

Loomis Sayles Securitized Asset Fund
Investments as of August 31, 2021 (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>
Bonds and Notes					
2,739,895	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	2,857,803	0.18%
2,607,066	Adams Outdoor Advertising LP, Series 2018-1, Class A	4.810	11/15/2048	2,752,559	0.17%
2,630,000	Affirm Asset Securitization Trust, Series 2021-A, Class A	0.880	8/15/2025	2,645,257	0.17%
2,600,415	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	2,617,707	0.17%
1,525,000	American Credit Acceptance Receivables Trust, Series 2019-4, Class C				
4,500,000	American Credit Acceptance Receivables Trust, Series 2020-1A, Class C	2.690	12/12/2025	1,538,923	0.10%
1,195,000	American Credit Acceptance Receivables Trust, Series 2020-2, Class C	2.190	3/13/2026	4,546,827	0.29%
1,695,000	American Credit Acceptance Receivables Trust, Series 2021-1, Class C	3.880	4/13/2026	1,250,126	0.08%
715,000	AmeriCredit Automobile Receivables Trust, Series 2020-3, Class C	0.830	3/15/2027	1,698,477	0.11%
1,050,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class C	1.060	8/18/2026	721,545	0.05%
325,000	Ascentium Equipment Receivables Trust, Series 2017-2A, Class C	1.010	1/19/2027	1,056,092	0.07%
600,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class A	2.870	8/10/2022	326,249	0.02%
3,560,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	4.000	3/20/2025	646,110	0.04%
6,040,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class A	3.350	9/22/2025	3,811,491	0.24%
615,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class A	2.360	3/20/2026	6,308,953	0.40%
2,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	2.330	8/20/2026	643,712	0.04%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.680	8/20/2026	3,011,472	0.19%
1,000,000	Banc of America Commercial Mortgage Trust, Series 2016-UB10, Class A4	2.020	2/20/2027	3,976,923	0.25%
4,155,000	BANK, Series 2019-BN19, Class A3	3.170	7/15/2049	1,080,239	0.07%
3,525,000	BANK, Series 2019-BN22, Class A4	3.183	8/15/2061	4,566,959	0.29%
3,720,000	BANK, Series 2019-BN20, Class A3	2.978	11/15/2062	3,831,447	0.24%
1,770,000	BANK, Series 2020-BN25, Class A5	3.011	9/15/2062	4,052,797	0.26%
3,649,000	BANK, Series 2020-BN26, Class A4	2.649	1/15/2063	1,880,696	0.12%
785,000	BANK, Series 2020-BN28, Class AS	2.403	3/15/2063	3,805,240	0.24%
3,570,000	BANK, Series 2021-BN33, Class A5	2.140	3/15/2063	779,093	0.05%
2,750,000	Bank of The West Auto Trust, Series 2019-1, Class B	2.556	5/15/2064	3,655,384	0.23%
4,045,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.760	1/15/2025	2,851,469	0.18%
695,041	Bayview Opportunity MasterFund IVa Trust, Series 2016-SPL1, Class A	2.236	10/15/2037	4,072,965	0.26%
606,224	Bayview Opportunity MasterFund IVa Trust, Series 2017-RT1, Class A1	4.000	4/28/2055	701,035	0.04%
662,323	Bayview Opportunity MasterFund IVb Trust, Series 2016-SPL2, Class A	3.000	3/28/2057	613,829	0.04%
1,385,000	Bayview Opportunity MasterFund IVb Trust, Series 2017-SPL2, Class B1	4.000	6/28/2053	676,047	0.04%
1,128,089	Bayview Opportunity MasterFund IVb Trust, Series 2017-SPL4, Class A	4.250	6/28/2054	1,434,640	0.09%
4,630,000	Benchmark Mortgage Trust, Series 2019-B11, Class A5	3.500	1/28/2055	1,149,337	0.07%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.542	5/15/2052	5,194,953	0.33%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	3.717	3/15/2062	3,772,814	0.24%
1,448,490	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	2.952	8/15/2057	5,607,546	0.36%
850,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	4.213	12/16/2041	1,458,853	0.09%
2,196,036	Business Jet Securities LLC, Series 2021-1A, Class A	2.090	7/15/2024	855,810	0.05%
3,448,592	CAL Funding IV Ltd., Series 2020-1A, Class A	2.162	4/15/2036	2,210,859	0.14%
510,000	Cali Mortgage Trust, Series 2019-101C, Class A	2.220	9/25/2045	3,491,619	0.22%
3,950,000	California Republic Auto Receivables Trust, Series 2018-1, Class C	3.957	3/10/2039	582,643	0.04%
1,370,000	Canadian Pacer Auto Receivables Trust, Series 2018-2A, Class C	3.870	10/16/2023	4,015,541	0.26%
1,050,000	CarMax Auto Owner Trust, Series 2018-1, Class D	4.070	3/19/2025	1,394,577	0.09%
1,285,000	CarMax Auto Owner Trust, Series 2018-2, Class D	3.370	7/15/2024	1,063,584	0.07%
1,465,000	CarMax Auto Owner Trust, Series 2019-4, Class B	3.990	4/15/2025	1,315,187	0.08%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	2.320	7/15/2025	1,517,038	0.10%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	1.690	4/15/2026	511,407	0.03%
4,040,000	Carvana Auto Receivables Trust, Series 2021-N1, Class C	0.940	12/15/2026	1,482,975	0.09%
1,380,000	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.300	1/10/2028	4,082,428	0.26%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.070	3/10/2028	1,384,431	0.09%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.530	3/10/2027	4,472,909	0.28%
		1.600	6/10/2027	5,469,283	0.35%

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1,930,220	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	1,931,143	0.12%
448,069	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	463,457	0.03%
1,155,000	CCG Receivables Trust, Series 2019-1, Class B	3.220	9/14/2026	1,188,523	0.08%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/16/2032	564,528	0.04%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,233,017	0.14%
23,248	CIG Auto Receivables Trust, Series 2019-1A, Class A	3.330	8/15/2024	23,276	0.00%
1,448,850	Citigroup Mortgage Loan Trust, Series 2019-RP1, Class M2	4.000	1/25/2066	1,595,405	0.10%
2,737,417	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	2,769,182	0.18%
4,223,703	CLI Funding VIII LLC, Series 2021-1A, Class A	1.640	2/18/2046	4,209,423	0.27%
814,210	College Ave Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	819,156	0.05%
2,424,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	2,419,791	0.15%
2,572,000	Commercial Mortgage Pass Through Certificates, Series 2013-CR13, Class A4	4.194	11/10/2046	2,760,534	0.18%
2,605,000	Commercial Mortgage Pass Through Certificates, Series 2013-CR6, Class A4	3.101	3/10/2046	2,666,422	0.17%
5,595,000	Commercial Mortgage Pass Through Certificates, Series 2013-WWP, Class A2	3.424	3/10/2031	5,816,701	0.37%
346,572	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	350,157	0.02%
1,254,156	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	1,297,844	0.08%
785,346	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A4	3.691	3/10/2047	831,207	0.05%
1,300,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,393,231	0.09%
2,520,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,733,446	0.17%
3,110,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,345,250	0.21%
1,083,457	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	1,147,568	0.07%
230,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	3.416	10/15/2045	230,718	0.01%
784,409	Commonbond Student Loan Trust, Series 2020, Class A	1.980	8/25/2050	795,560	0.05%
33,535	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	33,542	0.00%
815,417	CoreVest American Finance Trust, Series 2018-1, Class A	3.804	6/15/2051	834,646	0.05%
1,638,454	CoreVest American Finance Trust, Series 2019-2, Class A	2.835	6/15/2052	1,728,166	0.11%
2,131,738	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	2,229,622	0.14%
19,222	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	19,492	0.00%
2,360,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class B	2.860	1/16/2029	2,439,181	0.16%
910,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	939,291	0.06%
1,245,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	1,258,294	0.08%
2,775,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class A	0.960	2/15/2030	2,787,386	0.18%
1,435,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	1,441,043	0.09%
2,250,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class B, 1-month LIBOR + 1.900%	1.996	1/15/2034	2,232,839	0.14%
6,160,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	6,644,144	0.42%
1,805,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class B	4.185	9/15/2037	1,835,440	0.12%
2,045,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class C	4.336	9/15/2037	2,016,074	0.13%
2,268,748	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	2,278,211	0.14%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,570,582	0.16%
1,784,580	DB Master Finance LLC, Series 2019-1A, Class A23	4.352	5/20/2049	1,959,148	0.12%
1,000,000	Dell Equipment Finance Trust, Series 2020-1, Class C	4.260	6/22/2023	1,038,994	0.07%
740,000	Dell Equipment Finance Trust, Series 2020-2, Class C	1.370	1/22/2024	749,865	0.05%
1,094,628	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	1,136,525	0.07%
2,304,225	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	2.662	4/25/2051	2,394,827	0.15%
570,000	Drive Auto Receivables Trust, Series 2021-1, Class C	1.020	6/15/2027	573,214	0.04%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.250	4/15/2026	5,396,570	0.34%
1,260,000	DT Auto Owner Trust, Series 2020-3A, Class C	1.470	6/15/2026	1,277,252	0.08%
1,385,000	DT Auto Owner Trust, Series 2021-1A, Class C	0.840	10/15/2026	1,386,815	0.09%
570,000	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	572,615	0.04%
191,500	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	191,892	0.01%

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2,503,691	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	2,569,966	0.16%
1,015,198	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	1,020,197	0.07%
2,120,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class C	0.740	1/15/2026	2,124,934	0.14%
750,000	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	1.796	7/15/2038	753,758	0.05%
21,014	Federal Home Loan Mortgage Corp., REMIC, Series 1673, Class SE	8.390	2/15/2024	21,765	0.00%
158,553	Federal Home Loan Mortgage Corp., REMIC, Series 2626, Class SQ	14.761	6/15/2023	168,956	0.01%
87,522	Federal Home Loan Mortgage Corp., REMIC, Series 2649, Class IM	7.000	7/15/2033	21,439	0.00%
49,752	Federal Home Loan Mortgage Corp., REMIC, Series 2725, Class SC	8.931	11/15/2033	52,254	0.00%
1,079,947	Federal Home Loan Mortgage Corp., REMIC, Series 3013, Class AS	18.300	5/15/2035	1,374,659	0.09%
3,689,366	Federal Home Loan Mortgage Corp., REMIC, Series 3149, Class LS	7.105	5/15/2036	812,204	0.05%
1,122,759	Federal Home Loan Mortgage Corp., REMIC, Series 3229, Class BI	6.525	10/15/2036	227,958	0.01%
1,236,031	Federal Home Loan Mortgage Corp., REMIC, Series 3416, Class BI	6.155	2/15/2038	237,789	0.02%
631,619	Federal Home Loan Mortgage Corp., REMIC, Series 3417, Class VS	17.459	2/15/2038	852,633	0.05%
594,265	Federal Home Loan Mortgage Corp., REMIC, Series 3417, Class WS	15.730	2/15/2038	743,955	0.05%
737,673	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.704	6/15/2048	787,579	0.05%
684,971	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.861	12/15/2036	730,021	0.05%
1,954,449	Federal Home Loan Mortgage Corp., REMIC, Series 3747, Class CS	6.405	10/15/2040	282,192	0.02%
105,493	Federal Home Loan Mortgage Corp., REMIC, Series 3792, Class DF, 1-month LIBOR + 0.400%	0.496	11/15/2040	104,512	0.01%
270,774	Federal Home Loan Mortgage Corp., REMIC, Series 3808, Class SH	9.009	2/15/2041	307,493	0.02%
1,891,513	Federal Home Loan Mortgage Corp., REMIC, Series 3922, Class SH	5.805	9/15/2041	330,226	0.02%
1,800,000	Federal Home Loan Mortgage Corp., REMIC, Series 4041, Class ES	23.523	8/15/2040	3,011,234	0.19%
1,417,636	Federal Home Loan Mortgage Corp., REMIC, Series 4097, Class US	6.055	8/15/2032	179,870	0.01%
6,942,390	Federal Home Loan Mortgage Corp., REMIC, Series 4136, Class SG, IO	6.055	11/15/2042	1,181,093	0.08%
4,771,148	Federal Home Loan Mortgage Corp., REMIC, Series 4321, Class BS	1.539	6/15/2039	302,776	0.02%
1,919,203	Federal Home Loan Mortgage Corp., REMIC, Series 4512, Class IE	4.500	3/15/2044	260,633	0.02%
5,505,515	Federal Home Loan Mortgage Corp., REMIC, Series 4672, Class SP	6.005	4/15/2047	712,506	0.05%
2,489,057	Federal Home Loan Mortgage Corp., REMIC, Series 4749, Class IO	4.000	12/15/2047	232,197	0.01%
4,444,566	Federal Home Loan Mortgage Corp., REMIC, Series 5048, Class HI, IO	4.500	1/15/2042	772,322	0.05%
228,223	Federal Home Loan Mortgage Corp., REMIC, Series 5065, Class EI, IO	5.431	11/25/2044	49,842	0.00%
11,199,248	Federal Home Loan Mortgage Corp., REMIC, Series 5065, Class HI, IO	5.035	4/15/2042	2,171,815	0.14%
1,166,239	Federal Home Loan Mortgage Corp., REMIC, Series 5078, Class MI, IO	4.000	9/25/2043	335,712	0.02%
17,357,622	Federal Home Loan Mortgage Corp., REMIC, Series 5094, Class IO	1.676	12/15/2048	1,712,694	0.11%
271,129	Federal Home Loan Mortgage Corp., Series 224, Class IO	6.000	3/1/2033	48,950	0.00%
2,227,334	Federal National Mortgage Association, REMIC, Series 2012-14, Class MS	6.416	3/25/2042	523,351	0.03%
1,435,482	Federal National Mortgage Association, REMIC, Series 2012-21, Class SB	5.866	3/25/2042	190,456	0.01%
2,482,357	Federal National Mortgage Association, REMIC, Series 2013-117, Class S	6.516	11/25/2043	433,356	0.03%
45,010	Federal National Mortgage Association, REMIC, Series 1996-45, Class SC	7.166	1/25/2024	2,980	0.00%
808,438	Federal National Mortgage Association, REMIC, Series 2005-22, Class DG	5.721	4/25/2035	857,083	0.05%
1,654,454	Federal National Mortgage Association, REMIC, Series 2005-45, Class DA	24.111	6/25/2035	2,598,645	0.17%

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2,379,277	Federal National Mortgage Association, REMIC, Series 2005-62, Class GZ	5.750	7/25/2035	2,815,393	0.18%
1,291,497	Federal National Mortgage Association, REMIC, Series 2006-46, Class SK	23.891	6/25/2036	2,110,078	0.13%
57,776	Federal National Mortgage Association, REMIC, Series 2006-69, Class KI	7.216	8/25/2036	9,331	0.00%
356,089	Federal National Mortgage Association, REMIC, Series 2008-15, Class AS	32.578	8/25/2036	673,617	0.04%
879,006	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.482	8/25/2038	923,724	0.06%
231,274	Federal National Mortgage Association, REMIC, Series 2008-87, Class LD	4.234	11/25/2038	253,059	0.02%
994,909	Federal National Mortgage Association, REMIC, Series 2009-11, Class VP	2.408	3/25/2039	1,038,223	0.07%
80,308	Federal National Mortgage Association, REMIC, Series 2010-75, Class MT	1.975	12/25/2039	81,987	0.01%
2,452,752	Federal National Mortgage Association, REMIC, Series 2010-80, Class PZ	5.000	7/25/2040	2,915,677	0.19%
380,693	Federal National Mortgage Association, REMIC, Series 2011-100, Class SH	7.604	11/25/2040	452,902	0.03%
3,479,220	Federal National Mortgage Association, REMIC, Series 2011-109, Class PZ	4.500	8/25/2041	4,081,541	0.26%
2,035,999	Federal National Mortgage Association, REMIC, Series 2011-51, Class SM	5.766	6/25/2041	302,556	0.02%
2,026,711	Federal National Mortgage Association, REMIC, Series 2011-60, Class ZB	5.000	7/25/2041	2,277,152	0.14%
5,153,774	Federal National Mortgage Association, REMIC, Series 2012-97, Class SB	5.916	9/25/2042	719,048	0.05%
570,759	Federal National Mortgage Association, REMIC, Series 2013-109, Class US	11.938	7/25/2043	734,320	0.05%
2,384,128	Federal National Mortgage Association, REMIC, Series 2013-34, Class PS	6.066	8/25/2042	340,816	0.02%
17,487,977	Federal National Mortgage Association, REMIC, Series 2014-15, Class SA	5.966	4/25/2044	3,079,145	0.20%
1,759,914	Federal National Mortgage Association, REMIC, Series 2014-28, Class SD	5.966	5/25/2044	292,338	0.02%
456,367	Federal National Mortgage Association, REMIC, Series 2015-55, Class KT	5.500	5/25/2041	513,924	0.03%
10,790,764	Federal National Mortgage Association, REMIC, Series 2016-22, Class ST, IO	6.016	4/25/2046	1,933,111	0.12%
1,608,365	Federal National Mortgage Association, REMIC, Series 2016-26, Class KL	4.500	11/25/2042	1,641,668	0.10%
12,162,513	Federal National Mortgage Association, REMIC, Series 2016-32, Class SA	6.016	10/25/2034	2,056,419	0.13%
14,720,962	Federal National Mortgage Association, REMIC, Series 2016-60, Class ES	6.016	9/25/2046	2,793,145	0.18%
10,070,087	Federal National Mortgage Association, REMIC, Series 2016-60, Class QS	6.016	9/25/2046	1,892,642	0.12%
6,022,239	Federal National Mortgage Association, REMIC, Series 2016-82, Class SC	6.016	11/25/2046	1,044,808	0.07%
6,188,990	Federal National Mortgage Association, REMIC, Series 2016-82, Class SG	6.016	11/25/2046	1,131,496	0.07%
7,540,334	Federal National Mortgage Association, REMIC, Series 2016-93, Class SL	6.566	12/25/2046	1,442,334	0.09%
10,246,349	Federal National Mortgage Association, REMIC, Series 2017-26, Class SA	6.066	4/25/2047	1,928,909	0.12%
43,309,458	Federal National Mortgage Association, REMIC, Series 2017-57, Class SD, IO	2.750	8/25/2047	3,925,630	0.25%
3,600,000	Federal National Mortgage Association, REMIC, Series 2020-72, Class LI, IO	5.000	12/25/2040	961,180	0.06%
12,886,881	Federal National Mortgage Association, REMIC, Series 2020-89, Class IM, IO	2.000	12/25/2050	1,396,130	0.09%
18,907,177	Federal National Mortgage Association, REMIC, Series 2020-M37, Class X, IO	1.200	4/25/2032	1,450,823	0.09%
14,550,152	Federal National Mortgage Association, REMIC, Series 2021-24, Class IO	1.231	3/25/2059	1,099,308	0.07%
181,335	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.014	11/25/2022	181,506	0.01%
24,846,576	Federal National Mortgage Association, Series 2019-M17, Class X	0.416	8/25/2034	609,347	0.04%
20,345,739	Federal National Mortgage Association, Series 2020-M33, Class X, IO	1.960	6/25/2028	1,910,904	0.12%
20,003,274	Federal National Mortgage Association, Series 2020-M43, Class X1, IO	2.234	8/25/2034	2,813,244	0.18%
371,251	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	62,616	0.00%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
101,643	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	24,561	0.00%
382,674	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	69,698	0.00%
251,704	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	41,694	0.00%
859,385	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	158,727	0.01%
369,684	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	74,563	0.00%
193,208	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	40,554	0.00%
429,515	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	90,381	0.01%
195,280	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	46,737	0.00%
233,992	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	47,824	0.00%
301,891	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	74,603	0.00%
269,980	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	50,666	0.00%
147,924	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	27,399	0.00%
163,919	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	36,440	0.00%
104,967	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	23,127	0.00%
30,820	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	7,083	0.00%
926,245	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	174,533	0.01%
342,559	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	76,079	0.01%
253,255	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	40,190	0.00%
250,752	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	16,608	0.00%
137,501	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	32,845	0.00%
26,756	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	6,763	0.00%
12,807,529	FHLMC	2.000	9/1/2050	12,879,296	0.82%
1,772,852	FHLMC	2.000	9/1/2050	1,808,003	0.12%
7,801,268	FHLMC	2.000	11/1/2050	7,921,195	0.50%
5,838,518	FHLMC	2.000	12/1/2050	5,937,087	0.38%
28,486,230	FHLMC	2.000	2/1/2051	28,967,976	1.84%
1,512,794	FHLMC	2.000	4/1/2051	1,536,082	0.10%
6,117,472	FHLMC	2.000	5/1/2051	6,211,648	0.39%
5,958,884	FHLMC	2.000	5/1/2051	6,050,619	0.38%
839,920	FHLMC, 1-year CMT + 2.212%	2.295	6/1/2035	874,557	0.06%
47,974	FHLMC, 1-year CMT + 2.225%	2.338	1/1/2035	51,152	0.00%
64,046	FHLMC, 1-year CMT + 2.315%	2.425	1/1/2036	64,304	0.00%
7,558,208	FHLMC	2.500	9/1/2050	7,794,878	0.50%
2,088,747	FHLMC	2.500	10/1/2050	2,153,647	0.14%
434,535	FHLMC, 12-month LIBOR + 2.190%	2.565	2/1/2037	466,844	0.03%
2,111,800	FHLMC	4.000	8/1/2048	2,263,111	0.14%
526,939	FHLMC	4.000	11/1/2048	564,097	0.04%
2,185,751	FHLMC	4.500	5/1/2048	2,372,964	0.15%
2,789,372	FHLMC	4.500	6/1/2050	3,022,560	0.19%
2,185,258	FHLMC	5.000	10/1/2049	2,404,631	0.15%
2,107,154	FHLMC	5.000	3/1/2050	2,307,692	0.15%
3,382,664	FHLMC Multifamily Structured Pass Through Certificates, Series K-1513, Class X1, IO	0.993	8/25/2034	285,990	0.02%
18,378,273	FHLMC Multifamily Structured Pass Through Certificates, Series K-103, Class X1	0.756	11/25/2029	873,832	0.06%
13,742,663	FHLMC Multifamily Structured Pass Through Certificates, Series K-108, Class X1	1.810	3/25/2030	1,729,116	0.11%
14,665,203	FHLMC Multifamily Structured Pass Through Certificates, Series K-117, Class X1	1.342	8/25/2030	1,396,437	0.09%
20,903,908	FHLMC Multifamily Structured Pass Through Certificates, Series K-1514, Class X1	0.702	10/25/2034	1,207,493	0.08%
2,562,702	FHLMC Multifamily Structured Pass Through Certificates, Series K-1517, Class X1, IO	1.447	7/25/2035	360,211	0.02%
4,234,870	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class X1	1.550	12/25/2021	41	0.00%
360,586,528	FHLMC Multifamily Structured Pass Through Certificates, Series K028, Class X1	0.353	2/25/2023	1,052,300	0.07%

