trust, Series 2023-4, Class B	6.630	2/14/2028	729,636	0.1%
3,185,000	AmeriCredit Automobile Receivables Trust, Series 2022-2, Class B	4.810	4/18/2028	3,111,882	0.3%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,560,289	0.3%
4,318,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-5A, Class A	5.780	4/20/2028	4,313,704	0.4%
1,255,000	Avis Budget Rental Car Funding AESOP LLC, Series 2023-8A, Class A	6.020	2/20/2030	1,266,871	0.1%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	3,134,558	0.3%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,031,475	0.2%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,483,992	0.1%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	2,994,426	0.2%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	606,212	0.1%
5,300,000	BANK, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,370,917	0.4%
1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	930,403	0.1%
4,045,000	BBCMS Mortgage Trust, Series 2020-BID, Class A, 1 mo. USD SOFR + 2.254%	7.578	10/15/2037	3,922,834	0.3%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,019,476	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,478,983	0.4%
2,196,821	BHG Securitization Trust, Series 2021-A, Class A	1.420	11/17/2033	2,055,271	0.2%
529,564	BHG Securitization Trust, Series 2022-C, Class A	5.320	10/17/2035	524,922	0.0%
1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,791,975	0.1%
2,271,588	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	2,091,610	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,190,813	0.3%
2,235,000	BPR Trust, Series 2022-OANA, Class A, 1 mo. USD SOFR + 1.898%	7.221	4/15/2037	2,195,843	0.2%
1,860,000	BPR Trust, Series 2022-STAR, Class A, 1 mo. USD SOFR + 3.232%	8.555	8/15/2024	1,850,200	0.2%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	7.163	1/17/2039	2,715,921	0.2%
2,733,317	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	2,415,773	0.2%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	413,099	0.0%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	783,607	0.1%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	485,150	0.0%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,382,444	0.1%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	2,970,335	0.2%
1,018,227	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	956,038	0.1%
406,467	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	378,122	0.0%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	3,998,042	0.3%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,788,026	0.4%
820,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	798,966	0.1%
2,610,000	Carvana Auto Receivables Trust, Series 2023-P1, Class A3	5.980	12/10/2027	2,604,170	0.2%

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1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,607,412	0.1%
2,508,757	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,195,244	0.2%
230,775	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	212,398	0.0%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/15/2032	539,566	0.0%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,126,159	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,223,746	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,044,390	0.2%
1,990,383	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	1,749,691	0.1%
479,700	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	418,512	0.0%
7,339	Commercial Mortgage Pass-Through Certificates, Series 2012-CR3, Class AM	3.416	10/15/2045	6,532	0.0%
1,969,134	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,688,846	0.1%
616,205	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	614,414	0.1%
2,520,000	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,460,814	0.2%
3,110,000	Commercial Mortgage Pass-Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	2,993,796	0.2%
479,089	Commercial Mortgage Pass-Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	468,312	0.0%
641,793	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	565,271	0.0%
360,171	CoreVest American Finance Ltd., Series 2019-2, Class A	2.835	6/15/2052	353,808	0.0%
1,326,897	CoreVest American Finance Ltd., Series 2019-3, Class A	2.705	10/15/2052	1,273,761	0.1%
11,134	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	10,966	0.0%
4,270,000	Credit Acceptance Auto Loan Trust, Series 2023-1A, Class B	7.020	5/16/2033	4,272,445	0.3%
380,000	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	381,819	0.0%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,290,204	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,642,190	0.1%
2,045,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	1,387,073	0.1%
1,520,459	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	1,435,763	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,045,817	0.2%
720,000	Daimler Trucks Retail Trust, Series 2023-1, Class A4	5.930	12/16/2030	725,874	0.1%
2,420,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,424,681	0.2%
565,000	Dell Equipment Finance Trust, Series 2023-2, Class A3	5.650	1/22/2029	565,401	0.1%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.588	10/15/2043	4,942,506	0.4%
472,707	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	464,882	0.0%
745,000	DT Auto Owner Trust, Series 2023-2A, Class B	5.410	2/15/2029	736,188	0.1%

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1,206,099	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	1,098,435	0.1%
666,032	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	584,715	0.1%
1,740,693	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	1,752,820	0.1%
1,635,000	Enterprise Fleet Financing LLC, Series 2023-2, Class A3	5.500	4/22/2030	1,629,328	0.1%
844,313	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	784,985	0.1%
3,424,926	Extended Stay America Trust, Series 2021-ESH, Class C, 1 mo. USD SOFR + 1.814%	7.138	7/15/2038	3,349,654	0.3%
7,174,126	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,695,692	0.5%
1,495,649	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,176,280	0.1%
6,687,700	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,422,936	0.4%
1,973,250	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	1,600,138	0.1%
4,509,287	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,845,817	0.3%
7,750,255	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	6,802,659	0.6%
1,650,860	Federal Home Loan Mortgage Corp.	3.700	5/1/2037	1,453,815	0.1%
262	Federal Home Loan Mortgage Corp., Series 1673, Class SE, REMICS	8.390	2/15/2024	253	0.0%
170,138	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	24,521	0.0%
52,907	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	8,772	0.0%
2,294	Federal Home Loan Mortgage Corp., Series 2725, Class SC, REMICS	0.923	11/15/2033	2,210	0.0%
422,604	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	3.607	5/15/2035	408,285	0.0%
2,382,679	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	1.762	5/15/2036	216,282	0.0%
732,725	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	1.182	10/15/2036	54,122	0.0%
767,600	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	0.812	2/15/2038	52,226	0.0%
292,680	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	2.376	2/15/2038	284,331	0.0%
275,083	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	3.558	2/15/2038	253,598	0.0%
868,104	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.593	6/15/2048	777,918	0.1%
347,519	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.853	12/15/2036	341,565	0.0%
1,061,820	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	1.062	10/15/2040	85,217	0.0%
2,181	Federal Home Loan Mortgage Corp., Series 3792, Class DF, REMICS, 30 day USD SOFR Average + 0.514%	5.839	11/15/2040	2,115	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.000	2/15/2041	106,735	0.0%
902,209	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	0.462	9/15/2041	54,524	0.0%
1,247,706	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	0.000	8/15/2040	1,094,558	0.1%
856,562	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	0.712	8/15/2032	39,254	0.0%
4,506,128	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	0.712	11/15/2042	427,819	0.0%
2,626,938	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	0.000	6/15/2039	156,860	0.0%
1,105,924	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	199,177	0.0%
3,380,239	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	0.662	4/15/2047	255,457	0.0%



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1,295,738	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	211,271	0.0%
3,053,300	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	488,070	0.0%
7,561,676	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.871	4/15/2042	1,277,100	0.1%
154,009	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.399	11/25/2044	31,607	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	287,334	0.0%
15,355,632	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.492	12/15/2048	1,132,757	0.1%
310,756	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.895	4/25/2052	12,262	0.0%
125,000	Federal Home Loan Mortgage Corp., Series 5214, Class BY, REMICS	3.000	4/25/2052	95,578	0.0%
27,321,568	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class X1	1.224	3/25/2024	27,933	0.0%
33,939,618	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K040, Class X1	0.785	9/25/2024	119,956	0.0%
66,422,833	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K047, Class X1	0.217	5/25/2025	103,780	0.0%
37,020,555	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K051, Class X1	0.630	9/25/2025	266,074	0.0%
15,783,570	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K052, Class X1	0.761	11/25/2025	154,918	0.0%
9,137,227	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K053, Class X1	1.008	12/25/2025	131,604	0.0%
15,794,697	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.287	1/25/2026	309,468	0.0%
6,964,498	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.471	3/25/2026	181,882	0.0%
26,235,691	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.296	7/25/2026	614,576	0.1%
8,117,318	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	1.037	8/25/2026	161,266	0.0%
24,236,254	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.420	9/25/2026	160,138	0.0%
88,368,998	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.185	10/25/2026	180,518	0.0%
18,309,534	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.757	11/25/2029	564,043	0.0%
17,481,675	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.644	1/25/2030	1,275,883	0.1%
11,560,258	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.708	1/25/2030	887,458	0.1%

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13,724,583	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.810	3/25/2030	1,138,633	0.1%
14,484,234	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.332	8/25/2030	906,197	0.1%
254,613,658	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.251	1/25/2032	2,789,293	0.2%
32,673,005	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.407	2/25/2032	696,654	0.1%
79,187,009	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.403	3/25/2032	1,634,182	0.1%
35,900,641	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.450	4/25/2055	868,684	0.1%
46,021,150	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.436	4/25/2032	1,096,219	0.1%
19,774,559	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.430	6/25/2055	457,461	0.0%
66,578,732	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.352	6/25/2054	1,206,740	0.1%
51,541,479	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.488	6/25/2032	1,381,209	0.1%
82,337,659	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.403	8/25/2032	1,752,475	0.1%
103,141,912	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.446	9/25/2032	2,528,153	0.2%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.330	11/25/2032	1,636,210	0.1%
3,367,115	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.992	8/25/2034	194,273	0.0%
20,600,829	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.699	10/25/2034	879,697	0.1%
52,123,380	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.629	5/25/2035	5,901,201	0.5%
53,795,733	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.436	7/25/2035	5,427,505	0.4%
14,131,165	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	1.100	1/25/2031	689,167	0.1%
95,818,532	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	1.095	8/25/2036	7,666,901	0.6%
123,057,112	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.156	8/25/2033	525,159	0.0%