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75,576,757	FHLMC Multifamily Structured Pass Through Certificates, Series K031, Class X1	0.306	4/25/2023	225,031	0.01%
31,347,278	FHLMC Multifamily Structured Pass Through Certificates, Series K036, Class X1	0.852	10/25/2023	414,931	0.03%
32,912,364	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class X1	1.259	3/25/2024	763,600	0.05%
36,914,743	FHLMC Multifamily Structured Pass Through Certificates, Series K040, Class X1	0.844	9/25/2024	683,015	0.04%
70,858,975	FHLMC Multifamily Structured Pass Through Certificates, Series K047, Class X1	0.248	5/25/2025	343,765	0.02%
39,653,622	FHLMC Multifamily Structured Pass Through Certificates, Series K051, Class X1	0.672	9/25/2025	742,205	0.05%
16,611,470	FHLMC Multifamily Structured Pass Through Certificates, Series K052, Class X1	0.782	11/25/2025	399,058	0.03%
9,456,582	FHLMC Multifamily Structured Pass Through Certificates, Series K053, Class X1	1.019	12/25/2025	312,197	0.02%
16,483,628	FHLMC Multifamily Structured Pass Through Certificates, Series K054, Class X1	1.304	1/25/2026	742,545	0.05%
7,422,854	FHLMC Multifamily Structured Pass Through Certificates, Series K055, Class X1	1.491	3/25/2026	398,873	0.03%
27,336,053	FHLMC Multifamily Structured Pass Through Certificates, Series K057, Class X1	1.309	7/25/2026	1,340,213	0.09%
8,502,416	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class X1	1.050	8/25/2026	342,690	0.02%
25,304,573	FHLMC Multifamily Structured Pass Through Certificates, Series K059, Class X1	0.429	9/25/2026	347,326	0.02%
92,262,527	FHLMC Multifamily Structured Pass Through Certificates, Series K060, Class X1	0.192	10/25/2026	405,374	0.03%
17,537,912	FHLMC Multifamily Structured Pass Through Certificates, Series K105, Class X1	1.645	3/25/2053	1,973,997	0.13%
11,623,797	FHLMC Multifamily Structured Pass Through Certificates, Series K107, Class X1, IO	1.708	1/25/2030	1,373,421	0.09%
14,793,471	FHLMC Multifamily Structured Pass Through Certificates, Series K152, Class X1	1.100	1/25/2031	1,062,827	0.07%
129,089,351	FHLMC Multifamily Structured Pass Through Certificates, Series K157, Class X1, IO	0.164	8/25/2033	786,077	0.05%
2,106,069	FHLMC Multifamily Structured Pass Through Certificates, Series KS01, Class X1	1.245	1/25/2023	15,686	0.00%
46,871,320	FHLMC Multifamily Structured Pass Through Certificates, Series KS03, Class X	0.335	8/25/2025	186,436	0.01%
32,816,594	FHLMC Multifamily Structured Pass Through Certificates, Series KW02, Class X1	0.424	12/25/2026	296,363	0.02%
3,360,000	First Investors Auto Owner Trust, Series 2019-2A, Class C	2.710	12/15/2025	3,439,026	0.22%
1,625,000	First Investors Auto Owner Trust, Series 2021-1A, Class C	1.170	3/15/2027	1,635,696	0.10%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,497,271	0.16%
910,000	FirstKey Homes Trust, Series 2020-SRF1, Class B	1.740	8/17/2037	919,150	0.06%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,430,109	0.34%
1,826,000	Flagship Credit Auto Trust, Series 2019-4, Class C	2.770	12/15/2025	1,886,621	0.12%
3,500,000	Flagship Credit Auto Trust, Series 2020-1, Class C	2.240	1/15/2026	3,594,289	0.23%
750,000	Flagship Credit Auto Trust, Series 2020-2, Class C	3.800	4/15/2026	782,929	0.05%
1,690,000	Flagship Credit Auto Trust, Series 2021-1, Class C	0.910	3/15/2027	1,691,749	0.11%
885,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	887,862	0.06%
58,289	FNMA, 6-month LIBOR + 1.460%	1.661	2/1/2037	59,573	0.00%
11,215,597	FNMA	2.000	9/1/2050	11,431,034	0.73%
5,644,626	FNMA	2.000	9/1/2050	5,739,958	0.36%
9,529,928	FNMA	2.000	10/1/2050	9,676,430	0.61%
7,579,336	FNMA	2.000	10/1/2050	7,693,779	0.49%
1,668,540	FNMA	2.000	10/1/2050	1,679,974	0.11%
6,371,156	FNMA	2.000	12/1/2050	6,469,101	0.41%
5,024,102	FNMA	2.000	12/1/2050	5,101,338	0.32%
324,855	FNMA	2.000	12/1/2050	327,889	0.02%
27,170,426	FNMA	2.000	2/1/2051	27,588,676	1.75%
19,497,806	FNMA	2.000	4/1/2051	19,797,964	1.26%
8,851,303	FNMA	2.000	4/1/2051	8,987,563	0.57%
6,558,370	FNMA	2.000	4/1/2051	6,659,328	0.42%
14,323,700	FNMA	2.000	5/1/2051	14,544,207	0.92%
11,381,959	FNMA	2.000	5/1/2051	11,563,444	0.73%
6,308,225	FNMA	2.000	5/1/2051	6,405,337	0.41%
4,406,276	FNMA	2.000	5/1/2051	4,474,108	0.28%
245,069	FNMA, 12-month LIBOR + 1.683%	2.052	8/1/2038	248,857	0.02%
1,263,011	FNMA, 12-month LIBOR + 1.733%	2.063	9/1/2037	1,336,837	0.09%
122,527	FNMA, 12-month LIBOR + 1.811%	2.205	9/1/2036	129,962	0.01%
296,702	FNMA, 1-year CMT + 2.149%	2.231	9/1/2034	313,688	0.02%
192,012	FNMA, 1-year CMT + 2.045%	2.295	10/1/2035	192,142	0.01%
726,730	FNMA, 1-year CMT + 2.224%	2.349	6/1/2034	771,852	0.05%
5,958,092	FNMA	2.500	6/1/2050	6,225,905	0.40%
5,636,617	FNMA	2.500	6/1/2050	5,889,974	0.37%

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4,511,294	FNMA	2.500	6/1/2050	4,713,569	0.30%
6,690,200	FNMA	2.500	9/1/2050	6,962,963	0.44%
5,491,284	FNMA	2.500	10/1/2050	5,708,587	0.36%
2,657,706	FNMA	3.000	10/1/2047	2,796,784	0.18%
3,668,839	FNMA	3.000	7/1/2049	3,850,884	0.24%
11,847,918	FNMA	4.000	6/1/2048	12,702,326	0.81%
24,620,312	FNMA	4.000	7/1/2048	26,314,067	1.67%
8,098,595	FNMA	4.000	8/1/2048	8,669,390	0.55%
510,218	FNMA	4.000	8/1/2048	547,027	0.03%
4,100,654	FNMA	4.000	9/1/2048	4,392,100	0.28%
1,267,100	FNMA	4.000	11/1/2048	1,357,046	0.09%
21,665	FNMA	4.000	11/1/2048	23,219	0.00%
294,768	FNMA	4.000	12/1/2048	315,940	0.02%
134,567	FNMA	4.000	3/1/2049	143,824	0.01%
2,220,431	FNMA	4.000	4/1/2049	2,373,186	0.15%
606,849	FNMA	4.000	2/1/2050	654,935	0.04%
477,776	FNMA	4.000	1/1/2052	506,762	0.03%
2,009,430	FNMA	4.500	7/1/2048	2,170,744	0.14%
420,925	FNMA	4.500	8/1/2048	455,048	0.03%
692,983	FNMA	4.500	12/1/2048	750,309	0.05%
350,015	FNMA	4.500	12/1/2048	378,852	0.02%
8,267,731	FNMA	4.500	4/1/2049	8,950,663	0.57%
2,637,081	FNMA	5.000	9/1/2048	2,894,992	0.18%
3,113,080	FNMA	5.000	1/1/2049	3,409,951	0.22%
3,335,000	Ford Credit Auto Owner Trust, Series 2020-A, Class C	3.490	10/15/2026	3,530,710	0.22%
1,650,000	Ford Credit Auto Owner Trust, Series 2020-B, Class C	2.040	12/15/2026	1,707,240	0.11%
2,815,000	Ford Credit Auto Owner Trust, Series 2021-A, Class C	0.830	8/15/2028	2,794,852	0.18%
2,250,000	Foursight Capital Automobile Receivables Trust, Series 2020-1, Class B	2.270	2/18/2025	2,286,722	0.15%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,380,788	0.15%
2,751,000	FRTKL, Series 2021-SFR1, Class C	1.922	9/17/2038	2,752,857	0.18%
5,245,000	GLS Auto Receivables Trust, Series 2020-1A, Class B	2.430	11/15/2024	5,326,098	0.34%
1,665,000	GLS Auto Receivables Trust, Series 2021-2A, Class C	1.080	6/15/2026	1,670,391	0.11%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,774,216	0.11%
565,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class C	1.480	8/15/2025	572,735	0.04%
11	GNMA	5.470	11/20/2059	13	0.00%
336,183	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	0.579	8/25/2060	336,545	0.02%
38,305,832	Government National Mortgage Association, Series 2017-90, Class IO	0.696	1/16/2059	1,911,744	0.12%
41,327,015	Government National Mortgage Association, Series 2020-179, Class IO	1.003	9/16/2062	3,637,852	0.23%
42,715,547	Government National Mortgage Association, Series 2020-26, Class IO	0.817	10/15/2061	2,925,460	0.19%
2,696,650	Government National Mortgage Association, Series 2003-87, Class E	4.671	8/16/2043	2,695,429	0.17%
4,252,693	Government National Mortgage Association, Series 2006-46, Class IO	0.485	4/16/2046	47,101	0.00%
1,913,768	Government National Mortgage Association, Series 2006-51, Class IO	0.961	8/16/2046	51,248	0.00%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,713,256	0.30%
982,708	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	1,046,858	0.07%
4,269,311	Government National Mortgage Association, Series 2009-114, Class IO	0.026	10/16/2049	262	0.00%
320,692	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	379,369	0.02%
3,817,811	Government National Mortgage Association, Series 2010-124, Class X	0.296	12/16/2052	33,718	0.00%
249,616	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	10,986	0.00%
271,808	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	0.906	2/20/2060	273,106	0.02%
376,912	Government National Mortgage Association, Series 2010-H22, Class FE, 1-month LIBOR + 0.350%	0.453	5/20/2059	377,056	0.02%
170,774	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.453	10/20/2060	170,898	0.01%
2,413,380	Government National Mortgage Association, Series 2011-119, Class IO	0.305	8/16/2051	11,309	0.00%
1,915,042	Government National Mortgage Association, Series 2011-121, Class IO	0.122	6/16/2043	605	0.00%
2,852,823	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,601,432	0.23%

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7,887,812	Government National Mortgage Association, Series 2011-161, Class IO	0.163	4/16/2045	35,473	0.00%
1,157,304	Government National Mortgage Association, Series 2011-38, Class IO	0.459	4/16/2053	12,688	0.00%
330,926	Government National Mortgage Association, Series 2011-53, Class IO	0.000	5/16/2051	10	0.00%
147,437	Government National Mortgage Association, Series 2011-H05, Class FB, 1-month LIBOR + 0.500%	0.603	12/20/2060	148,098	0.01%
77,107	Government National Mortgage Association, Series 2011-H11, Class FA, 1-month LIBOR + 0.500%	0.603	3/20/2061	77,426	0.01%
97,422	Government National Mortgage Association, Series 2011-H21, Class FA, 1-month LIBOR + 0.600%	0.703	10/20/2061	97,505	0.01%
277,035	Government National Mortgage Association, Series 2011-H21, Class FT, 1-year CMT + 0.700%	0.780	10/20/2061	274,727	0.02%
2,159,722	Government National Mortgage Association, Series 2012-100, Class IC	1.481	9/16/2050	16,290	0.00%
1,642,042	Government National Mortgage Association, Series 2012-111, Class IC	1.381	9/16/2050	11,730	0.00%
29,586,368	Government National Mortgage Association, Series 2012-142, Class IO	0.439	4/16/2054	247,174	0.02%
5,860,885	Government National Mortgage Association, Series 2012-23, Class IO	0.174	6/16/2053	38,413	0.00%
12,156,591	Government National Mortgage Association, Series 2012-55, Class IO	0.036	4/16/2052	6,922	0.00%
5,082,255	Government National Mortgage Association, Series 2012-70, Class IO	0.082	8/16/2052	14,960	0.00%
7,092,912	Government National Mortgage Association, Series 2012-79, Class IO	0.427	3/16/2053	96,524	0.01%
32,707,253	Government National Mortgage Association, Series 2012-85, Class IO	0.480	9/16/2052	438,845	0.03%
35,921	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	36,388	0.00%
352,158	Government National Mortgage Association, Series 2012-H22, Class HD	5.310	1/20/2061	383,326	0.02%
6,828	Government National Mortgage Association, Series 2012-H24, Class FE, 1-month LIBOR + 0.600%	0.703	10/20/2062	6,843	0.00%
312,530	Government National Mortgage Association, Series 2012-H24, Class HI	0.606	10/20/2062	13,656	0.00%
2,061,445	Government National Mortgage Association, Series 2013-175, Class IO	0.311	5/16/2055	22,832	0.00%
518,040	Government National Mortgage Association, Series 2013-H01, Class JA, 1-month LIBOR + 0.320%	0.423	1/20/2063	515,462	0.03%
9,852	Government National Mortgage Association, Series 2013-H10, Class LA	2.500	4/20/2063	10,362	0.00%
109,651	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	111,897	0.01%
1,589,421	Government National Mortgage Association, Series 2013-H13, Class SI	1.302	6/20/2063	77,992	0.01%
11,405,063	Government National Mortgage Association, Series 2013-H16, Class AI	1.576	7/20/2063	352,460	0.02%
8,055,438	Government National Mortgage Association, Series 2013-H18, Class EI	1.658	7/20/2063	350,026	0.02%
1,189,849	Government National Mortgage Association, Series 2013-H18, Class JI	1.324	8/20/2063	36,918	0.00%
323,411	Government National Mortgage Association, Series 2013-H20, Class FA, 1-month LIBOR + 0.600%	0.703	8/20/2063	323,511	0.02%
5,099,942	Government National Mortgage Association, Series 2014-101, Class IO	0.744	4/16/2056	147,131	0.01%
11,646,973	Government National Mortgage Association, Series 2014-130, Class IB	0.389	8/16/2054	207,888	0.01%
18,033,263	Government National Mortgage Association, Series 2014-24, Class IX	0.336	1/16/2054	198,791	0.01%
12,238,845	Government National Mortgage Association, Series 2014-70, Class IO	0.576	3/16/2049	378,663	0.02%
7,663,643	Government National Mortgage Association, Series 2014-86, Class IO	0.580	4/16/2056	182,894	0.01%
9,881,499	Government National Mortgage Association, Series 2014-H12, Class HZ	4.599	6/20/2064	10,498,435	0.67%
18,742,652	Government National Mortgage Association, Series 2014-H24, Class HI	0.958	9/20/2064	571,594	0.04%
18,546,077	Government National Mortgage Association, Series 2015-120, Class IO	0.726	3/16/2057	571,547	0.04%
27,411,914	Government National Mortgage Association, Series 2015-146, Class IB	0.708	7/16/2055	750,577	0.05%
3,029,473	Government National Mortgage Association, Series 2015-152, Class PI, IO	4.000	10/20/2045	315,520	0.02%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
8,251,804	Government National Mortgage Association, Series 2015-171, Class IO	0.825	11/16/2055	331,518	0.02%
10,039,593	Government National Mortgage Association, Series 2015-189, Class IG	0.847	1/16/2057	398,061	0.03%
7,837,958	Government National Mortgage Association, Series 2015-21, Class IO	0.876	7/16/2056	302,258	0.02%
19,462,516	Government National Mortgage Association, Series 2015-32, Class IO	0.669	9/16/2049	580,016	0.04%
5,053,529	Government National Mortgage Association, Series 2015-68, Class IO	0.503	7/16/2057	138,547	0.01%
16,284,760	Government National Mortgage Association, Series 2015-70, Class IO	0.644	12/16/2049	475,511	0.03%
12,261,226	Government National Mortgage Association, Series 2015-73, Class IO	0.645	11/16/2055	365,120	0.02%
15,493,820	Government National Mortgage Association, Series 2015-H01, Class XZ	4.597	10/20/2064	17,006,716	1.08%
712,050	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	740,369	0.05%
20,257	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.403	4/20/2061	20,048	0.00%
2,765,216	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	2,838,579	0.18%
23,859	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	0.383	5/20/2063	23,714	0.00%
13,365	Government National Mortgage Association, Series 2015-H19, Class FA, 1-month LIBOR + 0.200%	0.303	4/20/2063	13,198	0.00%
360,007	Government National Mortgage Association, Series 2015-H28, Class JZ	5.007	3/20/2065	383,873	0.02%
5,240	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.803	10/20/2065	5,218	0.00%
130,130	Government National Mortgage Association, Series 2015-H29, Class HZ	4.597	9/20/2065	150,304	0.01%
7,314	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.783	8/20/2061	7,324	0.00%
27,481,627	Government National Mortgage Association, Series 2016-132, Class IO	0.841	7/16/2056	1,090,814	0.07%
13,831,879	Government National Mortgage Association, Series 2016-143, Class IO	0.852	10/16/2056	711,084	0.05%
1,582,601	Government National Mortgage Association, Series 2016-17, Class GT	5.000	8/20/2045	1,738,877	0.11%
672,714	Government National Mortgage Association, Series 2016-23, Class PA	5.654	7/20/2037	753,084	0.05%
22,333,431	Government National Mortgage Association, Series 2016-6, Class IO	0.530	2/16/2051	477,178	0.03%
13,225,008	Government National Mortgage Association, Series 2016-H01, Class AI	1.668	1/20/2066	870,536	0.06%
20,437,670	Government National Mortgage Association, Series 2016-H09, Class JI	1.785	4/20/2066	1,425,711	0.09%
625,253	Government National Mortgage Association, Series 2016-H14, Class JZ	3.832	8/20/2063	644,269	0.04%
621,804	Government National Mortgage Association, Series 2016-H19, Class CZ	4.547	8/20/2066	661,045	0.04%
271,602	Government National Mortgage Association, Series 2016-H19, Class EZ	4.881	6/20/2061	273,774	0.02%
118,266	Government National Mortgage Association, Series 2016-H19, Class FC, 1-month LIBOR + 0.400%	0.503	8/20/2066	117,828	0.01%
2,786	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.503	9/20/2063	2,759	0.00%
8,879,574	Government National Mortgage Association, Series 2017-128, Class IO	0.942	12/16/2056	526,256	0.03%
33,067,733	Government National Mortgage Association, Series 2017-168, Class IO	0.590	12/16/2059	1,545,840	0.10%
2,586,060	Government National Mortgage Association, Series 2017-H05, Class AI, IO	2.323	1/20/2067	242,922	0.02%
17,050,549	Government National Mortgage Association, Series 2018-110, Class IO	0.662	1/16/2060	1,015,217	0.06%
17,426,388	Government National Mortgage Association, Series 2018-129, Class IO	0.560	7/16/2060	979,555	0.06%
9,211,788	Government National Mortgage Association, Series 2018-133, Class IO	0.995	6/16/2058	654,995	0.04%
22,188,235	Government National Mortgage Association, Series 2018-143, Class IO	0.639	10/16/2060	1,631,164	0.10%
14,618,740	Government National Mortgage Association, Series 2018-2, Class IO	0.716	12/16/2059	748,219	0.05%
44,484,887	Government National Mortgage Association, Series 2018-82, Class IO	0.430	5/16/2058	1,890,772	0.12%

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26,568,896	Government National Mortgage Association, Series 2018-96, Class IO	0.462	8/16/2060	1,171,741	0.07%
135,540	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.303	10/20/2064	135,440	0.01%
173,806	Government National Mortgage Association, Series 2018-H10, Class FJ, 1-month LIBOR + 0.250%	0.353	6/20/2068	173,078	0.01%
114,737	Government National Mortgage Association, Series 2018-H12, Class HZ	4.618	8/20/2068	136,557	0.01%
4,097,429	Government National Mortgage Association, Series 2018-H16, Class CZ	4.253	5/20/2068	4,885,332	0.31%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	300,347	0.02%
23,399,892	Government National Mortgage Association, Series 2019-116, Class IO	0.778	12/16/2061	1,763,678	0.11%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	351,167	0.02%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	5.462	2/20/2044	2,248,495	0.14%
4,844,249	Government National Mortgage Association, Series 2019-44, Class BS	5.962	4/20/2049	567,625	0.04%
12,280,000	Government National Mortgage Association, Series 2019-70, Class SK	5.912	8/20/2043	2,708,796	0.17%
19,819,403	Government National Mortgage Association, Series 2019-75, Class IO	0.906	12/16/2060	1,296,936	0.08%
18,538,515	Government National Mortgage Association, Series 2019-94, Class IO	0.948	8/16/2061	1,300,794	0.08%
1,970,932	Government National Mortgage Association, Series 2019-H02, Class BZ	4.269	1/20/2069	2,545,333	0.16%
5,608,119	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	6,055,751	0.38%
3,200,250	Government National Mortgage Association, Series 2019-HO2, Class JA	3.500	12/20/2068	3,444,045	0.22%
47,920,476	Government National Mortgage Association, Series 2020-108, Class IO	0.911	6/16/2062	3,718,385	0.24%
20,928,167	Government National Mortgage Association, Series 2020-128, Class IO	0.976	10/16/2062	1,768,928	0.11%
35,020,237	Government National Mortgage Association, Series 2020-130, Class IO	1.012	8/16/2060	3,020,310	0.19%
46,290,865	Government National Mortgage Association, Series 2020-136, Class IO	1.131	8/16/2062	4,339,764	0.28%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	3,299,366	0.21%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ, IO	3.000	6/20/2049	1,342,610	0.09%
44,517,757	Government National Mortgage Association, Series 2020-172, Class IO	1.194	9/16/2062	4,258,484	0.27%
24,832,574	Government National Mortgage Association, Series 2020-174, Class IO	1.005	1/16/2063	2,089,664	0.13%
48,909,943	Government National Mortgage Association, Series 2020-197, Class IO	0.978	10/16/2062	4,173,495	0.27%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	4,585,746	0.29%
10,647,671	Government National Mortgage Association, Series 2021-10, Class IO	1.000	5/16/2063	914,465	0.06%
50,864,045	Government National Mortgage Association, Series 2021-106, Class IO	0.923	4/16/2063	4,295,418	0.27%
49,709,321	Government National Mortgage Association, Series 2021-12, Class IO	0.982	3/16/2063	4,168,673	0.26%
59,531,485	Government National Mortgage Association, Series 2021-133, Class IO	0.890	7/16/2063	5,189,955	0.33%
11,660,000	Government National Mortgage Association, Series 2021-145, Class IO	0.772	7/16/2061	873,171	0.06%
52,065,000	Government National Mortgage Association, Series 2021-151, Class IO	0.948	4/16/2063	4,571,984	0.29%
46,010,778	Government National Mortgage Association, Series 2021-20, Class IO	1.117	8/16/2062	4,303,802	0.27%
44,741,000	Government National Mortgage Association, Series 2021-33, Class IO	0.987	10/16/2062	3,849,945	0.24%
33,306,507	Government National Mortgage Association, Series 2021-40, Class IO	0.842	2/16/2063	2,629,982	0.17%
56,243,284	Government National Mortgage Association, Series 2021-52, Class IO	0.847	4/16/2063	4,400,868	0.28%
80,463,175	Government National Mortgage Association, Series 2021-H03, Class IO	4.132	4/20/2070	9,534,894	0.61%
12,100,304	Government National Mortgage Association, Series 2021-H08, Class IA, IO	4.204	1/20/2068	1,540,550	0.10%

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812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	808,435	0.05%
3,690,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	3,741,816	0.24%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	6,033,829	0.38%
3,461,000	GS Mortgage Securities Trust, Series 2013-GC16, Class B	5.161	11/10/2046	3,668,189	0.23%
2,930,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	3,127,889	0.20%
5,100,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	4.383	1/10/2047	5,358,212	0.34%
1,295,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	1,282,837	0.08%
1,416,000	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	1,512,373	0.10%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.846	6/10/2047	2,489,168	0.16%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	5,416,750	0.34%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,750,751	0.17%
1,106,624	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	2.704	5/19/2034	1,118,922	0.07%
523,441	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	546,331	0.03%
1,665,000	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/19/2041	1,667,977	0.11%
659,145	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	659,372	0.04%
4,265,000	HPEFS Equipment Trust, Series 2021-1A, Class C	0.750	3/20/2031	4,266,415	0.27%
1,455,000	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,454,470	0.09%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,366,799	0.34%
1,776,000	Hyundai Auto Lease Securitization Trust, Series 2021-B, Class B	0.620	3/16/2026	1,777,758	0.11%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	817,032	0.05%
639,900	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	1.176	6/17/2037	640,892	0.04%
6,319,414	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	1.243	7/17/2037	6,330,151	0.40%
5,974,724	Invitation Homes Trust, Series 2018-SFR4, Class B, 1-month LIBOR + 1.250%	1.343	1/17/2038	5,968,516	0.38%
828,801	ITE Rail Fund Levered LP, Series 2021-1A, Class A	2.250	2/28/2051	838,525	0.05%
4,817,007	JPMorgan Chase Bank NA, Series 2021-1, Class B	0.875	9/25/2028	4,822,084	0.31%
1,575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	4.508	12/15/2047	1,601,481	0.10%
2,405,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,584,346	0.16%
771,150	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	797,921	0.05%
690,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	737,198	0.05%
19,827,262	JPMorgan Mortgage Trust, Series 2017-4, Class AX1, IO	0.413	11/25/2048	62,813	0.00%
2,140,225	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	2,133,295	0.14%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,861,563	0.31%
976,533	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	982,062	0.06%
4,388,104	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	4,443,315	0.28%
1,585,000	Marlette Funding Trust, Series 2021-2A, Class B	1.060	9/15/2031	1,594,152	0.10%
1,649,795	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	1,748,783	0.11%
2,275,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	1.540	3/20/2026	2,283,174	0.15%
675,058	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	653,064	0.04%
539,187	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	572,903	0.04%
1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,768,915	0.11%
4,006,000	Mill City Mortgage Loan Trust, Series 2015-2, Class B1	3.634	9/25/2057	4,311,216	0.27%
58,429	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	58,645	0.00%
1,145,725	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.489	8/25/2058	1,186,384	0.08%
1,788,643	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	1,798,760	0.11%
1,655,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class A	1.590	9/15/2026	1,656,234	0.11%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	308,705	0.02%
1,300,000	Morgan Stanley Bank of America Merrill Lynch Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,293,503	0.08%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.492	6/15/2047	964,663	0.06%
2,735,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	2,806,693	0.18%
2,225,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AS	3.456	5/15/2046	2,303,825	0.15%
782,860	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.385	6/15/2044	759,374	0.05%
3,135,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.828	2/5/2035	3,209,709	0.20%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	6,307,968	0.40%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	2,220,675	0.14%
39,127	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	2.647	7/25/2035	36,399	0.00%
784,808	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	785,163	0.05%

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2,450,877	NaviEnt Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	2,504,785	0.16%
1,784,405	NaviEnt Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	1,814,865	0.12%
1,402,418	NaviEnt Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	1,423,097	0.09%
2,492,382	NaviEnt Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	2,519,584	0.16%
1,565,000	NaviEnt Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,636,986	0.10%
279,506	NaviEnt Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	281,380	0.02%
2,748,725	NaviEnt Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	2,746,123	0.17%
1,749,972	NaviEnt Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	1,753,029	0.11%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,697,572	0.11%
1,620,000	OneMain Financial Issuance Trust, Series 2019-1A, Class B	3.790	2/14/2031	1,625,169	0.10%
5,950,000	OneMain Financial Issuance Trust, Series 2020-1A, Class A	3.840	5/14/2032	6,162,040	0.39%
5,970,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	1.750	9/14/2035	6,125,554	0.39%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	5,489,986	0.35%
453,352	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	461,708	0.03%
498,202	Onslow Bay Financial LLC, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	506,258	0.03%
1,446,278	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	1,487,434	0.09%
1,830,000	PFS Financing Corp., Series 2021-A, Class A	0.710	4/15/2026	1,830,915	0.12%
3,745,000	PFS Financing Corp., Series 2021-B, Class A	0.775	8/15/2026	3,740,536	0.24%
3,919,175	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	4,052,466	0.26%
3,971,520	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	4,096,464	0.26%
2,610,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	2,633,145	0.17%
2,270,000	Progress Residential Trust, Series 2019-SFR2, Class B	3.446	5/17/2036	2,308,077	0.15%
585,000	Progress Residential Trust, Series 2020-SFR2, Class A	2.078	6/17/2037	594,907	0.04%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,131,695	0.07%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,679,090	0.17%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,909,576	0.12%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,466,502	0.22%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	828,154	0.05%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,715,213	0.11%
3,475,000	RBS Commercial Funding, Inc., Trust, Series 2013-SMV, Class C	3.704	3/11/2031	3,423,153	0.22%
2,830	Residential Accredit Loans, Inc., Trust, Series 2006-QS13, Class 2A1	5.750	9/25/2021	2,334	0.00%
45,492	Residential Accredit Loans, Inc., Trust, Series 2006-QS18, Class 3A3	5.750	12/25/2021	41,882	0.00%
969	Residential Accredit Loans, Inc., Trust, Series 2006-QS6, Class 2A1	6.000	6/25/2021	827	0.00%
4,625,935	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	4,581,974	0.29%
770,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	806,855	0.05%
1,110,000	Santander Consumer Auto Receivables Trust, Series 2021-AA, Class C	1.030	11/16/2026	1,115,083	0.07%
765,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class C	4.110	12/15/2025	799,857	0.05%
1,350,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	5.350	3/15/2028	1,455,902	0.09%
1,265,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class C	1.460	9/15/2025	1,279,354	0.08%
2,340,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	2,356,310	0.15%
1,410,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	1,416,243	0.09%
2,225,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	0.950	9/15/2027	2,230,789	0.14%
3,860,000	Santander Retail Auto Lease Trust, Series 2021-B, Class C	1.100	6/20/2025	3,870,727	0.25%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,641,038	0.10%
328,160	Sequoia Mortgage Trust, Series 2019-CH2, Class A1	4.500	8/25/2049	331,408	0.02%
444,572	Sierra Timeshare Receivables Funding LLC, Series 2018-2A, Class A	3.500	6/20/2035	459,802	0.03%
2,807,077	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class A	2.590	5/20/2036	2,880,936	0.18%
3,388,554	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	3,414,838	0.22%
672,925	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	683,291	0.04%
771,996	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	774,295	0.05%

Loomis Sayles Securitized Asset Fund
Investments as of August 31, 2021 (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>
3,171,668	SLAM Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,193,568	0.20%
725,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3	2.960	6/15/2032	724,965	0.05%
117,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4	3.499	6/15/2032	116,994	0.01%
233,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3	3.586	3/15/2033	233,039	0.02%
3,451,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4	3.588	3/15/2033	3,451,576	0.22%
260,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3	3.589	9/15/2032	260,052	0.02%
200,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4	3.584	9/15/2032	200,040	0.01%
4,731,697	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1-month LIBOR + 0.800%	0.893	2/15/2036	4,750,995	0.30%
1,803,693	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	1,908,767	0.12%
1,272,936	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,263,186	0.08%
2,384,411	SoFi Consumer Loan Program Trust, Series 2017-6, Class B	3.520	11/25/2026	2,401,804	0.15%
5,111	SoFi Consumer Loan Program Trust, Series 2019-2, Class A	3.010	4/25/2028	5,118	0.00%
105,546	SoFi Consumer Loan Program Trust, Series 2019-3, Class A	2.900	5/25/2028	105,769	0.01%
4,235,000	SoFi Consumer Loan Program Trust, Series 2021-B, Class B	2.250	1/25/2029	4,315,562	0.27%
457,934	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	462,611	0.03%
1,138,363	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	1,165,082	0.07%
992,896	SoFi Professional Loan Program Trust, Series 2020-C, Class AFX	1.950	2/15/2046	1,010,124	0.06%
5,715,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	2.540	5/15/2046	5,897,204	0.37%
4,291,344	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	4,332,464	0.28%
694,709	Sprite Ltd., Series 2017-1, Class A	4.250	12/15/2037	691,758	0.04%
2,539,875	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	4.540	2/25/2044	2,681,022	0.17%
1,861,317	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.566	11/15/2027	1,154,017	0.07%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, 1-month LIBOR + 1.900%	1.996	11/15/2027	4,443,613	0.28%
627,195	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	639,642	0.04%
2,534,499	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	1.680	2/20/2046	2,522,618	0.16%
7,426,551	Textainer Marine Containers VII Ltd., Series 2021-2A, Class A	2.230	4/20/2046	7,510,779	0.48%
4,941,210	Textainer Marine Containers VIII Ltd., Series 2020-2A, Class A	2.100	9/20/2045	5,017,359	0.32%
1,961,000	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,977,131	0.13%
1,871,392	TIF Funding II LLC, Series 2021-1A, Class A	1.650	2/20/2046	1,854,999	0.12%
2,167,000	Towd Point Mortgage Trust, Series 2017-5, Class M2, 1-month LIBOR + 1.500%	1.584	2/25/2057	2,200,738	0.14%
173,975	Towd Point Mortgage Trust, Series 2016-3, Class A1	2.250	4/25/2056	174,470	0.01%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,778,896	0.37%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	4,233,506	0.27%
1,158,749	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	1,209,157	0.08%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	2,468,451	0.16%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,938,055	0.38%
530,391	Towd Point Mortgage Trust, Series 2019-4, Class A1	2.900	10/25/2059	549,907	0.04%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	5,962,670	0.38%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	5,169,239	0.33%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,287,917	0.08%
2,980,151	Tricon American Homes Trust, Series 2017-SFR2, Class A	2.928	1/17/2036	3,035,075	0.19%
1,694,069	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,769,076	0.11%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,304,375	0.08%
4,960,808	Triton Container Finance VIII LLC, Series 2020-1A, Class A	2.110	9/20/2045	5,022,104	0.32%
4,538,365	Triton Container Finance VIII LLC, Series 2021-1A, Class A	1.860	3/20/2046	4,545,021	0.29%
4,199,679	TRP - TRIP Rail Master Funding LLC, Series 2021-2, Class A	2.150	6/19/2051	4,246,586	0.27%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,503,141	0.10%
22,855,000	UMBS® (TBA)	1.500	9/1/2051	22,461,287	1.43%
23,092,000	UMBS® (TBA)	2.000	10/1/2051	23,363,543	1.48%
32,849,000	UMBS® (TBA)	2.000	11/1/2051	33,188,640	2.11%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
15,000,000	UMBS® (TBA)	2.500	10/1/2051	15,549,630	0.99%
2,260,000	United Auto Credit Securitization Trust, Series 2020-1, Class C	2.150	2/10/2025	2,279,653	0.14%
907,293	WaMu Mortgage Pass Through Certificates, Series 2007-HY2, Class 2A2	2.854	11/25/2036	857,331	0.05%
4,779,192	Wave LLC, Series 2017-1A, Class A	3.844	11/15/2042	4,757,143	0.30%
1,699,497	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,767,515	0.11%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	5,838,967	0.37%
924,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class AS	2.398	7/15/2053	945,607	0.06%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	4,179,630	0.27%
2,999,953	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	3,144,677	0.20%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	5,450,755	0.35%
3,575,325	Wendy's Funding LLC, Series 2018-1A, Class A2II	3.884	3/15/2048	3,810,367	0.24%
1,580,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	2.370	6/15/2051	1,601,061	0.10%
150,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	152,987	0.01%
2,290,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class C	0.890	7/15/2026	2,293,919	0.15%
645,000	WFRBS Commercial Mortgage Trust, Series 2012-C6, Class AS	3.835	4/15/2045	650,442	0.04%
1,875,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	1,969,935	0.13%
959,221	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class A4	3.723	5/15/2047	990,588	0.06%
1,635,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class A5	3.995	5/15/2047	1,760,013	0.11%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	843,365	0.05%
2,458,960	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	2,555,888	0.16%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	543,304	0.03%
2,000,072	Willis Engine Structured Trust, Series 2021-A, Class A	3.104	5/15/2046	2,007,102	0.13%
3,371,456	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	3,378,913	0.21%
5,275,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class M	2.710	7/15/2026	5,397,018	0.34%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	537,891	0.03%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,987,730	0.13%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,633,376	0.17%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,505,891	0.10%
	Total			1,427,502,596	90.62%
Collateralized Loan Obligations					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	3.484	7/20/2034	2,216,704	0.14%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3-month LIBOR + 1.300%	1.426	1/15/2033	3,002,086	0.19%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	1.838	7/20/2031	5,259,252	0.33%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3-month LIBOR + 1.670%	1.854	7/15/2031	594,103	0.04%
525,000	Burnham Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 2.150%	2.338	10/20/2029	525,132	0.03%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	1.526	1/15/2031	3,825,503	0.24%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B1, 3-month LIBOR + 1.550%	1.666	1/20/2034	4,259,966	0.27%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	1.850	11/22/2031	1,565,683	0.10%
3,350,000	Gallatin CLO VIII Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.650%	1.834	7/15/2027	3,354,410	0.21%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3-month LIBOR + 1.480%	1.614	4/20/2031	3,475,716	0.22%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	1.660	4/20/2031	2,996,634	0.19%
4,685,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3-month LIBOR + 1.700%	1.884	10/22/2030	4,685,000	0.30%
1,750,000	Madison Park Funding XXVI Ltd., Series 2007-4A, Class AR, 3-month LIBOR + 1.200%	1.377	7/29/2030	1,752,382	0.11%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
6,000,000	Magnetite XVIII Ltd., Series 2016-18A, Class AR, 3-month LIBOR + 1.080%	1.205	11/15/2028	5,997,854	0.38%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3-month LIBOR + 1.400%	1.504	1/15/2034	2,343,124	0.15%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	1.850	7/15/2034	2,076,945	0.13%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3-month LIBOR + 1.400%	1.588	4/16/2033	2,552,391	0.16%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3-month LIBOR + 1.550%	1.770	1/17/2032	5,282,962	0.34%
2,040,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	1.654	4/16/2031	2,031,659	0.13%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3-month LIBOR + 1.600%	1.786	4/21/2034	4,044,968	0.26%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	1.784	7/2/2035	4,208,907	0.27%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3-month LIBOR + 1.500%	1.688	1/18/2034	5,262,947	0.33%
4,970,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	1.634	10/17/2031	4,979,874	0.32%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	1.825	5/21/2034	575,494	0.04%
4,500,000	Race Point CLO Ltd., Series 2013-8A, Class BR2, 3-month LIBOR + 1.500%	1.655	2/20/2030	4,494,231	0.29%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	1.588	4/20/2034	1,020,723	0.06%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3-month LIBOR + 1.650%	1.849	4/20/2034	7,656,258	0.49%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3-month LIBOR + 1.700%	1.826	4/15/2033	5,910,864	0.38%
3,830,000	VERDE CLO Ltd., Series 2019-1A, Class BR, 3-month LIBOR + 1.600%	1.784	4/15/2032	3,833,111	0.24%
3,000,000	Vibrant CLO Ltd., Series 2018-10A, Class A1, 3-month LIBOR + 1.200%	1.334	10/20/2031	2,999,289	0.19%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3-month LIBOR + 1.700%	1.890	10/18/2031	1,315,605	0.08%
	Total			104,099,777	6.61%
Loan Participations					
2,795,982	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	2,674,913	0.17%
Short-Term Investments					
60,415,834	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	9/1/2021	60,415,834	3.83%
60,000,000	U.S. Treasury Bills	0.049(t)	1/27/2022	59,989,517	3.81%
	Total			120,405,351	7.64%
	Total Investments			1,654,682,637	105.04%
	Other assets less liabilities			(79,431,115)	(5.04%)
	Net Assets			1,575,251,522	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
2 Year U.S. Treasury Note	12/31/2021	(27)	\$ (5,945,022)	\$ (5,948,859)	\$ (3,837)
10 Year U.S. Treasury Note	12/21/2021	(199)	(26,488,412)	(26,557,172)	(68,760)
Ultra 10 Year U.S. Treasury Note	12/21/2021	(285)	(42,032,479)	(42,184,453)	(151,974)
Total Futures Contracts					\$ (224,571)

(t) 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.

Loomis Sayles Securitized Asset Fund
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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 July 31, 2021 (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>
Bonds and Notes					
2,800,086	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	2,924,526	0.19%
2,615,733	Adams Outdoor Advertising LP, Series 2018-1, Class A	4.810	11/15/2048	2,762,206	0.18%
2,305,000	Affirm Asset Securitization Trust, Series 2021-A, Class A	0.880	8/15/2025	2,314,510	0.15%
2,670,637	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	2,688,781	0.17%
1,525,000	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	1,541,890	0.10%
4,500,000	American Credit Acceptance Receivables Trust, Series 2020-1A, Class C	2.190	3/13/2026	4,552,497	0.29%
1,195,000	American Credit Acceptance Receivables Trust, Series 2020-2, Class C	3.880	4/13/2026	1,251,182	0.08%
1,695,000	American Credit Acceptance Receivables Trust, Series 2021-1, Class C	0.830	3/15/2027	1,698,874	0.11%
715,000	AmeriCredit Automobile Receivables Trust, Series 2020-3, Class C	1.060	8/18/2026	722,265	0.05%
1,050,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class C	1.010	1/19/2027	1,053,441	0.07%
325,000	Ascentium Equipment Receivables Trust, Series 2017-2A, Class C	2.870	8/10/2022	326,822	0.02%
600,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class A	4.000	3/20/2025	648,084	0.04%
3,560,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	3,827,132	0.24%
6,040,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class A	2.360	3/20/2026	6,329,219	0.41%
615,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class A	2.330	8/20/2026	645,959	0.04%
2,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	2.680	8/20/2026	3,014,726	0.19%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	4,009,027	0.26%
1,000,000	Banc of America Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	1,077,983	0.07%
4,155,000	BANK, Series 2019-BN19, Class A3	3.183	8/15/2061	4,593,343	0.29%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,845,375	0.25%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	4,064,611	0.26%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,887,146	0.12%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,820,603	0.24%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	781,755	0.05%
3,570,000	BANK, Series 2021-BN33, Class A5	2.556	5/15/2064	3,655,384	0.23%
2,750,000	Bank of The West Auto Trust, Series 2019-1, Class B	2.760	1/15/2025	2,857,311	0.18%
4,045,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.233	10/15/2037	4,072,914	0.26%
725,739	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	741,968	0.05%
635,456	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	3.000	3/28/2057	644,134	0.04%
691,734	Bayview Opportunity Master Fund IVb Trust, Series 2016-SPL2, Class A	4.000	6/28/2053	706,287	0.05%
1,385,000	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class B1	4.250	6/28/2054	1,458,725	0.09%
1,163,618	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL4, Class A	3.500	1/28/2055	1,193,071	0.08%
4,630,000	Benchmark Mortgage Trust, Series 2019-B11, Class A5	3.542	5/15/2052	5,222,006	0.33%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,795,224	0.24%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	5,644,010	0.36%
1,459,941	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	1,461,441	0.09%
850,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	2.090	7/15/2024	856,353	0.05%
2,280,547	Business Jet Securities LLC, Series 2021-1A, Class A	2.162	4/15/2036	2,295,594	0.15%
3,475,083	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	3,528,667	0.23%
510,000	Call Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	586,514	0.04%
3,950,000	California Republic Auto Receivables Trust, Series 2018-1, Class C	3.870	10/16/2023	4,021,552	0.26%
1,370,000	Canadian Pacer Auto Receivables Trust, Series 2018-2A, Class C	4.070	3/19/2025	1,397,980	0.09%
1,050,000	CarMax Auto Owner Trust, Series 2018-1, Class D	3.370	7/15/2024	1,067,021	0.07%
1,285,000	CarMax Auto Owner Trust, Series 2018-2, Class D	3.990	4/15/2025	1,318,802	0.08%
1,465,000	CarMax Auto Owner Trust, Series 2019-4, Class B	2.320	7/15/2025	1,519,586	0.10%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	510,511	0.03%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,484,235	0.10%
4,040,000	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	4,083,596	0.26%
1,380,000	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	1,384,905	0.09%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,483,859	0.29%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	5,434,139	0.35%