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23,034,131	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.306	8/25/2025	73,727	0.0%
28,408,547	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.398	12/25/2026	82,860	0.0%
1,386,014	Federal National Mortgage Association	2.000	10/1/2050	1,045,740	0.1%
307,154	Federal National Mortgage Association	2.000	12/1/2050	230,360	0.0%
4,298,917	Federal National Mortgage Association	2.500	6/1/2050	3,523,202	0.3%
4,126,646	Federal National Mortgage Association	2.500	6/1/2050	3,374,195	0.3%
3,576,021	Federal National Mortgage Association	2.500	6/1/2050	2,930,767	0.2%
5,286,211	Federal National Mortgage Association	2.500	9/1/2050	4,334,047	0.4%
4,140,496	Federal National Mortgage Association	2.500	10/1/2050	3,370,307	0.3%
9,682,250	Federal National Mortgage Association	2.500	1/1/2052	7,843,009	0.6%
88,279,554	Federal National Mortgage Association	2.500	2/1/2052	71,552,558	5.8%
6,151,456	Federal National Mortgage Association	2.500	2/1/2052	4,988,335	0.4%
9,803,743	Federal National Mortgage Association	2.500	12/1/2061	7,697,091	0.6%
117,329,095	Federal National Mortgage Association	2.500	3/1/2062	91,898,824	7.4%
44,830,894	Federal National Mortgage Association	2.500	3/1/2062	35,260,530	2.8%
22,377,070	Federal National Mortgage Association	2.500	3/1/2062	17,725,951	1.4%
88,173,354	Federal National Mortgage Association	2.500	5/1/2062	69,226,343	5.6%
1,730,954	Federal National Mortgage Association	3.000	10/1/2047	1,494,221	0.1%
2,123,699	Federal National Mortgage Association	3.000	7/1/2049	1,820,111	0.2%
36,071,838	Federal National Mortgage Association	3.000	2/1/2052	30,660,799	2.5%
36,074,416	Federal National Mortgage Association	3.000	2/1/2052	30,643,452	2.5%
29,625,262	Federal National Mortgage Association	3.000	6/1/2052	25,072,071	2.0%
24,000,000	Federal National Mortgage Association	3.850	9/1/2037	20,880,026	1.7%
460,364	Federal National Mortgage Association	4.000	1/1/2052	415,445	0.0%
5,777,394	Federal National Mortgage Association	4.030	10/1/2033	5,367,807	0.4%
1,665,000	Federal National Mortgage Association	4.090	7/1/2034	1,531,298	0.1%
650	Federal National Mortgage Association, Series 1996-45, Class SC, REMICS	1.807	1/25/2024	1	0.0%
625,747	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	593,638	0.1%
927,411	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	4.464	6/25/2035	962,594	0.1%
1,700,484	Federal National Mortgage Association, Series 2005-62, Class GZ, REMICS	5.750	7/25/2035	1,690,279	0.1%
797,100	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	4.244	6/25/2036	838,634	0.1%
32,478	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	1.857	8/25/2036	2,951	0.0%
214,528	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	5.787	8/25/2036	248,092	0.0%
568,631	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.490	8/25/2038	540,285	0.0%
150,333	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.997	11/25/2038	140,260	0.0%
613,907	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.450	3/25/2039	545,676	0.0%
57,837	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.596	12/25/2039	46,538	0.0%
2,396,428	Federal National Mortgage Association, Series 2010-80, Class PZ, REMICS	5.000	7/25/2040	2,343,412	0.2%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.000	11/25/2040	232,197	0.0%
2,245,226	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	0.407	6/25/2041	164,786	0.0%
1,264,219	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	1.057	3/25/2042	112,311	0.0%

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918,698	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	0.507	3/25/2042	50,811	0.0%
2,944,994	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	0.557	9/25/2042	231,130	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	0.000	7/25/2043	287,121	0.0%
1,418,322	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	1.157	11/25/2043	135,012	0.0%
1,509,493	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	0.707	8/25/2042	85,738	0.0%
4,555,403	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	681,058	0.1%
10,187,643	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	0.607	4/25/2044	909,743	0.1%
812,728	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	0.607	5/25/2044	50,772	0.0%
325,124	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	0.000	5/25/2041	290,405	0.0%
6,821,883	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	0.657	4/25/2046	423,754	0.0%
1,238,832	Federal National Mortgage Association, Series 2016-26, Class KL, REMICS	0.000	11/25/2042	830,114	0.1%
7,438,259	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	0.657	10/25/2034	500,616	0.0%
9,173,471	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	0.657	9/25/2046	587,736	0.1%
6,014,173	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	0.657	9/25/2046	332,764	0.0%
3,773,735	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	0.657	11/25/2046	246,943	0.0%
3,870,994	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	0.657	11/25/2046	243,394	0.0%
4,429,553	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	1.207	12/25/2046	311,710	0.0%
6,159,698	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	0.707	4/25/2047	381,894	0.0%
37,010,511	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.000	8/25/2047	590,503	0.1%
23,101,562	Federal National Mortgage Association, Series 2019-M17, Class X	0.417	8/25/2034	370,817	0.0%
10,610,773	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	2,048,147	0.2%
3,076,208	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	649,934	0.1%
13,894,995	Federal National Mortgage Association, Series 2020-M33, Class X	1.960	6/25/2028	718,059	0.1%
16,208,588	Federal National Mortgage Association, Series 2020-M37, Class X	1.116	4/25/2032	768,336	0.1%
15,842,385	Federal National Mortgage Association, Series 2020-M43, Class X1	2.024	8/25/2034	1,142,849	0.1%
13,359,123	Federal National Mortgage Association, Series 2021-24, REMICS	1.132	3/25/2059	839,291	0.1%
228,061	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	32,006	0.0%
59,505	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	10,548	0.0%
241,471	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	37,111	0.0%
154,447	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	23,072	0.0%

**Loomis Sayles Securitized Asset Fund**

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
560,621	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	106,151	0.0%
233,796	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	43,307	0.0%
127,663	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	24,087	0.0%
285,566	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	55,250	0.0%
125,200	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	26,247	0.0%
137,341	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	24,512	0.0%
192,508	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	41,011	0.0%
170,666	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	29,026	0.0%
81,824	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	14,086	0.0%
109,112	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	20,065	0.0%
64,294	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	12,542	0.0%
19,481	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	3,676	0.0%
601,069	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	105,558	0.0%
204,773	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	41,012	0.0%
122,565	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	15,062	0.0%
142,120	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	9,359	0.0%
91,306	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	17,792	0.0%
15,419	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	3,482	0.0%
910,000	FirstKey Homes Trust, Series 2020-SFR1, Class B	1.740	8/17/2037	840,943	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,313,423	0.3%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,198,975	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	4,752,074	0.4%
789,655	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	777,183	0.1%
1,740,000	Ford Credit Auto Owner Trust, Series 2018-1, Class B	3.340	7/15/2031	1,686,256	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	322,580	0.0%
435,000	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	437,533	0.0%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,264,180	0.2%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,768,312	0.1%
324,520,981	FREMF Mortgage Trust, Series 2018-K156, Class X2A	0.100	7/25/2036	1,965,104	0.2%
15,426,227	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.736	6/25/2041	373,327	0.0%
24,161,987	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.681	8/25/2041	674,458	0.1%
91,330,495	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.103	11/25/2041	838,615	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,430,582	0.2%



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1,220,000	GM Financial Automobile Leasing Trust, Series 2023-2, Class B	5.540	5/20/2027	1,211,157	0.1%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,675,586	0.1%
8	Government National Mortgage Association, Series 2006-46	5.470	11/20/2059	8	0.0%
3,243,827	Government National Mortgage Association, Series 2006-46	0.475	4/16/2046	31,441	0.0%
1,374,025	Government National Mortgage Association, Series 2006-51	0.940	8/16/2046	27,632	0.0%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	3,794,010	0.3%
361,423	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	354,540	0.0%
4,000,835	Government National Mortgage Association, Series 2009-114	0.010	10/16/2049	23	0.0%
362,835	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	356,204	0.0%
1,636,793	Government National Mortgage Association, Series 2010-124	1.019	12/16/2052	26,410	0.0%
230,065	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,910	0.0%
114,174	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	6.121	2/20/2060	112,374	0.0%
54,266	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	5.789	5/20/2059	53,350	0.0%
75,571	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.789	10/20/2060	75,116	0.0%
1,471,518	Government National Mortgage Association, Series 2011-119	0.188	8/16/2051	2,511	0.0%
3,247,177	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,032,143	0.2%
614,878	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	4,540	0.0%
90,811	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	5.939	12/20/2060	90,387	0.0%
38,057	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	5.939	3/20/2061	37,902	0.0%
39,652	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	6.039	10/20/2061	39,146	0.0%
98,146	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	6.160	10/20/2061	97,018	0.0%
1	Government National Mortgage Association, Series 2012-100, Class IC	1.431	9/16/2050	—	0.0%
1	Government National Mortgage Association, Series 2012-111, Class IC	1.331	9/16/2050	—	0.0%
18,116,771	Government National Mortgage Association, Series 2012-142	0.192	4/16/2054	60,192	0.0%
3,635,246	Government National Mortgage Association, Series 2012-23	0.242	6/16/2053	23,547	0.0%
4,547,111	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	44	0.0%
641,135	Government National Mortgage Association, Series 2012-70	0.094	8/16/2052	293	0.0%
5,114,355	Government National Mortgage Association, Series 2012-79	0.353	3/16/2053	45,804	0.0%

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19,597,918	Government National Mortgage Association, Series 2012-85	0.329	9/16/2052	154,137	0.0%
4,093	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,626	0.0%
286,529	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	281,053	0.0%
2,847	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	2,773	0.0%
767,992	Government National Mortgage Association, Series 2013-175	0.170	5/16/2055	1,868	0.0%
118,921	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	5.759	1/20/2063	116,573	0.0%
27,250	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	25,817	0.0%
1,184,326	Government National Mortgage Association, Series 2013-H13, Class SI	1.316	6/20/2063	34,792	0.0%
3,074,901	Government National Mortgage Association, Series 2013-H16, Class AI	1.502	7/20/2063	68,533	0.0%
1,358,410	Government National Mortgage Association, Series 2013-H18, Class EI	1.948	7/20/2063	66,608	0.0%
459,298	Government National Mortgage Association, Series 2013-H18, Class JI	1.290	8/20/2063	7,769	0.0%
85,131	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	6.039	8/20/2063	83,917	0.0%
2,126,078	Government National Mortgage Association, Series 2014-101	0.587	4/16/2056	27,945	0.0%
9,715,762	Government National Mortgage Association, Series 2014-130, Class IB	0.212	8/16/2054	62,028	0.0%
7,889,862	Government National Mortgage Association, Series 2014-24, Class IX	0.123	1/16/2054	28,546	0.0%
5,052,843	Government National Mortgage Association, Series 2014-70	0.460	3/16/2049	56,181	0.0%
3,338,309	Government National Mortgage Association, Series 2014-86	0.446	4/16/2056	34,965	0.0%
7,699,107	Government National Mortgage Association, Series 2014-H24, Class HI	0.996	9/20/2064	141,855	0.0%
13,477,096	Government National Mortgage Association, Series 2015-120	0.617	3/16/2057	233,117	0.0%
9,501,752	Government National Mortgage Association, Series 2015-146, Class IB	0.194	7/16/2055	56,535	0.0%
2,899,862	Government National Mortgage Association, Series 2015-152, Class PI	4.000	10/20/2045	456,321	0.0%
5,538,354	Government National Mortgage Association, Series 2015-171	0.839	11/16/2055	151,808	0.0%
5,444,395	Government National Mortgage Association, Series 2015-189, Class IG	0.621	1/16/2057	131,473	0.0%
3,658,935	Government National Mortgage Association, Series 2015-21	0.707	7/16/2056	88,775	0.0%
11,072,510	Government National Mortgage Association, Series 2015-32	0.577	9/16/2049	200,708	0.0%
7,065,032	Government National Mortgage Association, Series 2015-6	0.473	2/16/2051	73,501	0.0%
2,724,829	Government National Mortgage Association, Series 2015-68	0.340	7/16/2057	37,613	0.0%
11,134,003	Government National Mortgage Association, Series 2015-70	0.567	12/16/2049	189,107	0.0%
5,818,460	Government National Mortgage Association, Series 2015-73	0.438	11/16/2055	77,129	0.0%