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2,007,406	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,012,201	0.13%
451,114	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	467,695	0.03%
1,155,000	CCG Receivables Trust, Series 2019-1, Class B	3.220	9/14/2026	1,189,528	0.08%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/16/2032	564,801	0.04%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,237,484	0.14%
58,259	CIG Auto Receivables Trust, Series 2019-1A, Class A	3.330	8/15/2024	58,375	0.00%
1,448,850	Citigroup Mortgage Loan Trust, Series 2019-RP1, Class M2	4.000	1/25/2066	1,601,424	0.10%
2,775,792	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	2,806,567	0.18%
4,260,744	CLI Funding VIII LLC, Series 2021-1A, Class A	1.640	2/18/2046	4,258,033	0.27%
833,487	College Ave Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	837,705	0.05%
2,424,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	2,419,803	0.15%
2,572,000	Commercial Mortgage Pass Through Certificates, Series 2013-CR13, Class A4	4.194	11/10/2046	2,768,241	0.18%
2,605,000	Commercial Mortgage Pass Through Certificates, Series 2013-CR6, Class A4	3.101	3/10/2046	2,670,978	0.17%
5,595,000	Commercial Mortgage Pass Through Certificates, Series 2013-WWP, Class A2	3.424	3/10/2031	5,832,668	0.37%
359,485	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	363,187	0.02%
1,293,793	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	1,340,798	0.09%
785,346	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A4	3.691	3/10/2047	833,431	0.05%
1,300,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,398,187	0.09%
2,520,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,736,237	0.18%
3,110,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,357,212	0.21%
1,100,559	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	1,168,486	0.07%
230,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	3.416	10/15/2045	231,865	0.01%
813,909	Commonbond Student Loan Trust, Series 2020, Class A	1.980	8/25/2050	826,769	0.05%
105,422	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	105,594	0.01%
850,729	CoreVest American Finance Trust, Series 2018-1, Class A	3.804	6/15/2051	883,084	0.06%
1,640,333	CoreVest American Finance Trust, Series 2019-2, Class A	2.835	6/15/2052	1,732,248	0.11%
2,149,503	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	2,259,995	0.14%
19,550	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	19,826	0.00%
2,360,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class B	2.860	1/16/2029	2,443,562	0.16%
910,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	941,867	0.06%
1,245,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	1,260,097	0.08%
2,775,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class A	0.960	2/15/2030	2,783,004	0.18%
1,435,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	1,441,142	0.09%
2,250,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class B, 1-month LIBOR + 1.900%	1.993	1/15/2034	2,231,682	0.14%
6,160,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	6,670,671	0.43%
1,805,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class B	4.185	9/15/2037	1,846,853	0.12%
2,045,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class C	4.336	9/15/2037	2,034,861	0.13%
2,306,949	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	2,317,883	0.15%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,574,370	0.16%
1,789,133	DB Master Finance LLC, Series 2019-1A, Class A23	4.352	5/20/2049	1,970,944	0.13%
1,000,000	Dell Equipment Finance Trust, Series 2020-1, Class C	4.260	6/22/2023	1,041,666	0.07%
740,000	Dell Equipment Finance Trust, Series 2020-2, Class C	1.370	1/22/2024	750,389	0.05%
1,153,093	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	1,200,159	0.08%
2,304,225	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	2.662	4/25/2051	2,403,975	0.15%
570,000	Drive Auto Receivables Trust, Series 2021-1, Class C	1.020	6/15/2027	573,364	0.04%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.240	4/15/2026	5,394,681	0.35%
1,260,000	DT Auto Owner Trust, Series 2020-3A, Class C	1.470	6/15/2026	1,277,832	0.08%
1,385,000	DT Auto Owner Trust, Series 2021-1A, Class C	0.840	10/15/2026	1,387,012	0.09%
570,000	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	573,075	0.04%
203,117	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	204,027	0.01%

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2,594,453	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	2,666,634	0.17%
1,033,823	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	1,043,706	0.07%
2,120,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class C	0.740	1/15/2026	2,119,922	0.14%
750,000	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	1.794	7/15/2038	753,759	0.05%
22,647	Federal Home Loan Mortgage Corp., REMIC, Series 1673, Class SE	8.390	2/15/2024	23,508	0.00%
171,220	Federal Home Loan Mortgage Corp., REMIC, Series 2626, Class SQ	14.767	6/15/2023	183,191	0.01%
88,845	Federal Home Loan Mortgage Corp., REMIC, Series 2649, Class IM	7.000	7/15/2033	21,511	0.00%
52,005	Federal Home Loan Mortgage Corp., REMIC, Series 2725, Class SC	8.925	11/15/2033	54,780	0.00%
1,110,923	Federal Home Loan Mortgage Corp., REMIC, Series 3013, Class AS	18.306	5/15/2035	1,423,520	0.09%
3,721,979	Federal Home Loan Mortgage Corp., REMIC, Series 3149, Class LS	7.107	5/15/2036	838,318	0.05%
1,128,271	Federal Home Loan Mortgage Corp., REMIC, Series 3229, Class BI	6.527	10/15/2036	231,707	0.01%
1,240,859	Federal Home Loan Mortgage Corp., REMIC, Series 3416, Class BI	6.157	2/15/2038	242,326	0.02%
647,880	Federal Home Loan Mortgage Corp., REMIC, Series 3417, Class VS	17.466	2/15/2038	879,756	0.06%
609,578	Federal Home Loan Mortgage Corp., REMIC, Series 3417, Class WS	15.736	2/15/2038	765,944	0.05%
723,901	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.784	6/15/2048	775,999	0.05%
601,431	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.864	12/15/2036	642,031	0.04%
2,129,981	Federal Home Loan Mortgage Corp., REMIC, Series 3747, Class CS	6.407	10/15/2040	419,270	0.03%
111,585	Federal Home Loan Mortgage Corp., REMIC, Series 3792, Class DF, 1-month LIBOR + 0.400%	0.493	11/15/2040	110,535	0.01%
284,111	Federal Home Loan Mortgage Corp., REMIC, Series 3808, Class SH	9.000	2/15/2041	328,722	0.02%
1,915,133	Federal Home Loan Mortgage Corp., REMIC, Series 3922, Class SH	5.807	9/15/2041	337,250	0.02%
1,800,000	Federal Home Loan Mortgage Corp., REMIC, Series 4041, Class ES	23.534	8/15/2040	3,041,600	0.19%
1,430,059	Federal Home Loan Mortgage Corp., REMIC, Series 4097, Class US	6.057	8/15/2032	181,488	0.01%
4,989,795	Federal Home Loan Mortgage Corp., REMIC, Series 4321, Class BS	1.633	6/15/2039	317,458	0.02%
18,553	Federal Home Loan Mortgage Corp., REMIC, Series 4460, Class NT	6.500	8/15/2043	19,176	0.00%
22,050	Federal Home Loan Mortgage Corp., REMIC, Series 4460, Class TN	5.000	8/15/2043	22,798	0.00%
1,979,128	Federal Home Loan Mortgage Corp., REMIC, Series 4512, Class IE	4.500	3/15/2044	269,320	0.02%
5,749,529	Federal Home Loan Mortgage Corp., REMIC, Series 4672, Class SP	6.007	4/15/2047	716,462	0.05%
2,594,513	Federal Home Loan Mortgage Corp., REMIC, Series 4749, Class IO	4.000	12/15/2047	236,461	0.02%
4,567,762	Federal Home Loan Mortgage Corp., REMIC, Series 5048, Class HI, IO	4.500	1/15/2042	793,986	0.05%
232,899	Federal Home Loan Mortgage Corp., REMIC, Series 5065, Class EI, IO	5.426	11/25/2044	50,767	0.00%
11,397,776	Federal Home Loan Mortgage Corp., REMIC, Series 5065, Class HI, IO	5.040	4/15/2042	2,221,211	0.14%
1,166,239	Federal Home Loan Mortgage Corp., REMIC, Series 5078, Class MI, IO	4.000	9/25/2043	337,603	0.02%
17,446,005	Federal Home Loan Mortgage Corp., REMIC, Series 5094, Class IO	1.686	12/15/2048	1,683,853	0.11%
278,827	Federal Home Loan Mortgage Corp., Series 224, Class IO	6.000	3/1/2033	50,446	0.00%
2,261,822	Federal National Mortgage Association, REMIC, Series 2012-14, Class MS	6.411	3/25/2042	535,676	0.03%
1,441,894	Federal National Mortgage Association, REMIC, Series 2012-21, Class SB	5.861	3/25/2042	191,983	0.01%
2,670,876	Federal National Mortgage Association, REMIC, Series 2013-117, Class S	6.511	11/25/2043	462,690	0.03%
47,908	Federal National Mortgage Association, REMIC, Series 1996-45, Class SC	7.161	1/25/2024	3,302	0.00%
819,005	Federal National Mortgage Association, REMIC, Series 2005-22, Class DG	4.631	4/25/2035	869,822	0.06%

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1,688,455	Federal National Mortgage Association, REMIC, Series 2005-45, Class DA	24.093	6/25/2035	2,672,361	0.17%
2,367,931	Federal National Mortgage Association, REMIC, Series 2005-62, Class GZ	5.750	7/25/2035	2,819,941	0.18%
1,314,665	Federal National Mortgage Association, REMIC, Series 2006-46, Class SK	23.873	6/25/2036	2,164,886	0.14%
58,048	Federal National Mortgage Association, REMIC, Series 2006-69, Class KI	7.211	8/25/2036	9,680	0.00%
358,350	Federal National Mortgage Association, REMIC, Series 2008-15, Class AS	32.554	8/25/2036	687,988	0.04%
901,386	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.486	8/25/2038	948,938	0.06%
236,578	Federal National Mortgage Association, REMIC, Series 2008-87, Class LD	4.238	11/25/2038	260,358	0.02%
1,015,989	Federal National Mortgage Association, REMIC, Series 2009-11, Class VP	2.425	3/25/2039	1,063,823	0.07%
80,696	Federal National Mortgage Association, REMIC, Series 2010-75, Class MT	1.960	12/25/2039	82,491	0.01%
2,442,575	Federal National Mortgage Association, REMIC, Series 2010-80, Class PZ	5.000	7/25/2040	2,922,215	0.19%
398,306	Federal National Mortgage Association, REMIC, Series 2011-100, Class SH	7.600	11/25/2040	476,517	0.03%
3,466,221	Federal National Mortgage Association, REMIC, Series 2011-109, Class PZ	4.500	8/25/2041	4,101,932	0.26%
2,119,757	Federal National Mortgage Association, REMIC, Series 2011-51, Class SM	5.761	6/25/2041	306,770	0.02%
2,018,302	Federal National Mortgage Association, REMIC, Series 2011-60, Class ZB	5.000	7/25/2041	2,277,830	0.15%
5,363,645	Federal National Mortgage Association, REMIC, Series 2012-97, Class SB	5.911	9/25/2042	730,848	0.05%
605,110	Federal National Mortgage Association, REMIC, Series 2013-109, Class US	11.926	7/25/2043	778,404	0.05%
2,430,749	Federal National Mortgage Association, REMIC, Series 2013-34, Class PS	6.061	8/25/2042	351,743	0.02%
18,452,785	Federal National Mortgage Association, REMIC, Series 2014-15, Class SA	5.961	4/25/2044	3,267,200	0.21%
1,840,840	Federal National Mortgage Association, REMIC, Series 2014-28, Class SD	5.961	5/25/2044	307,394	0.02%
483,165	Federal National Mortgage Association, REMIC, Series 2015-55, Class KT	5.500	5/25/2041	544,432	0.03%
10,986,132	Federal National Mortgage Association, REMIC, Series 2016-22, Class ST, IO	6.011	4/25/2046	1,994,026	0.13%
1,661,181	Federal National Mortgage Association, REMIC, Series 2016-26, Class KL	4.500	11/25/2042	1,702,492	0.11%
12,479,801	Federal National Mortgage Association, REMIC, Series 2016-32, Class SA	6.011	10/25/2034	2,135,660	0.14%
15,173,464	Federal National Mortgage Association, REMIC, Series 2016-60, Class ES	6.011	9/25/2046	2,915,331	0.19%
10,313,785	Federal National Mortgage Association, REMIC, Series 2016-60, Class QS	6.011	9/25/2046	1,963,121	0.13%
6,119,786	Federal National Mortgage Association, REMIC, Series 2016-82, Class SC	6.011	11/25/2046	1,073,809	0.07%
6,297,232	Federal National Mortgage Association, REMIC, Series 2016-82, Class SG	6.011	11/25/2046	1,168,902	0.07%
7,720,759	Federal National Mortgage Association, REMIC, Series 2016-93, Class SL	6.561	12/25/2046	1,494,251	0.10%
10,429,758	Federal National Mortgage Association, REMIC, Series 2017-26, Class SA	6.061	4/25/2047	1,954,055	0.13%
44,729,235	Federal National Mortgage Association, REMIC, Series 2017-57, Class SD, IO	2.750	8/25/2047	4,071,631	0.26%
3,600,000	Federal National Mortgage Association, REMIC, Series 2020-72, Class LI, IO	5.000	12/25/2040	973,263	0.06%
12,995,018	Federal National Mortgage Association, REMIC, Series 2020-89, Class IM, IO	2.000	12/25/2050	1,400,768	0.09%
18,913,066	Federal National Mortgage Association, REMIC, Series 2020-M37, Class X, IO	1.110	4/25/2032	1,469,564	0.09%
14,702,705	Federal National Mortgage Association, REMIC, Series 2021-24, Class IO	1.236	3/25/2059	1,174,952	0.08%
181,753	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.013	11/25/2022	181,956	0.01%
24,852,553	Federal National Mortgage Association, Series 2019-M17, Class X	0.317	8/25/2034	634,143	0.04%
20,493,535	Federal National Mortgage Association, Series 2020-M33, Class X, IO	1.960	6/25/2028	1,966,066	0.13%
20,023,864	Federal National Mortgage Association, Series 2020-M43, Class X1, IO	2.134	8/25/2034	2,847,365	0.18%

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376,626	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	63,720	0.00%
104,146	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	25,311	0.00%
390,115	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	71,233	0.00%
257,984	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	42,780	0.00%
876,263	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	161,531	0.01%
376,536	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	75,868	0.00%
196,833	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	41,191	0.00%
434,476	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	91,247	0.01%
199,339	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	47,655	0.00%
237,899	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	48,541	0.00%
305,996	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	75,580	0.00%
276,323	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	51,742	0.00%
149,904	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	29,341	0.00%
164,938	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	36,637	0.00%
105,807	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	23,267	0.00%
31,658	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	7,168	0.00%
940,416	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	176,717	0.01%
345,049	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	76,345	0.00%
258,413	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	41,202	0.00%
258,085	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	17,019	0.00%
143,930	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	34,459	0.00%
27,290	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	6,883	0.00%
12,897,997	FHLMC	2.000	9/1/2050	13,049,802	0.84%
1,775,205	FHLMC	2.000	9/1/2050	1,820,778	0.12%
7,817,663	FHLMC	2.000	11/1/2050	7,985,440	0.51%
5,855,190	FHLMC	2.000	12/1/2050	5,980,806	0.38%
28,546,777	FHLMC	2.000	2/1/2051	29,160,160	1.87%
1,515,851	FHLMC	2.000	4/1/2051	1,548,424	0.10%
6,129,337	FHLMC	2.000	5/1/2051	6,261,045	0.40%
5,969,911	FHLMC	2.000	5/1/2051	6,098,192	0.39%
847,405	FHLMC, 1-year CMT + 2.212%	2.421	6/1/2035	882,852	0.06%
50,661	FHLMC, 1-year CMT + 2.225%	2.460	1/1/2035	53,808	0.00%
64,295	FHLMC, 1-year CMT + 2.315%	2.469	1/1/2036	64,562	0.00%
7,571,614	FHLMC	2.500	9/1/2050	7,832,703	0.50%
2,092,291	FHLMC	2.500	10/1/2050	2,164,068	0.14%
436,158	FHLMC, 12-month LIBOR + 2.190%	2.565	2/1/2037	468,608	0.03%
2,234,824	FHLMC	4.000	8/1/2048	2,389,350	0.15%
553,876	FHLMC	4.000	11/1/2048	591,555	0.04%
2,302,469	FHLMC	4.500	5/1/2048	2,491,138	0.16%
3,009,333	FHLMC	4.500	6/1/2050	3,249,774	0.21%
2,315,213	FHLMC	5.000	10/1/2049	2,540,602	0.16%
2,211,203	FHLMC	5.000	3/1/2050	2,425,036	0.16%
3,382,909	FHLMC Multifamily Structured Pass Through Certificates, Series K-1513, Class X1, IO	0.859	8/25/2034	289,427	0.02%
18,379,353	FHLMC Multifamily Structured Pass Through Certificates, Series K-103, Class X1	0.638	11/25/2029	885,389	0.06%
13,743,034	FHLMC Multifamily Structured Pass Through Certificates, Series K-108, Class X1	1.690	3/25/2030	1,749,543	0.11%
14,669,578	FHLMC Multifamily Structured Pass Through Certificates, Series K-117, Class X1	1.243	8/25/2030	1,419,167	0.09%
20,905,950	FHLMC Multifamily Structured Pass Through Certificates, Series K-1514, Class X1	0.580	10/25/2034	1,217,834	0.08%
2,562,905	FHLMC Multifamily Structured Pass Through Certificates, Series K-1517, Class X1, IO	1.334	7/25/2035	366,667	0.02%
5,332,821	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class X1	1.283	12/25/2021	239	0.00%

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361,412,441	FHLMC Multifamily Structured Pass Through Certificates, Series K028, Class X1	0.238	2/25/2023	1,153,737	0.07%
75,783,635	FHLMC Multifamily Structured Pass Through Certificates, Series K031, Class X1	0.194	4/25/2023	244,472	0.02%
31,410,436	FHLMC Multifamily Structured Pass Through Certificates, Series K036, Class X1	0.713	10/25/2023	436,655	0.03%
32,975,600	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class X1	1.106	3/25/2024	798,808	0.05%
36,980,169	FHLMC Multifamily Structured Pass Through Certificates, Series K040, Class X1	0.710	9/25/2024	710,230	0.05%
70,976,353	FHLMC Multifamily Structured Pass Through Certificates, Series K047, Class X1	0.126	5/25/2025	358,669	0.02%
40,968,188	FHLMC Multifamily Structured Pass Through Certificates, Series K051, Class X1	0.537	9/25/2025	811,371	0.05%
16,639,574	FHLMC Multifamily Structured Pass Through Certificates, Series K052, Class X1	0.648	11/25/2025	414,773	0.03%
9,467,333	FHLMC Multifamily Structured Pass Through Certificates, Series K053, Class X1	0.883	12/25/2025	320,345	0.02%
16,506,771	FHLMC Multifamily Structured Pass Through Certificates, Series K054, Class X1	1.166	1/25/2026	760,825	0.05%
7,436,013	FHLMC Multifamily Structured Pass Through Certificates, Series K055, Class X1	1.358	3/25/2026	408,483	0.03%
27,370,422	FHLMC Multifamily Structured Pass Through Certificates, Series K057, Class X1	1.175	7/25/2026	1,371,160	0.09%
8,511,057	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class X1	0.923	8/25/2026	350,415	0.02%
25,330,192	FHLMC Multifamily Structured Pass Through Certificates, Series K059, Class X1	0.309	9/25/2026	355,922	0.02%
92,331,293	FHLMC Multifamily Structured Pass Through Certificates, Series K060, Class X1	0.071	10/25/2026	420,671	0.03%
17,538,969	FHLMC Multifamily Structured Pass Through Certificates, Series K105, Class X1	1.523	3/25/2053	2,000,179	0.13%
11,624,613	FHLMC Multifamily Structured Pass Through Certificates, Series K107, Class X1, IO	1.591	1/25/2030	1,390,234	0.09%
14,814,389	FHLMC Multifamily Structured Pass Through Certificates, Series K152, Class X1	0.955	1/25/2031	1,078,625	0.07%
129,116,067	FHLMC Multifamily Structured Pass Through Certificates, Series K157, Class X1, IO	0.017	8/25/2033	803,967	0.05%
2,112,834	FHLMC Multifamily Structured Pass Through Certificates, Series KS01, Class X1	1.108	1/25/2023	16,697	0.00%
46,943,556	FHLMC Multifamily Structured Pass Through Certificates, Series KS03, Class X	0.215	8/25/2025	198,644	0.01%
32,857,131	FHLMC Multifamily Structured Pass Through Certificates, Series KW02, Class X1	0.295	12/25/2026	307,187	0.02%
3,360,000	First Investors Auto Owner Trust, Series 2019-2A, Class C	2.710	12/15/2025	3,445,322	0.22%
1,625,000	First Investors Auto Owner Trust, Series 2021-1A, Class C	1.170	3/15/2027	1,633,718	0.10%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,516,855	0.16%
910,000	FirstKey Homes Trust, Series 2020-SRF1, Class B	1.740	9/17/2025	919,176	0.06%
1,826,000	Flagship Credit Auto Trust, Series 2019-4, Class C	2.770	12/15/2025	1,889,621	0.12%
3,500,000	Flagship Credit Auto Trust, Series 2020-1, Class C	2.240	1/15/2026	3,599,068	0.23%
750,000	Flagship Credit Auto Trust, Series 2020-2, Class C	3.800	4/15/2026	786,815	0.05%
1,690,000	Flagship Credit Auto Trust, Series 2021-1, Class C	0.910	3/15/2027	1,688,869	0.11%
885,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	888,548	0.06%
58,584	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	59,892	0.00%
11,238,923	FNMA	2.000	9/1/2050	11,520,486	0.74%
5,656,357	FNMA	2.000	9/1/2050	5,798,066	0.37%
9,550,225	FNMA	2.000	10/1/2050	9,755,185	0.62%
7,594,659	FNMA	2.000	10/1/2050	7,755,574	0.50%
1,671,723	FNMA	2.000	10/1/2050	1,693,460	0.11%
6,385,057	FNMA	2.000	12/1/2050	6,522,093	0.42%
5,035,629	FNMA	2.000	12/1/2050	5,143,702	0.33%
325,461	FNMA	2.000	12/1/2050	330,204	0.02%
27,437,176	FNMA	2.000	2/1/2051	28,026,710	1.79%
19,539,231	FNMA	2.000	4/1/2051	19,959,088	1.28%
8,870,038	FNMA	2.000	4/1/2051	9,060,635	0.58%
6,571,376	FNMA	2.000	4/1/2051	6,712,575	0.43%
14,353,531	FNMA	2.000	5/1/2051	14,661,960	0.94%
11,405,633	FNMA	2.000	5/1/2051	11,651,208	0.75%
6,320,108	FNMA	2.000	5/1/2051	6,455,914	0.41%
4,452,241	FNMA	2.000	5/1/2051	4,547,911	0.29%
251,870	FNMA, 12-month LIBOR + 1.681%	2.057	8/1/2038	255,809	0.02%
1,269,409	FNMA, 12-month LIBOR + 1.733%	2.117	9/1/2037	1,343,430	0.09%
192,931	FNMA, 1-year CMT + 2.045%	2.295	10/1/2035	193,225	0.01%
302,191	FNMA, 1-year CMT + 2.150%	2.343	9/1/2034	319,530	0.02%
753,519	FNMA, 1-year CMT + 2.225%	2.349	6/1/2034	800,489	0.05%
137,326	FNMA, 12-month LIBOR + 1.838%	2.388	9/1/2036	145,857	0.01%
5,969,891	FNMA	2.500	6/1/2050	6,270,673	0.40%

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5,648,028	FNMA	2.500	6/1/2050	5,932,738	0.38%
5,019,038	FNMA	2.500	6/1/2050	5,271,218	0.34%
7,029,454	FNMA	2.500	9/1/2050	7,348,041	0.47%
5,608,622	FNMA	2.500	10/1/2050	5,848,111	0.37%
2,753,216	FNMA	3.000	10/1/2047	2,901,552	0.19%
3,677,693	FNMA	3.000	7/1/2049	3,867,916	0.25%
12,366,447	FNMA	4.000	6/1/2048	13,221,730	0.85%
26,007,186	FNMA	4.000	7/1/2048	27,803,645	1.78%
8,626,012	FNMA	4.000	8/1/2048	9,230,555	0.59%
538,139	FNMA	4.000	8/1/2048	575,238	0.04%
4,326,845	FNMA	4.000	9/1/2048	4,621,355	0.30%
1,344,792	FNMA	4.000	11/1/2048	1,436,337	0.09%
21,701	FNMA	4.000	11/1/2048	23,195	0.00%
312,473	FNMA	4.000	12/1/2048	334,014	0.02%
142,486	FNMA	4.000	3/1/2049	151,886	0.01%
2,340,721	FNMA	4.000	4/1/2049	2,495,141	0.16%
607,675	FNMA	4.000	2/1/2050	653,196	0.04%
478,387	FNMA	4.000	1/1/2052	505,936	0.03%
2,134,374	FNMA	4.500	7/1/2048	2,300,509	0.15%
450,864	FNMA	4.500	8/1/2048	485,647	0.03%
735,035	FNMA	4.500	12/1/2048	792,642	0.05%
369,209	FNMA	4.500	12/1/2048	398,199	0.03%
8,968,833	FNMA	4.500	4/1/2049	9,675,134	0.62%
2,750,248	FNMA	5.000	9/1/2048	3,011,063	0.19%
3,234,861	FNMA	5.000	1/1/2049	3,536,259	0.23%
3,335,000	Ford Credit Auto Owner Trust, Series 2020-A, Class C	3.490	10/15/2026	3,538,406	0.23%
1,650,000	Ford Credit Auto Owner Trust, Series 2020-B, Class C	2.040	12/15/2026	1,701,965	0.11%
2,815,000	Ford Credit Auto Owner Trust, Series 2021-A, Class C	0.830	8/15/2028	2,814,858	0.18%
2,250,000	Foursight Capital Automobile Receivables Trust, Series 2020-1, Class B	2.270	2/18/2025	2,288,538	0.15%
2,375,000	Foursight Capital Automobile Receivables Trust, Series 2021-2, Class C	1.570	7/15/2027	2,384,937	0.15%
5,245,000	GLS Auto Receivables Trust, Series 2020-1A, Class B	2.430	11/15/2024	5,319,348	0.34%
1,665,000	GLS Auto Receivables Trust, Series 2021-2A, Class C	1.080	6/15/2026	1,665,979	0.11%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,770,737	0.11%
565,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class C	1.480	8/15/2025	573,073	0.04%
11	GNMA	5.470	11/20/2059	13	0.00%
427,247	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	0.597	8/25/2060	427,635	0.03%
39,002,464	Government National Mortgage Association, Series 2017-90, Class IO	0.696	1/16/2059	1,960,911	0.13%
41,381,310	Government National Mortgage Association, Series 2020-179, Class IO	1.003	9/16/2062	3,676,026	0.24%
43,327,517	Government National Mortgage Association, Series 2020-26, Class IO	0.845	10/15/2061	2,999,144	0.19%
4,823,209	Government National Mortgage Association, Series 2003-87, Class E	4.671	8/16/2043	4,989,408	0.32%
4,269,502	Government National Mortgage Association, Series 2006-46, Class IO	0.485	4/16/2046	47,422	0.00%
1,920,061	Government National Mortgage Association, Series 2006-51, Class IO	0.961	8/16/2046	51,892	0.00%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,737,211	0.30%
991,587	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	1,058,136	0.07%
4,278,638	Government National Mortgage Association, Series 2009-114, Class IO	0.027	10/16/2049	278	0.00%
316,322	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	377,153	0.02%
3,828,987	Government National Mortgage Association, Series 2010-124, Class X	1.018	12/16/2052	33,870	0.00%
250,290	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	11,051	0.00%
276,534	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	0.776	2/20/2060	277,879	0.02%
399,567	Government National Mortgage Association, Series 2010-H22, Class FE, 1-month LIBOR + 0.350%	0.439	5/20/2059	399,744	0.03%
176,163	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.439	10/20/2060	176,293	0.01%
2,418,625	Government National Mortgage Association, Series 2011-119, Class IO	0.307	8/16/2051	11,537	0.00%
1,963,753	Government National Mortgage Association, Series 2011-121, Class IO	0.122	6/16/2043	684	0.00%
2,822,167	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,586,925	0.23%

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8,988,873	Government National Mortgage Association, Series 2011-161, Class IO	0.157	4/16/2045	38,233	0.00%
1,595,510	Government National Mortgage Association, Series 2011-38, Class IO	0.338	4/16/2053	18,400	0.00%
415,008	Government National Mortgage Association, Series 2011-53, Class IO	0.000	5/16/2051	12	0.00%
149,219	Government National Mortgage Association, Series 2011-H05, Class FB, 1-month LIBOR + 0.500%	0.589	12/20/2060	149,891	0.01%
77,712	Government National Mortgage Association, Series 2011-H11, Class FA, 1-month LIBOR + 0.500%	0.589	3/20/2061	78,040	0.00%
99,500	Government National Mortgage Association, Series 2011-H21, Class FA, 1-month LIBOR + 0.600%	0.700	10/20/2061	99,592	0.01%
283,726	Government National Mortgage Association, Series 2011-H21, Class FT, 1-year CMT + 0.700%	0.740	10/20/2061	281,366	0.02%
2,193,673	Government National Mortgage Association, Series 2012-100, Class IC	1.481	9/16/2050	17,144	0.00%
1,667,855	Government National Mortgage Association, Series 2012-111, Class IC	1.381	9/16/2050	12,356	0.00%
31,852,769	Government National Mortgage Association, Series 2012-142, Class IO	0.477	4/16/2054	318,307	0.02%
6,239,728	Government National Mortgage Association, Series 2012-23, Class IO	0.174	6/16/2053	35,523	0.00%
12,421,484	Government National Mortgage Association, Series 2012-55, Class IO	0.037	4/16/2052	10,415	0.00%
5,103,380	Government National Mortgage Association, Series 2012-70, Class IO	0.096	8/16/2052	15,799	0.00%
7,272,797	Government National Mortgage Association, Series 2012-79, Class IO	0.427	3/16/2053	107,661	0.01%
33,372,165	Government National Mortgage Association, Series 2012-85, Class IO	0.481	9/16/2052	490,454	0.03%
36,038	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	36,735	0.00%
350,766	Government National Mortgage Association, Series 2012-H22, Class HD	5.299	1/20/2061	382,760	0.02%
6,837	Government National Mortgage Association, Series 2012-H24, Class FE, 1-month LIBOR + 0.600%	0.689	10/20/2062	6,853	0.00%
310,527	Government National Mortgage Association, Series 2012-H24, Class HI	0.605	10/20/2062	13,543	0.00%
2,065,684	Government National Mortgage Association, Series 2013-175, Class IO	0.311	5/16/2055	23,499	0.00%
562,099	Government National Mortgage Association, Series 2013-H01, Class JA, 1-month LIBOR + 0.320%	0.409	1/20/2063	559,313	0.04%
85,443	Government National Mortgage Association, Series 2013-H10, Class LA	2.500	4/20/2063	85,884	0.01%
109,651	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	112,270	0.01%
1,592,328	Government National Mortgage Association, Series 2013-H13, Class SI	1.304	6/20/2063	79,115	0.01%
11,955,515	Government National Mortgage Association, Series 2013-H16, Class AI	1.582	7/20/2063	366,110	0.02%
8,123,571	Government National Mortgage Association, Series 2013-H18, Class EI	1.665	7/20/2063	352,817	0.02%
1,225,977	Government National Mortgage Association, Series 2013-H18, Class JI	1.333	8/20/2063	38,164	0.00%
325,870	Government National Mortgage Association, Series 2013-H20, Class FA, 1-month LIBOR + 0.600%	0.689	8/20/2063	326,021	0.02%
5,205,289	Government National Mortgage Association, Series 2014-101, Class IO	0.745	4/16/2056	151,974	0.01%
11,674,780	Government National Mortgage Association, Series 2014-130, Class IB	0.393	8/16/2054	214,568	0.01%
18,093,199	Government National Mortgage Association, Series 2014-24, Class IX	0.338	1/16/2054	205,812	0.01%
13,789,490	Government National Mortgage Association, Series 2014-70, Class IO	0.571	3/16/2049	440,209	0.03%
7,775,499	Government National Mortgage Association, Series 2014-86, Class IO	0.587	4/16/2056	188,417	0.01%
9,899,253	Government National Mortgage Association, Series 2014-H12, Class HZ	4.598	6/20/2064	10,553,135	0.68%
18,673,385	Government National Mortgage Association, Series 2014-H24, Class HI	0.959	9/20/2064	567,429	0.04%
18,828,733	Government National Mortgage Association, Series 2015-120, Class IO	0.733	3/16/2057	594,679	0.04%
28,366,906	Government National Mortgage Association, Series 2015-146, Class IB	0.712	7/16/2055	802,369	0.05%
3,175,217	Government National Mortgage Association, Series 2015-152, Class PI, IO	4.000	10/20/2045	318,103	0.02%

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8,797,475	Government National Mortgage Association, Series 2015-171, Class IO	0.825	11/16/2055	357,556	0.02%
11,134,443	Government National Mortgage Association, Series 2015-189, Class IG	0.856	1/16/2057	449,043	0.03%
7,925,553	Government National Mortgage Association, Series 2015-21, Class IO	0.879	7/16/2056	311,249	0.02%
19,503,478	Government National Mortgage Association, Series 2015-32, Class IO	0.670	9/16/2049	589,892	0.04%
5,064,682	Government National Mortgage Association, Series 2015-68, Class IO	0.504	7/16/2057	141,039	0.01%
16,324,651	Government National Mortgage Association, Series 2015-70, Class IO	0.645	12/16/2049	483,491	0.03%
13,065,657	Government National Mortgage Association, Series 2015-73, Class IO	0.683	11/16/2055	400,755	0.03%
15,317,186	Government National Mortgage Association, Series 2015-H01, Class XZ	4.596	10/20/2064	16,879,424	1.08%
731,318	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	762,346	0.05%
21,391	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.389	4/20/2061	21,281	0.00%
2,842,457	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	2,920,792	0.19%
23,855	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	0.369	5/20/2063	23,710	0.00%
13,407	Government National Mortgage Association, Series 2015-H19, Class FA, 1-month LIBOR + 0.200%	0.289	4/20/2063	13,239	0.00%
360,007	Government National Mortgage Association, Series 2015-H28, Class JZ	5.006	3/20/2065	384,988	0.02%
5,445	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.789	10/20/2065	5,423	0.00%
128,645	Government National Mortgage Association, Series 2015-H29, Class HZ	4.594	9/20/2065	149,506	0.01%
7,377	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.769	8/20/2061	7,388	0.00%
27,547,169	Government National Mortgage Association, Series 2016-132, Class IO	0.841	7/16/2056	1,106,732	0.07%
13,856,198	Government National Mortgage Association, Series 2016-143, Class IO	0.852	10/16/2056	720,410	0.05%
1,603,337	Government National Mortgage Association, Series 2016-17, Class GT	5.000	8/20/2045	1,769,683	0.11%
677,783	Government National Mortgage Association, Series 2016-23, Class PA	5.655	7/20/2037	761,076	0.05%
22,381,462	Government National Mortgage Association, Series 2016-6, Class IO	0.530	2/16/2051	489,118	0.03%
13,657,008	Government National Mortgage Association, Series 2016-H01, Class AI	1.650	1/20/2066	908,997	0.06%
20,842,259	Government National Mortgage Association, Series 2016-H09, Class JI	1.770	4/20/2066	1,459,500	0.09%
619,318	Government National Mortgage Association, Series 2016-H14, Class JZ	3.807	8/20/2063	639,398	0.04%
614,854	Government National Mortgage Association, Series 2016-H19, Class CZ	4.484	8/20/2066	655,999	0.04%
271,602	Government National Mortgage Association, Series 2016-H19, Class EZ	4.881	6/20/2061	274,021	0.02%
137,452	Government National Mortgage Association, Series 2016-H19, Class FC, 1-month LIBOR + 0.400%	0.489	8/20/2066	136,943	0.01%
2,799	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.489	9/20/2063	2,772	0.00%
10,366,126	Government National Mortgage Association, Series 2017-128, Class IO	0.942	12/16/2056	623,708	0.04%
33,504,564	Government National Mortgage Association, Series 2017-168, Class IO	0.582	12/16/2059	1,592,100	0.10%
2,658,988	Government National Mortgage Association, Series 2017-H05, Class AI, IO	2.307	1/20/2067	250,035	0.02%
17,227,264	Government National Mortgage Association, Series 2018-110, Class IO	0.665	1/16/2060	1,037,018	0.07%
17,712,745	Government National Mortgage Association, Series 2018-129, Class IO	0.558	7/16/2060	1,008,385	0.06%
9,236,269	Government National Mortgage Association, Series 2018-133, Class IO	0.994	6/16/2058	660,190	0.04%
22,708,216	Government National Mortgage Association, Series 2018-143, Class IO	0.640	10/16/2060	1,674,331	0.11%
15,779,349	Government National Mortgage Association, Series 2018-2, Class IO	0.721	12/16/2059	832,282	0.05%
50,320,552	Government National Mortgage Association, Series 2018-82, Class IO	0.430	5/16/2058	2,095,026	0.13%

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26,615,905	Government National Mortgage Association, Series 2018-96, Class IO	0.462	8/16/2060	1,188,666	0.08%
141,410	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.289	10/20/2064	141,302	0.01%
175,431	Government National Mortgage Association, Series 2018-H10, Class FJ, 1-month LIBOR + 0.250%	0.339	6/20/2068	174,707	0.01%
113,423	Government National Mortgage Association, Series 2018-H12, Class HZ	4.617	8/20/2068	136,017	0.01%
4,082,959	Government National Mortgage Association, Series 2018-H16, Class CZ	4.251	5/20/2068	4,905,487	0.31%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	301,605	0.02%
23,519,478	Government National Mortgage Association, Series 2019-116, Class IO	0.777	12/16/2061	1,797,326	0.12%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	352,563	0.02%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	5.466	2/20/2044	2,301,634	0.15%
5,534,259	Government National Mortgage Association, Series 2019-44, Class BS	5.966	4/20/2049	649,010	0.04%
12,280,000	Government National Mortgage Association, Series 2019-70, Class SK	5.916	8/20/2043	2,747,110	0.18%
22,518,920	Government National Mortgage Association, Series 2019-75, Class IO	0.913	12/16/2060	1,521,239	0.10%
18,538,515	Government National Mortgage Association, Series 2019-94, Class IO	0.948	8/16/2061	1,327,180	0.08%
1,956,976	Government National Mortgage Association, Series 2019-H02, Class BZ	4.274	1/20/2069	2,544,742	0.16%
5,787,236	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	6,274,622	0.40%
3,323,304	Government National Mortgage Association, Series 2019-HO2, Class JA	3.500	12/20/2068	3,589,861	0.23%
48,143,913	Government National Mortgage Association, Series 2020-108, Class IO	0.911	6/16/2062	3,780,872	0.24%
21,020,437	Government National Mortgage Association, Series 2020-128, Class IO	0.983	10/16/2062	1,800,871	0.12%
35,077,668	Government National Mortgage Association, Series 2020-130, Class IO	1.012	8/16/2060	3,056,612	0.20%
46,483,762	Government National Mortgage Association, Series 2020-136, Class IO	1.131	8/16/2062	4,414,145	0.28%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	3,222,046	0.21%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ, IO	3.000	6/20/2049	1,321,269	0.08%
44,517,757	Government National Mortgage Association, Series 2020-172, Class IO	1.194	9/16/2062	4,303,687	0.28%
24,925,901	Government National Mortgage Association, Series 2020-174, Class IO	1.005	1/16/2063	2,120,237	0.14%
48,981,621	Government National Mortgage Association, Series 2020-197, Class IO	0.983	10/16/2062	4,221,853	0.27%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	4,560,036	0.29%
10,680,123	Government National Mortgage Association, Series 2021-10, Class IO	1.000	5/16/2063	927,131	0.06%
51,004,344	Government National Mortgage Association, Series 2021-106, Class IO	0.923	4/16/2063	4,346,335	0.28%
49,779,716	Government National Mortgage Association, Series 2021-12, Class IO	0.982	3/16/2063	4,214,898	0.27%
59,605,000	Government National Mortgage Association, Series 2021-133, Class IO	0.890	7/1/2063	5,242,915	0.34%
46,081,272	Government National Mortgage Association, Series 2021-20, Class IO	1.117	8/16/2062	4,351,316	0.28%
44,829,040	Government National Mortgage Association, Series 2021-33, Class IO	0.987	10/16/2062	3,893,671	0.25%
33,355,855	Government National Mortgage Association, Series 2021-40, Class IO	0.844	2/16/2063	2,658,261	0.17%
56,322,424	Government National Mortgage Association, Series 2021-52, Class IO	0.848	4/16/2063	4,448,970	0.28%
82,384,224	Government National Mortgage Association, Series 2021-H03, Class IO	4.170	4/20/2070	10,067,047	0.64%
12,145,567	Government National Mortgage Association, Series 2021-H08, Class IA, IO	4.245	1/20/2068	1,571,284	0.10%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	810,028	0.05%
3,690,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	3,746,032	0.24%

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5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	6,049,908	0.39%
3,461,000	GS Mortgage Securities Trust, Series 2013-GC16, Class B	5.161	11/10/2046	3,701,937	0.24%
2,930,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	3,136,176	0.20%
5,100,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	4.383	1/10/2047	5,371,201	0.34%
1,295,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	1,250,397	0.08%
1,416,000	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	1,516,487	0.10%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.689	6/10/2047	2,498,686	0.16%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	5,445,060	0.35%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,771,912	0.18%
1,168,136	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	2.708	5/19/2034	1,179,469	0.08%
531,861	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	553,464	0.04%
1,665,000	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/19/2041	1,666,234	0.11%
659,145	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	660,007	0.04%
4,265,000	HPEFS Equipment Trust, Series 2021-1A, Class C	0.750	3/20/2031	4,268,550	0.27%
1,455,000	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,454,486	0.09%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,375,004	0.34%
1,776,000	Hyundai Auto Lease Securitization Trust, Series 2021-B, Class B	0.620	3/16/2026	1,779,245	0.11%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	817,824	0.05%
640,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	1.173	6/17/2037	640,894	0.04%
6,320,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	1.239	7/17/2037	6,341,961	0.41%
5,975,000	Invitation Homes Trust, Series 2018-SFR4, Class B, 1-month LIBOR + 1.250%	1.339	1/17/2038	5,995,574	0.38%
831,966	ITE Rail Fund Levered LP, Series 2021-1A, Class A	2.250	2/28/2051	845,230	0.05%
5,068,971	JPMorgan Chase Bank NA, Series 2021-1, Class B	0.875	9/25/2028	5,075,188	0.32%
1,575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	4.414	12/15/2047	1,604,951	0.10%
2,405,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,592,446	0.17%
796,114	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	824,984	0.05%
690,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	746,598	0.05%
21,525,554	JPMorgan Mortgage Trust, Series 2017-4, Class AX1, IO	0.417	11/25/2048	68,193	0.00%
2,140,225	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	2,135,176	0.14%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,897,701	0.31%
985,117	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	991,855	0.06%
4,416,552	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	4,467,413	0.29%
1,585,000	Marlette Funding Trust, Series 2021-2A, Class B	1.060	9/15/2031	1,588,199	0.10%
1,692,316	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	1,802,547	0.12%
2,275,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	1.540	3/20/2026	2,284,261	0.15%
675,062	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	651,213	0.04%
539,187	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	574,020	0.04%
1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,811,307	0.12%
4,006,000	Mill City Mortgage Loan Trust, Series 2015-2, Class B1	3.634	9/25/2057	4,328,841	0.28%
71,308	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	71,630	0.00%
1,208,791	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.472	8/25/2058	1,253,175	0.08%
1,850,154	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	1,861,642	0.12%
1,655,000	Mission Lane Credit Card Master Trust, Series 2021-A, Class A	1.590	9/15/2026	1,656,067	0.11%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	309,747	0.02%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.334	6/15/2047	964,249	0.06%
2,735,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	2,813,359	0.18%
2,225,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AS	3.456	5/15/2046	2,308,834	0.15%
785,422	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	776,704	0.05%
3,135,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,216,648	0.21%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	6,335,583	0.41%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	2,230,222	0.14%
39,168	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	2.645	7/25/2035	36,380	0.00%
1,300,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,293,685	0.08%
799,179	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	801,237	0.05%
2,579,362	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	2,638,607	0.17%
1,874,560	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	1,909,035	0.12%