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13,685,136	Government National Mortgage Association, Series 2015-H01, Class XZ	4.515	10/20/2064	13,505,356	1.1%
261,771	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	252,639	0.0%
1,219,023	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	1,177,153	0.1%
9,314	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	5.719	5/20/2063	8,462	0.0%
10,583	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	5.639	4/20/2063	10,125	0.0%
360,879	Government National Mortgage Association, Series 2015-H28, Class JZ	5.003	3/20/2065	351,278	0.0%
1,421	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.139	10/20/2065	1,366	0.0%
144,263	Government National Mortgage Association, Series 2015-H29, Class HZ	4.581	9/20/2065	134,379	0.0%
2,789	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.119	8/20/2061	2,670	0.0%
16,977,819	Government National Mortgage Association, Series 2016-132	0.631	7/16/2056	354,577	0.0%
8,738,280	Government National Mortgage Association, Series 2016-143	0.858	10/16/2056	381,930	0.0%
1,444,312	Government National Mortgage Association, Series 2016-17, Class GT	0.000	8/20/2045	1,107,365	0.1%
438,429	Government National Mortgage Association, Series 2016-23, Class PA	5.601	7/20/2037	424,511	0.0%
9,092,939	Government National Mortgage Association, Series 2016-H01, Class AI	0.029	1/20/2066	224,987	0.0%
13,086,753	Government National Mortgage Association, Series 2016-H09, Class JI	0.040	4/20/2066	411,025	0.0%
91,076	Government National Mortgage Association, Series 2016-H14, Class JZ	4.419	8/20/2063	85,518	0.0%
275,645	Government National Mortgage Association, Series 2016-H19, Class CZ	4.755	8/20/2066	269,699	0.0%
12,441	Government National Mortgage Association, Series 2016-H19, Class EZ	5.171	6/20/2061	11,127	0.0%
4,311,730	Government National Mortgage Association, Series 2017-128	0.979	12/16/2056	200,434	0.0%
22,011,245	Government National Mortgage Association, Series 2017-168	0.578	12/16/2059	719,534	0.1%
4,502,604	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	619,866	0.1%
24,060,999	Government National Mortgage Association, Series 2017-90	0.723	1/16/2059	924,621	0.1%
1,739,693	Government National Mortgage Association, Series 2017-H05, Class AI	0.059	1/20/2067	74,480	0.0%
7,458,887	Government National Mortgage Association, Series 2018-110	0.604	1/16/2060	318,042	0.0%
11,845,780	Government National Mortgage Association, Series 2018-129	0.618	7/16/2060	482,996	0.0%
4,784,393	Government National Mortgage Association, Series 2018-133	1.113	6/16/2058	304,536	0.0%
11,587,348	Government National Mortgage Association, Series 2018-143	0.493	10/16/2060	544,049	0.0%
10,781,575	Government National Mortgage Association, Series 2018-2	0.706	12/16/2059	445,146	0.0%

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32,864,956	Government National Mortgage Association, Series 2018-82	0.482	5/16/2058	1,010,348	0.1%
19,234,050	Government National Mortgage Association, Series 2018-96	0.461	8/16/2060	603,372	0.1%
4,307	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.639	10/20/2064	4,167	0.0%
127,288	Government National Mortgage Association, Series 2018-H12, Class HZ	4.626	8/20/2068	117,134	0.0%
4,509,392	Government National Mortgage Association, Series 2018-H16, Class CZ	4.271	5/20/2068	4,170,140	0.3%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	204,752	0.0%
17,423,855	Government National Mortgage Association, Series 2019-116	0.622	12/16/2061	774,630	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	235,757	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	0.105	2/20/2044	831,018	0.1%
2,131,926	Government National Mortgage Association, Series 2019-44, Class BS	0.605	4/20/2049	141,165	0.0%
9,075,646	Government National Mortgage Association, Series 2019-70, Class SK	0.555	8/20/2043	890,560	0.1%
9,525,146	Government National Mortgage Association, Series 2019-75	0.855	12/16/2060	492,597	0.0%
7,243,527	Government National Mortgage Association, Series 2019-94	0.957	8/16/2061	416,939	0.0%
2,169,006	Government National Mortgage Association, Series 2019-H02, Class BZ	4.259	1/20/2069	1,928,908	0.2%
2,515,923	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,362,602	0.2%
38,949,640	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,217,765	0.2%
19,115,330	Government National Mortgage Association, Series 2020-128	0.914	10/16/2062	1,187,708	0.1%
40,477,732	Government National Mortgage Association, Series 2020-136	1.014	8/16/2062	2,824,212	0.2%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,021,640	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	900,631	0.1%
37,323,647	Government National Mortgage Association, Series 2020-172	1.151	9/16/2062	2,885,174	0.2%
15,885,317	Government National Mortgage Association, Series 2020-174	0.845	1/16/2063	949,081	0.1%
36,557,684	Government National Mortgage Association, Series 2020-179	1.009	9/16/2062	2,595,288	0.2%
44,020,800	Government National Mortgage Association, Series 2020-197	0.947	10/16/2062	2,802,562	0.2%
34,591,384	Government National Mortgage Association, Series 2020-26	0.705	10/15/2061	1,591,764	0.1%
22,495,590	Government National Mortgage Association, Series 2020-34	5.000	12/20/2039	4,470,326	0.4%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,611,755	0.2%
9,192,199	Government National Mortgage Association, Series 2021-10	0.986	5/16/2063	637,047	0.1%
41,308,160	Government National Mortgage Association, Series 2021-106	0.859	4/16/2063	2,610,387	0.2%
40,652,091	Government National Mortgage Association, Series 2021-12	0.954	3/16/2063	2,508,559	0.2%