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1,461,236	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	1,483,244	0.09%
2,596,190	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	2,628,902	0.17%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,641,202	0.11%
292,087	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	293,997	0.02%
2,881,850	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	2,880,208	0.18%
1,815,869	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	1,815,174	0.12%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,693,621	0.11%
1,620,000	OneMain Financial Issuance Trust, Series 2019-1A, Class B	3.790	2/14/2031	1,625,864	0.10%
5,950,000	OneMain Financial Issuance Trust, Series 2020-1A, Class A	3.840	5/14/2032	6,184,103	0.40%
5,970,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	1.750	9/14/2035	6,105,823	0.39%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	5,447,542	0.35%
515,180	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	525,258	0.03%
611,820	Onslow Bay Financial LLC, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	622,828	0.04%
1,493,069	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	1,537,082	0.10%
1,830,000	PFS Financing Corp., Series 2021-A, Class A	0.710	4/15/2026	1,831,680	0.12%
3,745,000	PFS Financing Corp., Series 2021-B, Class A	0.775	8/17/2026	3,747,618	0.24%
3,919,175	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	4,061,323	0.26%
3,971,520	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	4,115,210	0.26%
2,610,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	2,630,288	0.17%
2,270,000	Progress Residential Trust, Series 2019-SFR2, Class B	3.446	5/17/2036	2,313,386	0.15%
585,000	Progress Residential Trust, Series 2020-SFR2, Class A	2.078	6/17/2037	598,054	0.04%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,132,709	0.07%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,698,431	0.17%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,915,128	0.12%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,500,043	0.22%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	832,528	0.05%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.939	7/17/2038	1,716,159	0.11%
3,475,000	RBS Commercial Funding, Inc., Trust, Series 2013-SMV, Class C	3.584	3/11/2031	3,423,738	0.22%
3,245	Residential Accredit Loans, Inc., Trust, Series 2006-QS13, Class 2A1	5.750	9/25/2021	2,606	0.00%
55,137	Residential Accredit Loans, Inc., Trust, Series 2006-QS18, Class 3A3	5.750	12/25/2021	51,125	0.00%
1,316	Residential Accredit Loans, Inc., Trust, Series 2006-QS6, Class 2A1	6.000	6/25/2022	1,122	0.00%
4,632,436	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	4,598,180	0.29%
770,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	805,730	0.05%
1,110,000	Santander Consumer Auto Receivables Trust, Series 2021-AA, Class C	1.030	11/16/2026	1,113,318	0.07%
765,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class C	4.110	12/15/2025	802,187	0.05%
1,350,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	5.350	3/15/2028	1,454,686	0.09%
1,265,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class C	1.460	9/15/2025	1,278,390	0.08%
2,340,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	2,359,005	0.15%
1,410,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	1,414,040	0.09%
2,225,000	Santander Drive Auto Receivables Trust, Series 2021-3, Class C	0.950	9/15/2027	2,229,950	0.14%
3,860,000	Santander Retail Auto Lease Trust, Series 2021-B, Class C	1.100	6/20/2025	3,874,490	0.25%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,636,960	0.10%
366,517	Sequoia Mortgage Trust, Series 2019-CH2, Class A1	4.500	8/25/2049	368,947	0.02%
462,498	Sierra Timeshare Receivables Funding LLC, Series 2018-2A, Class A	3.500	6/20/2035	479,464	0.03%
2,920,843	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class A	2.590	5/20/2036	2,995,005	0.19%
3,546,760	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	3,562,529	0.23%
704,343	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	714,678	0.05%
813,309	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	817,026	0.05%
3,188,334	SLAM Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,216,308	0.21%
725,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3	3.591	6/15/2032	724,282	0.05%

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117,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4	3.590	6/15/2032	116,884	0.01%
233,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3	2.960	3/15/2033	232,978	0.01%
3,451,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4	2.960	3/15/2033	3,450,672	0.22%
260,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3	2.960	9/15/2032	259,990	0.02%
200,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4	3.210	9/15/2032	199,992	0.01%
4,828,629	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1-month LIBOR + 0.800%	0.893	2/15/2036	4,846,876	0.31%
1,840,206	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	1,952,144	0.12%
1,296,335	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,289,152	0.08%
2,818,178	SoFi Consumer Loan Program Trust, Series 2017-6, Class B	3.520	11/25/2026	2,841,828	0.18%
24,093	SoFi Consumer Loan Program Trust, Series 2019-2, Class A	3.010	4/25/2028	24,140	0.00%
164,430	SoFi Consumer Loan Program Trust, Series 2019-3, Class A	2.900	5/25/2028	164,922	0.01%
4,235,000	SoFi Consumer Loan Program Trust, Series 2021-B, Class B	2.250	1/25/2029	4,322,034	0.28%
467,139	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	472,029	0.03%
1,199,264	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	1,228,219	0.08%
1,030,818	SoFi Professional Loan Program Trust, Series 2020-C, Class AFX	1.950	2/15/2046	1,046,959	0.07%
5,715,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	2.540	5/15/2046	5,915,830	0.38%
4,424,573	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	4,470,818	0.29%
695,133	Sprite Ltd., Series 2017-1, Class A	4.250	12/15/2037	692,316	0.04%
2,542,046	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	4.540	2/25/2044	2,691,798	0.17%
1,861,317	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.563	11/15/2027	1,228,469	0.08%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, 1-month LIBOR + 1.900%	1.993	11/15/2027	4,392,578	0.28%
633,200	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	643,751	0.04%
2,552,100	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	1.680	2/20/2046	2,546,827	0.16%
7,477,417	Textainer Marine Containers VII Ltd., Series 2021-2A, Class A	2.230	4/20/2046	7,628,693	0.49%
4,983,276	Textainer Marine Containers VIII Ltd., Series 2020-2A, Class A	2.100	9/20/2045	5,065,176	0.32%
1,974,250	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	1,991,714	0.13%
1,884,050	TIF Funding II LLC, Series 2021-1A, Class A	1.650	2/20/2046	1,876,075	0.12%
2,167,000	Towd Point Mortgage Trust, Series 2017-5, Class M2, 1-month LIBOR + 1.500%	1.589	2/25/2057	2,200,197	0.14%
201,917	Towd Point Mortgage Trust, Series 2016-3, Class A1	2.250	4/25/2056	202,579	0.01%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,788,091	0.37%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	4,259,741	0.27%
1,189,807	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	1,255,055	0.08%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	2,477,937	0.16%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,946,016	0.38%
545,474	Towd Point Mortgage Trust, Series 2019-4, Class A1	2.900	10/25/2059	565,301	0.04%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	5,964,903	0.38%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	5,201,992	0.33%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,303,088	0.08%
2,996,121	Tricon American Homes Trust, Series 2017-SFR2, Class A	2.928	1/17/2036	3,067,832	0.20%
1,698,869	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,770,016	0.11%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,312,358	0.08%
4,998,917	Triton Container Finance VIII LLC, Series 2020-1A, Class A	2.110	9/20/2045	5,069,146	0.32%
4,571,692	Triton Container Finance VIII LLC, Series 2021-1A, Class A	1.860	3/20/2046	4,580,919	0.29%
4,212,223	TRP - TRIP Rail Master Funding LLC, Series 2021-2, Class A	2.150	6/19/2051	4,263,974	0.27%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,506,805	0.10%
22,855,000	UMBS® (TBA)	1.500	8/1/2051	22,623,772	1.45%
40,941,000	UMBS® (TBA)	2.000	9/1/2051	41,668,662	2.67%
2,260,000	United Auto Credit Securitization Trust, Series 2020-1, Class C	2.150	2/10/2025	2,280,724	0.15%
952,407	WaMu Mortgage Pass Through Certificates, Series 2007-HY2, Class 2A2	2.907	11/25/2036	901,802	0.06%

Loomis Sayles Securitized Asset Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
4,790,386	Wave LLC, Series 2017-1A, Class A	3.844	11/15/2042	4,777,443	0.31%
1,766,133	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,839,613	0.12%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	5,874,761	0.38%
924,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class AS	2.398	7/15/2053	950,363	0.06%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	4,189,270	0.27%
3,065,234	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	3,218,686	0.21%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	5,463,581	0.35%
3,575,325	Wendy's Funding LLC, Series 2018-1A, Class A2II	3.884	3/15/2048	3,820,700	0.24%
1,580,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	2.370	6/15/2051	1,607,050	0.10%
150,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	152,700	0.01%
2,290,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class C	0.890	7/15/2026	2,295,386	0.15%
645,000	WFRBS Commercial Mortgage Trust, Series 2012-C6, Class AS	3.835	4/15/2045	652,054	0.04%
1,875,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	1,975,070	0.13%
959,221	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class A4	3.723	5/15/2047	992,233	0.06%
1,635,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class A5	3.995	5/15/2047	1,766,399	0.11%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	845,841	0.05%
2,527,994	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	2,632,726	0.17%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	544,790	0.03%
2,005,434	Willis Engine Structured Trust, Series 2021-A, Class A	3.104	5/15/2046	2,042,454	0.13%
3,384,944	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	3,422,268	0.22%
5,275,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class M	2.710	7/15/2026	5,405,442	0.35%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	538,015	0.03%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,990,227	0.13%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,656,254	0.17%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,503,988	0.10%
	Total			1,404,905,401	89.89%
Collateralized Loan Obligations					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	1.730	7/20/2034	2,216,895	0.14%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3-month LIBOR + 1.300%	1.426	1/15/2033	3,008,213	0.19%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	1.784	7/20/2031	5,259,703	0.34%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3-month LIBOR + 1.670%	1.796	7/15/2031	594,082	0.04%
525,000	Burnham Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 2.150%	2.338	10/20/2029	525,182	0.03%
1,992,223	CarVal CLO III Ltd., Series 2019-2A, Class A, 3-month LIBOR + 1.350%	1.484	7/20/2032	1,995,552	0.13%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	1.526	1/15/2031	3,825,615	0.24%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B, 3-month LIBOR + 1.550%	1.666	1/20/2034	4,271,840	0.27%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	1.850	11/22/2031	1,565,810	0.10%
3,350,000	Gallatin CLO VIII Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.650%	1.776	7/15/2027	3,354,535	0.21%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3-month LIBOR + 1.480%	1.614	4/20/2031	3,476,072	0.22%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	1.660	4/20/2031	2,996,307	0.19%
4,685,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3-month LIBOR + 1.700%	1.838	10/22/2030	4,685,090	0.30%
1,750,000	Madison Park Funding XXVI Ltd., Series 2017-26A, Class AR, 3-month LIBOR + 1.200%	1.377	7/29/2030	1,752,445	0.11%
6,000,000	Magnetite XVIII Ltd., Series 2016-18A, Class AR, 3-month LIBOR + 1.080%	1.236	11/15/2028	5,997,837	0.38%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3-month LIBOR + 1.400%	1.504	1/15/2034	2,343,221	0.15%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	1.788	7/15/2034	2,077,029	0.13%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3-month LIBOR + 1.400%	1.588	4/16/2033	2,552,300	0.16%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3-month LIBOR + 1.550%	1.684	1/17/2032	5,264,961	0.34%
2,040,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	1.596	4/16/2031	2,036,856	0.13%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3-month LIBOR + 1.600%	1.786	4/21/2034	4,030,003	0.26%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%	1.784	7/2/2035	4,185,649	0.27%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3-month LIBOR + 1.500%	1.688	1/18/2034	5,243,993	0.34%
4,970,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	1.634	10/17/2031	4,970,238	0.32%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	1.825	5/21/2034	572,396	0.04%
4,500,000	Race Point CLO Ltd., Series 2013-8A, Class BR2, 3-month LIBOR + 1.500%	1.655	2/20/2030	4,494,412	0.29%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	1.588	4/20/2034	1,020,680	0.07%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3-month LIBOR + 1.650%	1.849	4/20/2034	7,649,833	0.49%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3-month LIBOR + 1.700%	1.826	4/15/2033	5,911,515	0.38%
3,830,000	VERDE CLO Ltd., Series 2019-1A, Class BR, 3-month LIBOR + 1.600%	1.784	4/15/2032	3,833,479	0.25%
3,000,000	Vibrant CLO Ltd., Series 2018-10A, Class A1, 3-month LIBOR + 1.200%	1.334	10/20/2031	2,999,283	0.19%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3-month LIBOR + 1.700%	1.834	10/18/2031	1,314,996	0.08%
	Total			106,026,022	6.78%
Loan Participations					
2,854,815	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	2,725,238	0.18%
Short-Term Investments					
96,661,595	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	8/2/2021	96,661,595	6.19%
	Total Investments			1,610,318,256	103.04%
	Other assets less liabilities			(47,456,676)	(3.04%)
	Net Assets			1,562,861,580	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
2 Year U.S. Treasury Note	9/30/2021	(30)	\$ (6,621,975)	\$ (6,619,688)	\$ 2,287
10 Year U.S. Treasury Note	9/21/2021	(105)	(14,089,479)	(14,117,578)	(28,099)
Total Futures Contracts					\$ (25,812)

Centrally Cleared Interest Rate Swap Agreements

<u>Notional Value</u>	<u>Currency</u>	<u>Expiration Date</u>	<u>Fund Pays</u>	<u>Fund Receives</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
63,000,000	USD	3/4/2024	(2.56%)	3-month LIBOR	(4,197,880)	(4,197,880)

Loomis Sayles Securitized Asset Fund
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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
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
2,861,605	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	2,985,959	0.19%
2,624,400	Adams Outdoor Advertising LP, Series 2018-1, Class A	4.810	11/15/2048	2,775,240	0.18%
2,305,000	Affirm Asset Securitization Trust, Series 2021-A, Class A	0.880	8/15/2025	2,314,280	0.15%
2,767,593	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	2,786,215	0.18%
1,525,000	American Credit Acceptance Receivables Trust, Series 2019-4, Class C	2.690	12/12/2025	1,544,502	0.10%
4,500,000	American Credit Acceptance Receivables Trust, Series 2020-1A, Class C	2.190	3/13/2026	4,570,501	0.29%
1,195,000	American Credit Acceptance Receivables Trust, Series 2020-2, Class C	3.880	4/13/2026	1,253,183	0.08%
1,695,000	American Credit Acceptance Receivables Trust, Series 2021-1, Class C	0.830	3/15/2027	1,695,892	0.11%
1,500,000	AmeriCredit Automobile Receivables Trust, Series 2019-1, Class C	3.360	2/18/2025	1,558,379	0.10%
715,000	AmeriCredit Automobile Receivables Trust, Series 2020-3, Class C	1.060	8/18/2026	720,056	0.05%
1,050,000	AmeriCredit Automobile Receivables Trust, Series 2021-2, Class C	1.010	1/19/2027	1,056,224	0.07%
325,000	Ascentium Equipment Receivables Trust, Series 2017-2A, Class C	2.870	8/10/2022	327,332	0.02%
600,000	Avis Budget Rental Car Funding AESOP LLC, Series 2018-2A, Class A	4.000	3/20/2025	648,071	0.04%
3,560,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-2A, Class A	3.350	9/22/2025	3,818,002	0.25%
6,040,000	Avis Budget Rental Car Funding AESOP LLC, Series 2019-3A, Class A	2.360	3/20/2026	6,319,529	0.41%
615,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class A	2.330	8/20/2026	640,915	0.04%
2,880,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-1A, Class B	2.680	8/20/2026	2,992,075	0.19%
3,860,000	Avis Budget Rental Car Funding AESOP LLC, Series 2020-2A, Class A	2.020	2/20/2027	3,973,797	0.26%
1,000,000	Banc of America Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	1,071,164	0.07%
4,155,000	BANK, Series 2019-BN19, Class A3	3.183	8/15/2061	4,535,478	0.29%
3,525,000	BANK, Series 2019-BN22, Class A4	2.978	11/15/2062	3,803,446	0.24%
3,720,000	BANK, Series 2019-BN20, Class A3	3.011	9/15/2062	4,018,154	0.26%
1,770,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,862,786	0.12%
3,649,000	BANK, Series 2020-BN26, Class A4	2.403	3/15/2063	3,769,852	0.24%
785,000	BANK, Series 2020-BN28, Class AS	2.140	3/15/2063	780,216	0.05%
3,570,000	BANK, Series 2021-BN33, Class A5	2.556	5/15/2064	3,655,384	0.24%
3,950,000	BANK, Series 2021-BN34, Class A5	2.438	6/15/2063	4,081,211	0.26%
2,750,000	Bank of The West Auto Trust, Series 2019-1, Class B	2.760	1/15/2025	2,857,353	0.18%
4,045,000	Barclays Commercial Mortgage Securities Trust, Series 2020-BID, Class A, 1-month LIBOR + 2.140%	2.213	10/15/2037	4,082,818	0.26%
767,560	Bayview Opportunity Master Fund IVa Trust, Series 2016-SPL1, Class A	4.000	4/28/2055	785,186	0.05%
656,044	Bayview Opportunity Master Fund IVa Trust, Series 2017-RT1, Class A1	3.000	3/28/2057	665,486	0.04%
714,042	Bayview Opportunity Master Fund IVb Trust, Series 2016-SPL2, Class A	4.000	6/28/2053	726,963	0.05%
1,385,000	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL2, Class B1	4.250	6/28/2054	1,452,632	0.09%
1,208,286	Bayview Opportunity Master Fund IVb Trust, Series 2017-SPL4, Class A	3.500	1/28/2055	1,238,959	0.08%
4,630,000	Benchmark Mortgage Trust, Series 2019-B11, Class A5	3.542	5/15/2052	5,159,366	0.33%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,753,584	0.24%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	5,562,591	0.36%
1,469,635	Blackbird Capital Aircraft Lease Securitization Ltd., Series 2016-1A, Class A	4.213	12/16/2041	1,466,598	0.09%
850,000	Brex Commercial Charge Card Master Trust, Series 2021-1, Class A	2.090	7/15/2024	855,418	0.06%
2,303,124	Business Jet Securities LLC, Series 2021-1A, Class A	2.162	4/15/2036	2,320,828	0.15%
3,501,575	CAL Funding IV Ltd., Series 2020-1A, Class A	2.220	9/25/2045	3,533,118	0.23%
510,000	Calii Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	580,534	0.04%
3,100,000	California Republic Auto Receivables Trust, Series 2017-1, Class C	3.760	12/15/2023	3,104,419	0.20%
3,950,000	California Republic Auto Receivables Trust, Series 2018-1, Class C	3.870	10/16/2023	4,031,214	0.26%
1,370,000	Canadian Pacer Auto Receivables Trust, Series 2018-2A, Class C	4.070	3/19/2025	1,398,679	0.09%
1,655,000	CarMax Auto Owner Trust, Series 2017-4, Class D	3.300	5/15/2024	1,672,184	0.11%
1,655,000	CarMax Auto Owner Trust, Series 2018-1, Class C	2.950	11/15/2023	1,684,559	0.11%
1,050,000	CarMax Auto Owner Trust, Series 2018-1, Class D	3.370	7/15/2024	1,069,029	0.07%
1,285,000	CarMax Auto Owner Trust, Series 2018-2, Class D	3.990	4/15/2025	1,321,918	0.09%

Loomis Sayles Securitized Asset Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,465,000	CarMax Auto Owner Trust, Series 2019-4, Class B	2.320	7/15/2025	1,520,100	0.10%
500,000	CarMax Auto Owner Trust, Series 2020-3, Class C	1.690	4/15/2026	510,163	0.03%
1,485,000	CarMax Auto Owner Trust, Series 2021-1, Class C	0.940	12/15/2026	1,477,143	0.10%
4,040,000	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	4,074,498	0.26%
1,380,000	Carvana Auto Receivables Trust, Series 2021-N2, Class C	1.070	3/10/2028	1,383,413	0.09%
4,455,000	Carvana Auto Receivables Trust, Series 2021-P1, Class C	1.530	3/10/2027	4,454,461	0.29%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	5,394,571	0.35%
2,007,406	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	2,004,218	0.13%
454,154	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	457,707	0.03%
661,293	CCG Receivables Trust, Series 2018-1, Class B	3.090	6/16/2025	661,962	0.04%
1,155,000	CCG Receivables Trust, Series 2019-1, Class B	3.220	9/14/2026	1,191,177	0.08%
5,285,000	Chesapeake Funding II LLC, Series 2018-1A, Class B	3.450	4/15/2030	5,290,993	0.34%
550,000	Chesapeake Funding II LLC, Series 2020-1A, Class C	2.140	8/16/2032	564,523	0.04%
2,225,000	Chesapeake Funding II LLC, Series 2021-1A, Class B	0.990	4/15/2033	2,223,569	0.14%
98,384	CIG Auto Receivables Trust, Series 2019-1A, Class A	3.330	8/15/2024	98,685	0.01%
1,448,850	Citigroup Mortgage Loan Trust, Series 2019-RP1, Class M2	4.000	1/25/2066	1,590,828	0.10%
2,806,492	CLI Funding VI LLC, Series 2020-3A, Class A	2.070	10/18/2045	2,828,435	0.18%
4,297,786	CLI Funding VIII LLC, Series 2021-1A, Class A	1.640	2/18/2046	4,260,217	0.27%
855,576	College Ave Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	853,543	0.06%
2,424,000	Commercial Mortgage Pass Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	2,418,298	0.16%
2,572,000	Commercial Mortgage Pass Through Certificates, Series 2013-CR13, Class A4	4.194	11/10/2046	2,768,221	0.18%
2,605,000	Commercial Mortgage Pass Through Certificates, Series 2013-CR6, Class A4	3.101	3/10/2046	2,672,796	0.17%
5,595,000	Commercial Mortgage Pass Through Certificates, Series 2013-WWP, Class A2	3.424	3/10/2031	5,843,326	0.38%
359,485	Commercial Mortgage Pass Through Certificates, Series 2014-CR14, Class A2	3.147	2/10/2047	359,452	0.02%
1,391,967	Commercial Mortgage Pass Through Certificates, Series 2014-CR16, Class ASB	3.653	4/10/2047	1,445,098	0.09%
794,683	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A4	3.691	3/10/2047	842,987	0.05%
1,300,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	1,397,976	0.09%
2,520,000	Commercial Mortgage Pass Through Certificates, Series 2014-UBS5, Class A4	3.838	9/10/2047	2,731,887	0.18%
3,110,000	Commercial Mortgage Pass Through Certificates, Series 2015-DC1, Class A5	3.350	2/10/2048	3,333,448	0.21%
1,107,842	Commercial Mortgage Pass Through Certificates, Series 2016-DC2, Class ASB	3.550	2/10/2049	1,175,309	0.08%
230,000	Commercial Mortgage Trust, Series 2012-CR3, Class AM	3.416	10/15/2045	231,819	0.02%
845,488	Commonbond Student Loan Trust, Series 2020, Class A	1.980	8/25/2050	853,241	0.06%
134,047	CoreVest American Finance Trust, Series 2017-1, Class A	2.968	10/15/2049	134,342	0.01%
902,101	CoreVest American Finance Trust, Series 2018-1, Class A	3.804	6/15/2051	937,818	0.06%
1,735,046	CoreVest American Finance Trust, Series 2019-2, Class A	2.835	6/15/2052	1,821,608	0.12%
2,161,103	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	2,261,521	0.15%
19,981	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	19,959	0.00%
2,360,000	Credit Acceptance Auto Loan Trust, Series 2019-3A, Class B	2.860	1/16/2029	2,443,621	0.16%
910,000	Credit Acceptance Auto Loan Trust, Series 2020-1A, Class B	2.390	4/16/2029	940,901	0.06%
1,245,000	Credit Acceptance Auto Loan Trust, Series 2020-2A, Class A	1.370	7/16/2029	1,259,835	0.08%
2,775,000	Credit Acceptance Auto Loan Trust, Series 2021-2A, Class A	0.960	2/15/2030	2,776,841	0.18%
1,435,000	Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A	1.000	5/15/2030	1,437,857	0.09%
2,250,000	Credit Suisse Commercial Mortgage Securities Corp., Series 2019-SKLZ, Class B, 1-month LIBOR + 1.900%	1.973	1/15/2034	2,230,633	0.14%
6,160,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class A2	3.953	9/15/2037	6,636,583	0.43%
1,395,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class B	4.185	9/15/2037	1,449,312	0.09%
2,045,000	Credit Suisse Mortgage Capital Certificates, Series 2014-USA, Class C	4.336	9/15/2037	2,030,013	0.13%
2,361,543	Credit Suisse Mortgage Trust, Series 2021-RPL1, Class A1	1.668	9/27/2060	2,368,761	0.15%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,557,287	0.16%
1,789,133	DB Master Finance LLC, Series 2019-1A, Class A23	4.352	5/20/2049	1,976,133	0.13%
1,000,000	Dell Equipment Finance Trust, Series 2020-1, Class C	4.260	6/22/2023	1,043,771	0.07%
740,000	Dell Equipment Finance Trust, Series 2020-2, Class C	1.370	1/22/2024	749,479	0.05%
1,212,082	Diamond Resorts Owner Trust, Series 2018-1, Class A	3.700	1/21/2031	1,262,692	0.08%

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2,310,000	Domino's Pizza Master Issuer LLC, Series 2021-1A, Class A21	2.662	4/25/2051	2,390,134	0.15%
988,156	Drive Auto Receivables Trust, Series 2019-2, Class C	3.420	6/16/2025	1,002,222	0.06%
570,000	Drive Auto Receivables Trust, Series 2021-1, Class C	1.020	6/15/2027	572,447	0.04%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1-month LIBOR + 1.150%	1.220	4/15/2026	5,385,451	0.35%
1,260,000	DT Auto Owner Trust, Series 2020-3A, Class C	1.470	6/15/2026	1,276,180	0.08%
1,385,000	DT Auto Owner Trust, Series 2021-1A, Class C	0.840	10/15/2026	1,383,852	0.09%
570,000	DT Auto Owner Trust, Series 2021-2A, Class C	1.100	2/16/2027	571,763	0.04%
211,125	Earnest Student Loan Program LLC, Series 2017-A, Class A2	2.650	1/25/2041	212,062	0.01%
2,689,501	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	2,759,071	0.18%
1,052,343	EDvestinU Private Education Loan Issue No. 3 LLC, Series 2021-A, Class A	1.800	11/25/2045	1,054,576	0.07%
2,120,000	Exeter Automobile Receivables Trust, Series 2021-1A, Class C	0.740	1/15/2026	2,118,704	0.14%
1,005,000	Exeter Automobile Receivables Trust, Series 2021-2A, Class B	0.570	9/15/2025	1,005,468	0.06%
750,000	Extended Stay America Trust, Series 2021-ESH, Class C, 1-month LIBOR + 1.700%	1.775	7/15/2038	752,175	0.05%
23,908	Federal Home Loan Mortgage Corp., REMIC, Series 1673, Class SE	8.390	2/15/2024	24,841	0.00%
184,624	Federal Home Loan Mortgage Corp., REMIC, Series 2626, Class SQ	14.818	6/15/2023	197,851	0.01%
90,300	Federal Home Loan Mortgage Corp., REMIC, Series 2649, Class IM	7.000	7/15/2033	21,556	0.00%
55,351	Federal Home Loan Mortgage Corp., REMIC, Series 2725, Class SC	8.937	11/15/2033	58,254	0.00%
1,142,448	Federal Home Loan Mortgage Corp., REMIC, Series 3013, Class AS	18.362	5/15/2035	1,459,591	0.09%
3,815,735	Federal Home Loan Mortgage Corp., REMIC, Series 3149, Class LS	7.127	5/15/2036	837,492	0.05%
1,178,536	Federal Home Loan Mortgage Corp., REMIC, Series 3229, Class BI	6.547	10/15/2036	237,019	0.02%
1,269,399	Federal Home Loan Mortgage Corp., REMIC, Series 3416, Class BI	6.177	2/15/2038	240,151	0.02%
665,008	Federal Home Loan Mortgage Corp., REMIC, Series 3417, Class VS	17.523	2/15/2038	894,192	0.06%
625,708	Federal Home Loan Mortgage Corp., REMIC, Series 3417, Class WS	15.782	2/15/2038	775,929	0.05%
735,461	Federal Home Loan Mortgage Corp., REMIC, Series 3561, Class W, IO	2.752	6/15/2048	788,613	0.05%
640,760	Federal Home Loan Mortgage Corp., REMIC, Series 3620, Class AT, IO	3.823	12/15/2036	681,920	0.04%
2,206,073	Federal Home Loan Mortgage Corp., REMIC, Series 3747, Class CS	6.427	10/15/2040	428,774	0.03%
117,900	Federal Home Loan Mortgage Corp., REMIC, Series 3792, Class DF, 1-month LIBOR + 0.400%	0.473	11/15/2040	116,776	0.01%
305,244	Federal Home Loan Mortgage Corp., REMIC, Series 3808, Class SH	9.016	2/15/2041	345,170	0.02%
1,993,274	Federal Home Loan Mortgage Corp., REMIC, Series 3922, Class SH	5.827	9/15/2041	344,981	0.02%
1,800,000	Federal Home Loan Mortgage Corp., REMIC, Series 4041, Class ES	23.636	8/15/2040	3,016,818	0.19%
1,465,562	Federal Home Loan Mortgage Corp., REMIC, Series 4097, Class US	6.077	8/15/2032	182,883	0.01%
5,144,086	Federal Home Loan Mortgage Corp., REMIC, Series 4321, Class BS	1.673	6/15/2039	317,276	0.02%
32,513	Federal Home Loan Mortgage Corp., REMIC, Series 4460, Class NT	6.500	8/15/2043	33,714	0.00%
38,641	Federal Home Loan Mortgage Corp., REMIC, Series 4460, Class TN	5.000	8/15/2043	40,088	0.00%
2,124,745	Federal Home Loan Mortgage Corp., REMIC, Series 4512, Class IE	4.500	3/15/2044	287,545	0.02%
5,943,234	Federal Home Loan Mortgage Corp., REMIC, Series 4672, Class SP	6.027	4/15/2047	772,879	0.05%
2,717,660	Federal Home Loan Mortgage Corp., REMIC, Series 4749, Class IO	4.000	12/15/2047	249,984	0.02%
4,658,176	Federal Home Loan Mortgage Corp., REMIC, Series 5048, Class HI, IO	4.500	1/15/2042	815,274	0.05%
238,233	Federal Home Loan Mortgage Corp., REMIC, Series 5065, Class EI, IO	5.420	11/25/2044	51,769	0.00%
11,603,633	Federal Home Loan Mortgage Corp., REMIC, Series 5065, Class HI, IO	5.047	4/15/2042	2,266,145	0.15%
1,166,239	Federal Home Loan Mortgage Corp., REMIC, Series 5078, Class MI, IO	4.000	9/25/2043	342,050	0.02%

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17,567,177	Federal Home Loan Mortgage Corp., REMIC, Series 5094, Class IO	1.692	12/15/2048	1,774,531	0.11%
285,842	Federal Home Loan Mortgage Corp., Series 224, Class IO	6.000	3/1/2033	51,602	0.00%
2,271,139	Federal National Mortgage Association, REMIC, Series 2012-14, Class MS	6.409	3/25/2042	529,087	0.03%
1,448,862	Federal National Mortgage Association, REMIC, Series 2012-21, Class SB	5.859	3/25/2042	191,380	0.01%
2,815,383	Federal National Mortgage Association, REMIC, Series 2013-117, Class S	6.509	11/25/2043	508,591	0.03%
52,038	Federal National Mortgage Association, REMIC, Series 1996-45, Class SC	7.159	1/25/2024	3,838	0.00%
831,301	Federal National Mortgage Association, REMIC, Series 2005-22, Class DG	4.903	4/25/2035	875,224	0.06%
1,725,478	Federal National Mortgage Association, REMIC, Series 2005-45, Class DA	24.085	6/25/2035	2,701,554	0.17%
2,356,638	Federal National Mortgage Association, REMIC, Series 2005-62, Class GZ	5.750	7/25/2035	2,793,315	0.18%
1,338,198	Federal National Mortgage Association, REMIC, Series 2006-46, Class SK	23.865	6/25/2036	2,177,582	0.14%
58,478	Federal National Mortgage Association, REMIC, Series 2006-69, Class KI	7.209	8/25/2036	9,742	0.00%
367,232	Federal National Mortgage Association, REMIC, Series 2008-15, Class AS	32.543	8/25/2036	694,505	0.04%
920,108	Federal National Mortgage Association, REMIC, Series 2008-86, Class LA	3.471	8/25/2038	963,802	0.06%
241,276	Federal National Mortgage Association, REMIC, Series 2008-87, Class LD	4.259	11/25/2038	264,305	0.02%
1,034,100	Federal National Mortgage Association, REMIC, Series 2009-11, Class VP	2.439	3/25/2039	1,078,228	0.07%
81,641	Federal National Mortgage Association, REMIC, Series 2010-75, Class MT	1.946	12/25/2039	83,121	0.01%
2,432,439	Federal National Mortgage Association, REMIC, Series 2010-80, Class PZ	5.000	7/25/2040	2,891,609	0.19%
418,348	Federal National Mortgage Association, REMIC, Series 2011-100, Class SH	7.608	11/25/2040	492,570	0.03%
3,453,272	Federal National Mortgage Association, REMIC, Series 2011-109, Class PZ	4.500	8/25/2041	4,034,214	0.26%
2,145,371	Federal National Mortgage Association, REMIC, Series 2011-51, Class SM	5.759	6/25/2041	328,608	0.02%
2,009,927	Federal National Mortgage Association, REMIC, Series 2011-60, Class ZB	5.000	7/25/2041	2,251,723	0.14%
5,636,370	Federal National Mortgage Association, REMIC, Series 2012-97, Class SB	5.909	9/25/2042	804,749	0.05%
651,349	Federal National Mortgage Association, REMIC, Series 2013-109, Class US	11.921	7/25/2043	820,584	0.05%
2,478,086	Federal National Mortgage Association, REMIC, Series 2013-34, Class PS	6.059	8/25/2042	353,008	0.02%
19,069,999	Federal National Mortgage Association, REMIC, Series 2014-15, Class SA	5.959	4/25/2044	3,310,979	0.21%
1,931,981	Federal National Mortgage Association, REMIC, Series 2014-28, Class SD	5.959	5/25/2044	320,676	0.02%
504,711	Federal National Mortgage Association, REMIC, Series 2015-55, Class KT	5.500	5/25/2041	565,050	0.04%
11,196,516	Federal National Mortgage Association, REMIC, Series 2016-22, Class ST, IO	6.009	4/25/2046	1,989,577	0.13%
1,704,126	Federal National Mortgage Association, REMIC, Series 2016-26, Class KL	4.500	11/25/2042	1,719,792	0.11%
12,784,444	Federal National Mortgage Association, REMIC, Series 2016-32, Class SA	6.009	10/25/2034	2,140,262	0.14%
15,577,036	Federal National Mortgage Association, REMIC, Series 2016-60, Class ES	6.009	9/25/2046	2,931,500	0.19%
10,566,145	Federal National Mortgage Association, REMIC, Series 2016-60, Class QS	6.009	9/25/2046	1,971,968	0.13%
6,285,609	Federal National Mortgage Association, REMIC, Series 2016-82, Class SC	6.009	11/25/2046	1,081,660	0.07%
6,447,632	Federal National Mortgage Association, REMIC, Series 2016-82, Class SG	6.009	11/25/2046	1,163,808	0.07%
7,900,704	Federal National Mortgage Association, REMIC, Series 2016-93, Class SL	6.559	12/25/2046	1,495,864	0.10%
10,632,156	Federal National Mortgage Association, REMIC, Series 2017-26, Class SA	6.059	4/25/2047	2,043,964	0.13%
46,540,336	Federal National Mortgage Association, REMIC, Series 2017-57, Class SD, IO	2.750	8/25/2047	3,988,200	0.26%
3,600,000	Federal National Mortgage Association, REMIC, Series 2020-72, Class LI, IO	5.000	12/25/2040	986,912	0.06%
13,138,683	Federal National Mortgage Association, REMIC, Series 2020-89, Class IM, IO	2.000	12/25/2050	1,471,069	0.09%

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18,919,399	Federal National Mortgage Association, REMIC, Series 2020-M37, Class X, IO	1.225	4/25/2032	1,474,597	0.09%
14,817,017	Federal National Mortgage Association, REMIC, Series 2021-24, Class IO	1.242	3/25/2059	1,209,884	0.08%
213,186	Federal National Mortgage Association, Series 2015-M17, Class FA, 1-month LIBOR + 0.930%	1.028	11/25/2022	213,474	0.01%
24,858,983	Federal National Mortgage Association, Series 2019-M17, Class X	0.416	8/25/2034	635,639	0.04%
20,508,408	Federal National Mortgage Association, Series 2020-M33, Class X, IO	2.055	6/25/2028	1,987,240	0.13%
20,320,253	Federal National Mortgage Association, Series 2020-M43, Class X1, IO	2.244	8/25/2034	2,898,215	0.19%
386,093	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	65,276	0.00%
105,807	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	25,654	0.00%
395,789	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	72,170	0.00%
263,630	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	43,700	0.00%
902,610	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	166,183	0.01%
383,413	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	76,958	0.01%
203,816	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	42,348	0.00%
441,140	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	92,141	0.01%
204,203	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	48,436	0.00%
243,257	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	49,270	0.00%
310,306	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	76,094	0.01%
286,860	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	53,518	0.00%
151,498	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	29,508	0.00%
167,344	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	36,945	0.00%
107,748	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	23,514	0.00%
32,401	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	7,409	0.00%
962,812	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	180,328	0.01%
349,910	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	76,817	0.01%
265,695	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	42,362	0.00%
264,504	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	17,388	0.00%
154,351	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	36,807	0.00%
27,599	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	6,908	0.00%
13,037,611	FHLMC	2.000	9/1/2050	13,079,849	0.84%
1,778,051	FHLMC	2.000	9/1/2050	1,800,872	0.12%
7,833,452	FHLMC	2.000	11/1/2050	7,918,464	0.51%
5,869,999	FHLMC	2.000	12/1/2050	5,933,680	0.38%
28,902,935	FHLMC	2.000	2/1/2051	29,216,884	1.88%
1,518,859	FHLMC	2.000	4/1/2051	1,535,357	0.10%
6,141,007	FHLMC	2.000	5/1/2051	6,207,715	0.40%
5,982,561	FHLMC	2.000	5/1/2051	6,047,547	0.39%
853,772	FHLMC, 1-year CMT + 2.212%	2.435	6/1/2035	889,735	0.06%
51,697	FHLMC, 1-year CMT + 2.225%	2.462	1/1/2035	54,927	0.00%
65,391	FHLMC, 1-year CMT + 2.315%	2.468	1/1/2036	65,684	0.00%
8,152,727	FHLMC	2.500	9/1/2050	8,396,476	0.54%
2,095,834	FHLMC	2.500	10/1/2050	2,158,241	0.14%
438,307	FHLMC, 12-month LIBOR + 2.190%	2.565	2/1/2037	470,937	0.03%
2,386,662	FHLMC	4.000	8/1/2048	2,544,151	0.16%
592,136	FHLMC	4.000	11/1/2048	630,544	0.04%
2,461,097	FHLMC	4.500	5/1/2048	2,659,267	0.17%
3,076,213	FHLMC	4.500	6/1/2050	3,317,610	0.21%
2,470,598	FHLMC	5.000	10/1/2049	2,712,083	0.17%
2,371,981	FHLMC	5.000	3/1/2050	2,600,110	0.17%
3,383,175	FHLMC Multifamily Structured Pass Through Certificates, Series K-1513, Class X1, IO	0.993	8/25/2034	286,545	0.02%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
18,380,500	FHLMC Multifamily Structured Pass Through Certificates, Series K-103, Class X1	0.756	11/25/2029	888,899	0.06%
13,743,429	FHLMC Multifamily Structured Pass Through Certificates, Series K-108, Class X1	1.810	3/25/2030	1,753,304	0.11%
14,674,213	FHLMC Multifamily Structured Pass Through Certificates, Series K-117, Class X1	1.343	8/25/2030	1,413,720	0.09%
20,908,122	FHLMC Multifamily Structured Pass Through Certificates, Series K-1514, Class X1	0.702	10/25/2034	1,213,528	0.08%
2,563,122	FHLMC Multifamily Structured Pass Through Certificates, Series K-1517, Class X1, IO	1.447	7/25/2035	361,032	0.02%
8,904,000	FHLMC Multifamily Structured Pass Through Certificates, Series K017, Class X1	1.431	12/25/2021	3,414	0.00%
363,211,921	FHLMC Multifamily Structured Pass Through Certificates, Series K028, Class X1	0.360	2/25/2023	1,259,474	0.08%
75,998,650	FHLMC Multifamily Structured Pass Through Certificates, Series K031, Class X1	0.309	4/25/2023	262,959	0.02%
31,477,451	FHLMC Multifamily Structured Pass Through Certificates, Series K036, Class X1	0.855	10/25/2023	456,309	0.03%
33,043,282	FHLMC Multifamily Structured Pass Through Certificates, Series K038, Class X1	1.262	3/25/2024	831,343	0.05%
37,049,970	FHLMC Multifamily Structured Pass Through Certificates, Series K040, Class X1	0.844	9/25/2024	735,164	0.05%
71,101,057	FHLMC Multifamily Structured Pass Through Certificates, Series K047, Class X1	0.250	5/25/2025	371,012	0.02%
41,038,887	FHLMC Multifamily Structured Pass Through Certificates, Series K051, Class X1	0.673	9/25/2025	831,550	0.05%
16,669,523	FHLMC Multifamily Structured Pass Through Certificates, Series K052, Class X1	0.783	11/25/2025	424,346	0.03%
9,478,918	FHLMC Multifamily Structured Pass Through Certificates, Series K053, Class X1	1.020	12/25/2025	326,404	0.02%
16,531,779	FHLMC Multifamily Structured Pass Through Certificates, Series K054, Class X1	1.304	1/25/2026	773,532	0.05%
7,450,180	FHLMC Multifamily Structured Pass Through Certificates, Series K055, Class X1	1.493	3/25/2026	414,889	0.03%
27,402,031	FHLMC Multifamily Structured Pass Through Certificates, Series K057, Class X1	1.309	7/25/2026	1,392,001	0.09%
8,518,280	FHLMC Multifamily Structured Pass Through Certificates, Series K058, Class X1	1.051	8/25/2026	358,602	0.02%
25,357,334	FHLMC Multifamily Structured Pass Through Certificates, Series K059, Class X1	0.429	9/25/2026	362,739	0.02%
92,404,112	FHLMC Multifamily Structured Pass Through Certificates, Series K060, Class X1	0.192	10/25/2026	431,915	0.03%
17,540,093	FHLMC Multifamily Structured Pass Through Certificates, Series K105, Class X1	1.645	3/25/2053	1,996,694	0.13%
11,625,477	FHLMC Multifamily Structured Pass Through Certificates, Series K107, Class X1, IO	1.708	1/25/2030	1,393,918	0.09%
14,837,039	FHLMC Multifamily Structured Pass Through Certificates, Series K152, Class X1	1.101	1/25/2031	1,076,807	0.07%
129,145,014	FHLMC Multifamily Structured Pass Through Certificates, Series K157, Class X1, IO	0.164	8/25/2033	801,526	0.05%
2,119,921	FHLMC Multifamily Structured Pass Through Certificates, Series KS01, Class X1	1.245	1/25/2023	18,897	0.00%
47,021,002	FHLMC Multifamily Structured Pass Through Certificates, Series KS03, Class X	0.337	8/25/2025	210,917	0.01%
32,899,537	FHLMC Multifamily Structured Pass Through Certificates, Series KW02, Class X1	0.425	12/25/2026	316,677	0.02%
3,360,000	First Investors Auto Owner Trust, Series 2019-2A, Class C	2.710	12/15/2025	3,449,032	0.22%
155,015	First Investors Auto Owner Trust, Series 2017-1A, Class C	2.950	4/17/2023	155,190	0.01%
1,625,000	First Investors Auto Owner Trust, Series 2021-1A, Class C	1.170	3/15/2027	1,631,958	0.11%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2028	2,494,880	0.16%
910,000	FirstKey Homes Trust, Series 2020-SRF1, Class B	1.740	9/17/2025	909,409	0.06%
1,826,000	Flagship Credit Auto Trust, Series 2019-4, Class C	2.770	12/15/2025	1,889,884	0.12%
3,500,000	Flagship Credit Auto Trust, Series 2020-1, Class C	2.240	1/15/2026	3,596,601	0.23%
750,000	Flagship Credit Auto Trust, Series 2020-2, Class C	3.800	4/15/2026	789,002	0.05%
1,690,000	Flagship Credit Auto Trust, Series 2021-1, Class C	0.910	3/15/2027	1,679,047	0.11%
885,000	Flagship Credit Auto Trust, Series 2021-2, Class B	0.930	6/15/2027	886,195	0.06%
58,859	FNMA, 6-month LIBOR + 1.460%	1.710	2/1/2037	60,189	0.00%
11,260,499	FNMA	2.000	9/1/2050	11,398,049	0.73%
6,054,904	FNMA	2.000	9/1/2050	6,128,868	0.39%
9,571,712	FNMA	2.000	10/1/2050	9,675,587	0.62%
7,610,138	FNMA	2.000	10/1/2050	7,690,642	0.49%
1,674,898	FNMA	2.000	10/1/2050	1,680,325	0.11%
6,398,992	FNMA	2.000	12/1/2050	6,468,438	0.42%
5,046,547	FNMA	2.000	12/1/2050	5,101,315	0.33%
326,045	FNMA	2.000	12/1/2050	327,912	0.02%
27,493,232	FNMA	2.000	2/1/2051	27,791,864	1.79%
19,577,626	FNMA	2.000	4/1/2051	19,790,289	1.27%