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44,831,290	Government National Mortgage Association, Series 2021-128	1.002	6/16/2061	2,876,340	0.2%
54,844,214	Government National Mortgage Association, Series 2021-132, Class BI	0.923	4/16/2063	3,624,336	0.3%
52,720,664	Government National Mortgage Association, Series 2021-133	0.880	7/16/2063	3,317,869	0.3%
54,306,139	Government National Mortgage Association, Series 2021-144	0.825	4/16/2063	3,016,923	0.2%
11,203,279	Government National Mortgage Association, Series 2021-145	0.771	7/16/2061	651,325	0.1%
47,824,389	Government National Mortgage Association, Series 2021-151	0.917	4/16/2063	3,106,242	0.3%
50,783,316	Government National Mortgage Association, Series 2021-163	0.801	3/16/2064	2,950,841	0.2%
20,418,717	Government National Mortgage Association, Series 2021-180	0.912	11/16/2063	1,404,930	0.1%
56,619,063	Government National Mortgage Association, Series 2021-186	0.765	5/16/2063	3,224,274	0.3%
37,735,795	Government National Mortgage Association, Series 2021-20	1.149	8/16/2062	2,728,185	0.2%
34,391,604	Government National Mortgage Association, Series 2021-33	0.841	10/16/2062	2,086,394	0.2%
30,200,414	Government National Mortgage Association, Series 2021-40	0.824	2/16/2063	1,840,232	0.2%
45,880,538	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,452,246	0.2%
44,521,869	Government National Mortgage Association, Series 2021-H03	0.000	4/20/2070	37,356	0.0%
7,569,503	Government National Mortgage Association, Series 2021-H08, Class IA	0.008	1/20/2068	34,194	0.0%
2,999,390	Government National Mortgage Association, Series 2021-H17	0.023	3/20/2070	19,639	0.0%
49,513,719	Government National Mortgage Association, Series 2022-166	0.792	4/16/2065	3,161,496	0.3%
28,116,737	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,752,246	0.1%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	766,587	0.1%
360,000	GS Mortgage Securities Corp. II, Series 2023-SHIP, Class A	4.466	9/10/2038	346,262	0.0%
3,690,000	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,608,336	0.2%
5,775,000	GS Mortgage Securities Corpotation Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	4,343,551	0.4%
5,100,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	4.383	1/10/2047	4,979,945	0.4%
790,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	735,794	0.1%
1,373,717	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	1,366,999	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.841	6/10/2047	1,474,932	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,314,410	0.4%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,173,763	0.2%
745,383	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	4.985	5/19/2034	704,476	0.1%
565,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	567,255	0.1%



# Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,325,000	Hertz Vehicle Financing III LP, Series 2021-2A, Class A	1.680	12/27/2027	2,063,177	0.2%
2,146,185	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	2,007,792	0.2%
658,789	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	656,641	0.1%
1,421,258	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,166,496	0.1%
519,446	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	454,600	0.0%
285,700	HPEFS Equipment Trust, Series 2021-1A, Class C	0.750	3/20/2031	285,191	0.0%
1,407,563	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,389,006	0.1%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,114,308	0.4%
1,776,000	Hyundai Auto Lease Securitization Trust, Series 2021-B, Class B	0.620	3/16/2026	1,769,793	0.1%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	775,410	0.1%
4,230,000	Hyundai Auto Receivables Trust, Series 2021-C, Class C	1.660	6/15/2028	3,854,583	0.3%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1 mo. USD SOFR + 1.364%	6.688	1/17/2038	5,961,680	0.5%
1,478,342	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.910	12/15/2047	1,312,026	0.1%
9,704,869	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.000	11/25/2048	115,606	0.0%
2,405,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,356,237	0.2%
35,881	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	35,789	0.0%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	698,476	0.1%
693,316	JPMorgan Chase Bank N.A., Series 2021-1, Class B	0.875	9/25/2028	679,775	0.1%
1,433,069	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	1,239,031	0.1%
2,655,000	LAD Auto Receivables Trust, Series 2023-2A, Class A3	5.420	2/15/2028	2,629,283	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	3,863,104	0.3%
943,719	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	807,370	0.1%
671,513	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	609,764	0.1%
582,261	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	510,021	0.0%
116,630	Marlette Funding Trust, Series 2021-2A, Class B	1.060	9/15/2031	116,221	0.0%
901,141	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	837,224	0.1%
3,134,955	Med Trust, Series 2021-MDLN, Class A, 1 mo. USD SOFR + 1.064%	6.388	11/15/2038	3,058,225	0.3%
2,575,000	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	2,591,900	0.2%
3,700,000	Mercury Financial Credit Card Master Trust, Series 2023-1A, Class A	8.040	9/20/2027	3,725,574	0.3%
674,178	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	617,042	0.1%
539,187	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	508,102	0.0%
563,903	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	541,185	0.0%
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,459,932	0.1%

# Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
872,537	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	805,679	0.1%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.704	9/25/2057	3,679,353	0.3%
595,000	Mission Lane Credit Card Master Trust, Series 2023-A, Class A	7.230	7/17/2028	592,175	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	264,149	0.0%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.534	6/15/2047	864,807	0.1%
539,513	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.385	6/15/2044	485,562	0.0%
3,285,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.828	2/5/2035	3,047,451	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	4,932,016	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,699,992	0.1%
16,231	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	6.124	7/25/2035	13,742	0.0%
1,194,463	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,060,086	0.1%
323,307	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	292,599	0.0%
988,276	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	942,850	0.1%
811,136	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	750,961	0.1%
698,939	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	636,955	0.1%
1,213,444	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	1,086,880	0.1%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,246,549	0.1%
1,205,711	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	1,058,050	0.1%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	750,297	0.1%
1,380,116	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	1,188,372	0.1%
1,065,262	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	912,731	0.1%
1,639,156	Navient Private Education Refi Loan Trust, Series 2023-A, Class A	5.510	10/15/2071	1,611,849	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,277,679	0.1%
610,000	Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3	5.930	3/15/2028	621,461	0.1%
178,440	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	157,920	0.0%
79,866	OBX Trust, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	76,360	0.0%
3,485,000	OneMain Direct Auto Receivables Trust, Series 2022-1A, Class A2, 30 day USD SOFR Average + 1.600%	6.923	3/14/2029	3,495,248	0.3%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	4,544,217	0.4%
523,840	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	506,587	0.0%
3,880,800	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	3,338,350	0.3%
2,985,000	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	3,005,501	0.2%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,029,964	0.1%

**Loomis Sayles Securitized Asset Fund**

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,402,576	0.2%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,697,838	0.1%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,081,922	0.3%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	736,351	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,511,205	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	4,488,566	0.4%
305,000	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	283,448	0.0%
3,475,000	RBS Commercial Funding, Inc. Trust, Series 2013-SMV, Class C	3.704	3/11/2031	2,980,976	0.2%
2,745,000	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	2,471,801	0.2%
867	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	12/25/2023	482	0.0%
9,706	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	12/25/2023	5,136	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	12/25/2023	—	0.0%
1,165,936	Santander Bank Auto Credit-Linked Notes, Series 2022-A, Class B	5.281	5/15/2032	1,154,147	0.1%
569,615	Santander Bank Auto Credit-Linked Notes, Series 2022-B, Class B	5.721	8/16/2032	565,721	0.1%
4,485	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	4,480	0.0%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,551,049	0.1%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	123,229	0.0%
306,817	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	292,059	0.0%
245,041	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	230,229	0.0%
746,642	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	739,052	0.1%
2,721,045	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,346,727	0.2%
415,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	8.937	6/15/2032	406,845	0.0%
68,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	8.944	6/15/2032	66,664	0.0%
138,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	8.937	3/15/2033	136,210	0.0%
2,070,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	8.944	3/15/2033	2,052,196	0.2%
210,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	8.938	9/15/2032	210,659	0.0%
135,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	8.937	9/15/2032	132,791	0.0%
200,264	SMB Private Education Loan Trust, Series 2016-C, Class A2A	2.340	9/15/2034	195,023	0.0%

**Loomis Sayles Securitized Asset Fund**

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<b>Principal Amount</b>	<b>Security Description</b>	<b>Interest Rate</b>	<b>Maturity Date</b>	<b>Market Value (\$)</b>	<b>% of Fund</b>
2,187,577	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	6.237	2/15/2036	2,167,723	0.2%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	105,306	0.0%
1,051,400	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	1,014,040	0.1%
3,013,407	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	2,897,434	0.2%
5,485,000	SMB Private Education Loan Trust, Series 2019-B, Class B	3.560	6/15/2043	4,846,787	0.4%
689,899	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	592,909	0.1%
338,557	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	327,264	0.0%
3,357,790	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	3,100,581	0.3%
2,001,355	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	1,831,354	0.2%
1,700,120	Starwood Retail Property Trust, Series 2014-STAR, Class A, PRIME + 0.000%	8.500	11/15/2027	1,198,585	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, PRIME + 0.000%	8.500	11/15/2027	3,945,500	0.3%
1,282,916	Sunnova Helios XII Issuer LLC, Series 2023-B, Class A	5.300	8/22/2050	1,239,717	0.1%
446,992	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	409,969	0.0%
1,579,400	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,390,616	0.1%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,249,072	0.4%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,577,781	0.3%
656,073	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	624,035	0.1%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,823,703	0.2%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	4,723,309	0.4%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,257,090	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	3,792,914	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,149,572	0.1%
1,679,374	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,565,529	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,114,876	0.1%
4,155,538	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,673,267	0.3%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,191,750	0.1%
18,000,000	Uniform Mortgage-Backed Security, TBA	5.500	12/1/2053	17,735,451	1.4%
21,000,000	Uniform Mortgage-Backed Security, TBA	6.500	1/1/2054	21,319,099	1.7%
3,285,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,310,094	0.3%
697,340	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.616	11/25/2036	595,960	0.1%
3,297,636	WAVE Trust, Series 2017-1A, Class A	3.844	11/15/2042	2,704,233	0.2%
687,389	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	657,208	0.1%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	3,898,222	0.3%

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1,058,782	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	1,040,035	0.1%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,685,725	0.4%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,345,835	0.4%
3,475,000	Westlake Automobile Receivables Trust, Series 2022-3A, Class B	5.990	12/15/2027	3,457,176	0.3%
879,096	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	817,120	0.1%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	743,147	0.1%
94,876	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	94,634	0.0%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	468,340	0.0%
2,340,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class A	5.800	4/18/2038	2,333,799	0.2%
2,936,325	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	2,441,290	0.2%
2,227,806	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	1,828,240	0.2%
3,065,000	World Financial Network Credit Card Master Trust, Series 2023-A, Class A	5.020	3/15/2030	3,036,094	0.2%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	517,974	0.0%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,850,254	0.2%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,414,815	0.2%
905,000	World Omni Auto Receivables Trust, Series 2023-D, Class A4	5.850	8/15/2029	928,075	0.1%
455,000	World Omni Automobile Lease Securitization Trust, Series 2023-A, Class A4	5.040	7/17/2028	450,791	0.0%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,439,739	0.1%
	Total			1,129,737,780	90.9%
<b>Collateralized Loan Obligations</b>					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3 mo. USD SOFR + 1.862%	7.277	7/20/2034	2,200,932	0.2%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3 mo. USD SOFR + 1.562%	6.956	1/15/2033	2,995,398	0.2%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3 mo. USD SOFR + 1.912%	7.327	7/20/2031	5,231,836	0.4%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3 mo. USD SOFR + 1.932%	7.326	7/15/2031	591,672	0.1%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3 mo. USD SOFR + 1.662%	7.056	1/15/2031	3,765,740	0.3%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B1, 3 mo. USD SOFR + 1.812%	7.227	1/20/2034	4,249,141	0.3%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3 mo. USD SOFR + 1.962%	7.333	11/22/2031	1,558,496	0.1%
2,675,000	Greystone CRE Notes Ltd., Series 2021-HC2, Class A, 1 mo. USD SOFR + 1.914%	7.237	12/15/2039	2,619,357	0.2%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3 mo. USD SOFR + 1.742%	7.157	4/20/2031	3,435,227	0.3%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	7.177	4/20/2031	2,934,085	0.2%
4,930,000	Madison Park Funding XXIV Ltd., Series 2016-24A, Class BR, 3 mo. USD SOFR + 2.012%	7.427	10/20/2029	4,934,999	0.4%



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2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3 mo. USD SOFR + 1.662%	7.056	1/15/2034	2,322,308	0.2%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3 mo. USD SOFR + 1.912%	7.306	7/15/2034	2,070,825	0.2%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3 mo. USD SOFR + 1.662%	7.056	4/16/2033	2,524,946	0.2%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3 mo. USD SOFR + 1.812%	7.214	1/17/2032	5,240,221	0.4%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	7.126	4/16/2031	2,002,978	0.2%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3 mo. USD SOFR + 1.862%	7.274	4/21/2034	4,010,970	0.3%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3 mo. USD SOFR + 1.912%	7.327	7/2/2035	4,184,408	0.3%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3 mo. USD SOFR + 1.762%	7.157	1/18/2034	5,266,472	0.4%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3 mo. USD SOFR + 1.962%	7.329	5/21/2034	573,323	0.1%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	6.796	4/20/2035	3,785,343	0.3%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3 mo. USD SOFR + 1.662%	7.077	4/20/2034	1,014,408	0.1%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3 mo. USD SOFR + 1.912%	7.327	4/20/2034	7,578,794	0.6%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3 mo. USD SOFR + 1.962%	7.356	4/15/2033	5,839,035	0.5%
3,830,000	Verde CLO Ltd., Series 2019-1A, Class BR, 3 mo. USD SOFR + 1.862%	7.256	4/15/2032	3,787,728	0.3%
2,944,677	Vibrant CLO X Ltd., Series 2018-10A, Class A1, 3 mo. USD SOFR + 1.462%	6.877	10/20/2031	2,933,938	0.2%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	7.356	10/18/2031	1,297,782	0.1%
	Total			88,950,362	7.1%
<b>Loan Participations</b>					
32,823,142	Government National Mortgage Association, Series 2020-130	1.014	8/16/2060	2,157,432	0.2%
1,825,884	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	1,622,414	0.1%
	Total			3,779,846	0.3%
<b>Short-Term Investments</b>					
10,438,839	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.500	12/1/2023	10,438,839	0.8%
10,630,000	U.S. Treasury Bills	5.308(a)	3/21/2024	10,458,541	0.9%
6,085,000	U.S. Treasury Bills	5.337(a)	4/18/2024	5,963,168	0.5%
15,365,000	U.S. Treasury Bills	5.322(a)	4/25/2024	15,042,943	1.2%
12,600,000	U.S. Treasury Bills	5.212(a)	5/16/2024	12,298,203	1.0%
	Total			54,201,694	4.4%
	Total Investments			1,276,669,682	102.7%
	Other assets less liabilities			(33,433,256)	(2.7)%
	Net Assets			1,243,236,426	100.0%

**Loomis Sayles Securitized Asset Fund**

Investments as of November 30, 2023 (Unaudited)

**Financial Futures**

Description	Expiration Date	Contracts	Notional Amount	Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
CBOT 10 Year U.S. Treasury Notes Futures	3/19/2024	1,918	\$210,234,598	\$210,590,406	\$355,808
CBOT U.S. Long Bond Futures	3/19/2024	140	16,293,279	16,301,250	7,971
CME Ultra Long Term U.S. Treasury Bond Futures	3/19/2024	188	23,047,777	23,124,000	76,223
Ultra 10-Year U.S. Treasury Notes Futures	3/19/2024	326	37,008,489	37,006,094	(2,395)
<b>Total Futures Contracts</b>					<b>\$437,607</b>

(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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