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8,887,279	FNMA	2.000	4/1/2051	8,983,818	0.58%
6,584,830	FNMA	2.000	4/1/2051	6,656,355	0.43%
14,381,274	FNMA	2.000	5/1/2051	14,537,494	0.93%
11,429,966	FNMA	2.000	5/1/2051	11,568,372	0.74%
6,352,910	FNMA	2.000	5/1/2051	6,421,919	0.41%
4,474,234	FNMA	2.000	5/1/2051	4,522,836	0.29%
253,356	FNMA, 12-month LIBOR + 1.681%	2.132	8/1/2038	257,375	0.02%
193,847	FNMA, 1-year CMT + 2.045%	2.295	10/1/2035	194,212	0.01%
1,275,771	FNMA, 12-month LIBOR + 1.733%	2.298	9/1/2037	1,350,254	0.09%
335,897	FNMA, 1-year CMT + 2.147%	2.361	9/1/2034	356,058	0.02%
761,254	FNMA, 1-year CMT + 2.225%	2.364	6/1/2034	808,205	0.05%
6,330,076	FNMA	2.500	6/1/2050	6,573,804	0.42%
5,659,223	FNMA	2.500	6/1/2050	5,877,114	0.38%
5,028,306	FNMA	2.500	6/1/2050	5,221,623	0.34%
7,042,586	FNMA	2.500	9/1/2050	7,298,105	0.47%
5,619,899	FNMA	2.500	10/1/2050	5,819,810	0.37%
138,046	FNMA, 12-month LIBOR + 1.838%	2.558	9/1/2036	146,679	0.01%
2,895,089	FNMA	3.000	10/1/2047	3,029,087	0.19%
3,827,790	FNMA	3.000	7/1/2049	4,004,710	0.26%
13,016,702	FNMA	4.000	6/1/2048	13,874,481	0.89%
27,797,463	FNMA	4.000	7/1/2048	29,626,741	1.90%
9,188,499	FNMA	4.000	8/1/2048	9,802,458	0.63%
582,174	FNMA	4.000	8/1/2048	620,412	0.04%
4,618,653	FNMA	4.000	9/1/2048	4,919,073	0.32%
1,432,198	FNMA	4.000	11/1/2048	1,525,032	0.10%
22,333	FNMA	4.000	11/1/2048	23,795	0.00%
334,477	FNMA	4.000	12/1/2048	356,353	0.02%
152,253	FNMA	4.000	3/1/2049	161,833	0.01%
2,429,397	FNMA	4.000	4/1/2049	2,582,262	0.17%
740,016	FNMA	4.000	2/1/2050	795,443	0.05%
478,996	FNMA	4.000	1/1/2052	504,993	0.03%
2,276,144	FNMA	4.500	7/1/2048	2,449,003	0.16%
476,170	FNMA	4.500	8/1/2048	512,212	0.03%
775,505	FNMA	4.500	12/1/2048	835,162	0.05%
398,082	FNMA	4.500	12/1/2048	428,582	0.03%
9,226,445	FNMA	4.500	4/1/2049	9,939,593	0.64%
2,878,952	FNMA	5.000	9/1/2048	3,157,962	0.20%
3,570,780	FNMA	5.000	1/1/2049	3,911,592	0.25%
3,335,000	Ford Credit Auto Owner Trust, Series 2020-A, Class C	3.490	10/15/2026	3,535,776	0.23%
3,025,000	Ford Credit Auto Owner Trust, Series 2020-1, Class A	2.040	8/15/2031	3,139,920	0.20%
1,650,000	Ford Credit Auto Owner Trust, Series 2020-B, Class C	2.040	12/15/2026	1,704,488	0.11%
2,815,000	Ford Credit Auto Owner Trust, Series 2021-A, Class C	0.830	8/15/2028	2,801,889	0.18%
2,250,000	Foursight Capital Automobile Receivables Trust, Series 2020-1, Class B	2.270	2/18/2025	2,291,740	0.15%
5,245,000	GLS Auto Receivables Trust, Series 2020-1A, Class B	2.430	11/15/2024	5,342,179	0.34%
1,665,000	GLS Auto Receivables Trust, Series 2021-2A, Class C	1.080	6/15/2026	1,661,717	0.11%
1,725,000	GM Financial Consumer Automobile Receivables Trust, Series 2020-3, Class D	1.910	9/16/2027	1,769,864	0.11%
565,000	GMF Floorplan Owner Revolving Trust, Series 2020-1, Class C	1.480	8/15/2025	573,026	0.04%
11	GNMA	5.470	11/20/2059	13	0.00%
427,247	Gosforth Funding PLC, Series 2018-1A, Class A1, 3-month LIBOR + 0.450%	0.597	8/25/2060	427,616	0.03%
39,058,202	Government National Mortgage Association, Series 2017-90, Class IO	0.696	1/16/2059	1,968,483	0.13%
41,443,094	Government National Mortgage Association, Series 2020-179, Class IO	1.003	9/16/2062	3,685,866	0.24%
44,174,773	Government National Mortgage Association, Series 2020-26, Class IO	0.844	10/15/2061	3,121,654	0.20%
4,849,518	Government National Mortgage Association, Series 2003-87, Class E	4.671	8/16/2043	5,014,083	0.32%
4,286,230	Government National Mortgage Association, Series 2006-46, Class IO	0.485	4/16/2046	47,552	0.00%
1,926,324	Government National Mortgage Association, Series 2006-51, Class IO	0.960	8/16/2046	51,959	0.00%
4,000,000	Government National Mortgage Association, Series 2008-52, Class E	6.041	8/16/2042	4,699,280	0.30%
1,000,427	Government National Mortgage Association, Series 2008-80, Class E	5.674	8/16/2042	1,067,480	0.07%
4,287,923	Government National Mortgage Association, Series 2009-114, Class IO	0.027	10/16/2049	291	0.00%
316,322	Government National Mortgage Association, Series 2009-65, Class NZ	5.500	8/20/2039	375,280	0.02%
3,840,117	Government National Mortgage Association, Series 2010-124, Class X	0.295	12/16/2052	33,840	0.00%
250,959	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	11,052	0.00%

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289,701	Government National Mortgage Association, Series 2010-H02, Class FA, 1-month LIBOR + 0.680%	0.770	2/20/2060	291,058	0.02%
462,682	Government National Mortgage Association, Series 2010-H22, Class FE, 1-month LIBOR + 0.350%	0.457	5/20/2059	463,084	0.03%
177,325	Government National Mortgage Association, Series 2010-H24, Class FA, 1-month LIBOR + 0.350%	0.457	10/20/2060	177,636	0.01%
2,423,850	Government National Mortgage Association, Series 2011-119, Class IO	0.308	8/16/2051	11,834	0.00%
2,413,654	Government National Mortgage Association, Series 2011-121, Class IO	0.122	6/16/2043	2,038	0.00%
2,822,167	Government National Mortgage Association, Series 2011-121, Class ZA	6.500	8/16/2051	3,527,322	0.23%
10,543,953	Government National Mortgage Association, Series 2011-161, Class IO	0.157	4/16/2045	47,175	0.00%
2,159,565	Government National Mortgage Association, Series 2011-38, Class IO	0.302	4/16/2053	23,657	0.00%
415,008	Government National Mortgage Association, Series 2011-53, Class IO	0.000	5/16/2051	10	0.00%
155,291	Government National Mortgage Association, Series 2011-H05, Class FB, 1-month LIBOR + 0.500%	0.607	12/20/2060	156,127	0.01%
78,708	Government National Mortgage Association, Series 2011-H11, Class FA, 1-month LIBOR + 0.500%	0.607	3/20/2061	79,112	0.01%
101,133	Government National Mortgage Association, Series 2011-H21, Class FA, 1-month LIBOR + 0.600%	0.707	10/20/2061	101,311	0.01%
287,758	Government National Mortgage Association, Series 2011-H21, Class FT, 1-year CMT + 0.700%	0.750	10/20/2061	285,337	0.02%
2,227,502	Government National Mortgage Association, Series 2012-100, Class IC	1.481	9/16/2050	17,936	0.00%
1,693,575	Government National Mortgage Association, Series 2012-111, Class IC	1.381	9/16/2050	12,938	0.00%
34,286,979	Government National Mortgage Association, Series 2012-142, Class IO	0.478	4/16/2054	386,427	0.02%
6,255,822	Government National Mortgage Association, Series 2012-23, Class IO	0.174	6/16/2053	36,326	0.00%
12,457,847	Government National Mortgage Association, Series 2012-55, Class IO	0.058	4/16/2052	11,813	0.00%
6,563,051	Government National Mortgage Association, Series 2012-70, Class IO	0.105	8/16/2052	22,400	0.00%
7,296,611	Government National Mortgage Association, Series 2012-79, Class IO	0.415	3/16/2053	109,023	0.01%
33,464,173	Government National Mortgage Association, Series 2012-85, Class IO	0.482	9/16/2052	500,517	0.03%
36,059	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	36,629	0.00%
418,944	Government National Mortgage Association, Series 2012-H22, Class HD	5.299	1/20/2061	458,974	0.03%
6,837	Government National Mortgage Association, Series 2012-H24, Class FE, 1-month LIBOR + 0.600%	0.707	10/20/2062	6,862	0.00%
310,527	Government National Mortgage Association, Series 2012-H24, Class HI	0.541	10/20/2062	13,393	0.00%
2,069,910	Government National Mortgage Association, Series 2013-175, Class IO	0.327	5/16/2055	24,051	0.00%
581,836	Government National Mortgage Association, Series 2013-H01, Class JA, 1-month LIBOR + 0.320%	0.427	1/20/2063	579,388	0.04%
85,443	Government National Mortgage Association, Series 2013-H10, Class LA	2.500	4/20/2063	85,823	0.01%
160,041	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	163,417	0.01%
1,602,880	Government National Mortgage Association, Series 2013-H13, Class SI	1.305	6/20/2063	78,998	0.01%
12,277,688	Government National Mortgage Association, Series 2013-H16, Class AI	1.586	7/20/2063	370,883	0.02%
8,123,571	Government National Mortgage Association, Series 2013-H18, Class EI	1.657	7/20/2063	350,437	0.02%
1,247,710	Government National Mortgage Association, Series 2013-H18, Class JI	1.328	8/20/2063	38,611	0.00%
348,081	Government National Mortgage Association, Series 2013-H20, Class FA, 1-month LIBOR + 0.600%	0.707	8/20/2063	348,406	0.02%
5,216,067	Government National Mortgage Association, Series 2014-101, Class IO	0.748	4/16/2056	152,743	0.01%
11,702,498	Government National Mortgage Association, Series 2014-130, Class IB	0.397	8/16/2054	221,310	0.01%
18,152,941	Government National Mortgage Association, Series 2014-24, Class IX	0.339	1/16/2054	211,892	0.01%
14,011,059	Government National Mortgage Association, Series 2014-70, Class IO	0.571	3/16/2049	445,077	0.03%

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8,162,316	Government National Mortgage Association, Series 2014-86, Class IO	0.589	4/16/2056	202,396	0.01%
9,861,471	Government National Mortgage Association, Series 2014-H12, Class HZ	4.598	6/20/2064	10,530,002	0.68%
18,981,508	Government National Mortgage Association, Series 2014-H24, Class HI	0.962	9/20/2064	587,579	0.04%
20,450,093	Government National Mortgage Association, Series 2015-120, Class IO	0.735	3/16/2057	663,023	0.04%
28,589,592	Government National Mortgage Association, Series 2015-146, Class IB	0.749	7/16/2055	822,511	0.05%
3,349,404	Government National Mortgage Association, Series 2015-152, Class PI, IO	4.000	10/20/2045	339,612	0.02%
8,820,177	Government National Mortgage Association, Series 2015-171, Class IO	0.826	11/16/2055	361,993	0.02%
11,477,041	Government National Mortgage Association, Series 2015-189, Class IG	0.856	1/16/2057	468,683	0.03%
7,956,518	Government National Mortgage Association, Series 2015-21, Class IO	0.879	7/16/2056	314,154	0.02%
19,544,321	Government National Mortgage Association, Series 2015-32, Class IO	0.680	9/16/2049	596,725	0.04%
5,075,801	Government National Mortgage Association, Series 2015-68, Class IO	0.580	7/16/2057	142,549	0.01%
16,364,424	Government National Mortgage Association, Series 2015-70, Class IO	0.648	12/16/2049	489,129	0.03%
14,342,417	Government National Mortgage Association, Series 2015-73, Class IO	0.683	11/16/2055	458,660	0.03%
15,317,186	Government National Mortgage Association, Series 2015-H01, Class XZ	4.592	10/20/2064	16,870,384	1.08%
740,162	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	771,594	0.05%
21,391	Government National Mortgage Association, Series 2015-H05, Class FA, 1-month LIBOR + 0.300%	0.407	4/20/2061	21,291	0.00%
2,842,457	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	2,918,876	0.19%
23,855	Government National Mortgage Association, Series 2015-H13, Class FL, 1-month LIBOR + 0.280%	0.387	5/20/2063	23,738	0.00%
13,424	Government National Mortgage Association, Series 2015-H19, Class FA, 1-month LIBOR + 0.200%	0.307	4/20/2063	13,268	0.00%
360,007	Government National Mortgage Association, Series 2015-H28, Class JZ	5.006	3/20/2065	384,672	0.02%
5,452	Government National Mortgage Association, Series 2015-H29, Class FA, 1-month LIBOR + 0.700%	0.807	10/20/2065	5,434	0.00%
128,645	Government National Mortgage Association, Series 2015-H29, Class HZ	4.593	9/20/2065	147,431	0.01%
7,377	Government National Mortgage Association, Series 2015-H30, Class FA, 1-month LIBOR + 0.680%	0.787	8/20/2061	7,398	0.00%
27,612,508	Government National Mortgage Association, Series 2016-132, Class IO	0.877	7/16/2056	1,118,464	0.07%
13,894,420	Government National Mortgage Association, Series 2016-143, Class IO	0.852	10/16/2056	749,330	0.05%
1,622,286	Government National Mortgage Association, Series 2016-17, Class GT	5.000	8/20/2045	1,767,873	0.11%
683,088	Government National Mortgage Association, Series 2016-23, Class PA	5.657	7/20/2037	764,764	0.05%
22,429,354	Government National Mortgage Association, Series 2016-6, Class IO	0.514	2/16/2051	498,488	0.03%
13,817,630	Government National Mortgage Association, Series 2016-H01, Class AI	1.651	1/20/2066	886,346	0.06%
21,314,503	Government National Mortgage Association, Series 2016-H09, Class JI	1.772	4/20/2066	1,433,891	0.09%
619,318	Government National Mortgage Association, Series 2016-H14, Class JZ	3.824	8/20/2063	640,308	0.04%
614,854	Government National Mortgage Association, Series 2016-H19, Class CZ	4.483	8/20/2066	657,214	0.04%
271,602	Government National Mortgage Association, Series 2016-H19, Class EZ	4.882	6/20/2061	273,945	0.02%
154,902	Government National Mortgage Association, Series 2016-H19, Class FC, 1-month LIBOR + 0.400%	0.507	8/20/2066	154,078	0.01%
9,955	Government National Mortgage Association, Series 2016-H19, Class FJ, 1-month LIBOR + 0.400%	0.507	9/20/2063	9,857	0.00%
10,384,138	Government National Mortgage Association, Series 2017-128, Class IO	0.956	12/16/2056	626,505	0.04%
36,019,470	Government National Mortgage Association, Series 2017-168, Class IO	0.589	12/16/2059	1,707,431	0.11%
2,740,801	Government National Mortgage Association, Series 2017-H05, Class AI, IO	2.303	1/20/2067	258,000	0.02%

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19,202,562	Government National Mortgage Association, Series 2018-110, Class IO	0.661	1/16/2060	1,159,455	0.07%
17,877,147	Government National Mortgage Association, Series 2018-129, Class IO	0.565	7/16/2060	1,020,188	0.07%
9,248,828	Government National Mortgage Association, Series 2018-133, Class IO	0.993	6/16/2058	663,224	0.04%
23,336,337	Government National Mortgage Association, Series 2018-143, Class IO	0.644	10/16/2060	1,714,434	0.11%
15,990,854	Government National Mortgage Association, Series 2018-2, Class IO	0.722	12/16/2059	849,439	0.05%
50,393,595	Government National Mortgage Association, Series 2018-82, Class IO	0.430	5/16/2058	2,109,536	0.14%
26,657,811	Government National Mortgage Association, Series 2018-96, Class IO	0.462	8/16/2060	1,184,353	0.08%
153,068	Government National Mortgage Association, Series 2018-H02, Class FJ, 1-month LIBOR + 0.200%	0.307	10/20/2064	152,991	0.01%
179,104	Government National Mortgage Association, Series 2018-H10, Class FJ, 1-month LIBOR + 0.250%	0.357	6/20/2068	178,185	0.01%
113,423	Government National Mortgage Association, Series 2018-H12, Class HZ	4.610	8/20/2068	134,035	0.01%
4,068,547	Government National Mortgage Association, Series 2018-H16, Class CZ	4.251	5/20/2068	4,815,093	0.31%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	296,547	0.02%
23,620,320	Government National Mortgage Association, Series 2019-116, Class IO	0.781	12/16/2061	1,807,656	0.12%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	346,329	0.02%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	5.457	2/20/2044	2,268,824	0.15%
6,006,693	Government National Mortgage Association, Series 2019-44, Class BS	5.957	4/20/2049	764,146	0.05%
12,280,000	Government National Mortgage Association, Series 2019-70, Class SK	5.907	8/20/2043	2,770,884	0.18%
23,993,284	Government National Mortgage Association, Series 2019-75, Class IO	0.908	12/16/2060	1,629,144	0.10%
18,780,576	Government National Mortgage Association, Series 2019-94, Class IO	0.949	8/16/2061	1,352,179	0.09%
1,956,976	Government National Mortgage Association, Series 2019-H02, Class BZ	4.268	1/20/2069	2,605,928	0.17%
6,013,198	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	6,466,939	0.42%
3,488,437	Government National Mortgage Association, Series 2019-HO2, Class JA	3.500	12/20/2068	3,742,775	0.24%
48,216,895	Government National Mortgage Association, Series 2020-108, Class IO	0.911	6/16/2062	3,790,258	0.24%
21,127,995	Government National Mortgage Association, Series 2020-128, Class IO	0.983	10/16/2062	1,819,638	0.12%
35,134,972	Government National Mortgage Association, Series 2020-130, Class IO	1.012	8/16/2060	3,065,716	0.20%
46,550,686	Government National Mortgage Association, Series 2020-136, Class IO	1.136	8/16/2062	4,423,293	0.28%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	3,272,741	0.21%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ, IO	3.000	6/20/2049	1,328,247	0.09%
44,580,591	Government National Mortgage Association, Series 2020-172, Class IO	1.193	9/16/2062	4,312,784	0.28%
24,947,583	Government National Mortgage Association, Series 2020-174, Class IO	1.007	1/16/2063	2,123,977	0.14%
49,355,005	Government National Mortgage Association, Series 2020-197, Class IO	0.982	10/16/2062	4,266,044	0.27%
11,096,300	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	4,626,869	0.30%
10,696,065	Government National Mortgage Association, Series 2021-10, Class IO	1.000	5/16/2063	929,745	0.06%
51,070,000	Government National Mortgage Association, Series 2021-106, Class IO	0.923	4/16/2063	4,343,095	0.28%
49,849,878	Government National Mortgage Association, Series 2021-12, Class IO	0.982	3/16/2063	4,228,117	0.27%
46,151,538	Government National Mortgage Association, Series 2021-20, Class IO	1.117	8/16/2062	4,364,182	0.28%
44,911,028	Government National Mortgage Association, Series 2021-33, Class IO	0.995	10/16/2062	3,903,878	0.25%
33,432,821	Government National Mortgage Association, Series 2021-40, Class IO	0.843	2/16/2063	2,591,044	0.17%

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56,431,291	Government National Mortgage Association, Series 2021-52, Class IO	0.848	4/16/2063	4,465,053	0.29%
83,617,052	Government National Mortgage Association, Series 2021-H03, Class IO	4.166	4/20/2070	10,226,064	0.66%
12,496,353	Government National Mortgage Association, Series 2021-H08, Class IA, IO	4.241	1/20/2068	1,577,377	0.10%
812,000	GreatAmerica Leasing Receivables Funding LLC, Series 2021-1, Class B	0.720	12/15/2026	805,679	0.05%
3,690,000	GS Mortgage Securities Corp. II, Series 2012-BWTR, Class A	2.954	11/5/2034	3,764,726	0.24%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	6,026,053	0.39%
3,461,000	GS Mortgage Securities Trust, Series 2013-GC16, Class B	5.161	11/10/2046	3,702,965	0.24%
2,930,000	GS Mortgage Securities Trust, Series 2014-GC18, Class A4	4.074	1/10/2047	3,136,126	0.20%
5,100,000	GS Mortgage Securities Trust, Series 2014-GC18, Class AS	4.383	1/10/2047	5,367,270	0.34%
1,295,000	GS Mortgage Securities Trust, Series 2014-GC18, Class B	4.885	1/10/2047	1,269,272	0.08%
1,416,000	GS Mortgage Securities Trust, Series 2014-GC20, Class A5	3.998	4/10/2047	1,521,490	0.10%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.846	6/10/2047	2,494,328	0.16%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	5,405,995	0.35%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,734,614	0.18%
1,184,984	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	2.732	5/19/2034	1,196,417	0.08%
542,067	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	562,797	0.04%
666,996	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	655,648	0.04%
4,265,000	HPEFS Equipment Trust, Series 2021-1A, Class C	0.750	3/20/2031	4,259,437	0.27%
1,455,000	HPEFS Equipment Trust, Series 2021-2A, Class C	0.880	9/20/2028	1,454,514	0.09%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,327,190	0.34%
1,776,000	Hyundai Auto Lease Securitization Trust, Series 2021-B, Class B	0.620	3/16/2026	1,775,352	0.11%
800,000	Hyundai Auto Receivables Trust, Series 2020-B, Class C	1.600	12/15/2026	814,325	0.05%
640,000	Invitation Homes Trust, Series 2018-SFR2, Class B, 1-month LIBOR + 1.080%	1.153	6/17/2037	641,417	0.04%
6,320,000	Invitation Homes Trust, Series 2018-SFR3, Class B, 1-month LIBOR + 1.150%	1.232	7/17/2037	6,338,669	0.41%
5,975,000	Invitation Homes Trust, Series 2018-SFR4, Class B, 1-month LIBOR + 1.250%	1.332	1/17/2038	5,984,548	0.38%
835,461	ITE Rail Fund Levered LP, Series 2021-1A, Class A	2.250	2/28/2051	841,064	0.05%
5,335,000	JPMorgan Chase Bank NA, Series 2021-1, Class B	0.875	9/25/2028	5,338,904	0.34%
1,575,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	4.566	12/15/2047	1,607,000	0.10%
2,405,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class AS	4.243	4/15/2047	2,590,505	0.17%
822,616	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C19, Class ASB	3.584	4/15/2047	853,055	0.05%
690,000	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	745,047	0.05%
22,870,818	JPMorgan Mortgage Trust, Series 2017-4, Class AX1, IO	0.428	11/25/2048	79,247	0.01%
2,140,225	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	2,129,731	0.14%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,829,584	0.31%
1,070,532	MAPS Ltd., Series 2018-1A, Class A	4.212	5/15/2043	1,072,117	0.07%
4,445,000	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	4,454,881	0.29%
1,718,942	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	1,820,609	0.12%
2,275,000	Mercury Financial Credit Card Master Trust, Series 2021-1A, Class A	1.540	3/20/2026	2,281,870	0.15%
675,062	Merlin Aviation Holdings DAC, Series 2016-1, Class A	4.500	12/15/2032	648,464	0.04%
539,187	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	573,217	0.04%
1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,789,345	0.12%
4,006,000	Mill City Mortgage Loan Trust, Series 2015-2, Class B1	3.646	9/25/2057	4,307,528	0.28%
80,834	Mill City Mortgage Loan Trust, Series 2016-1, Class A1	2.500	4/25/2057	81,259	0.01%
1,255,702	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.472	8/25/2058	1,306,247	0.08%
1,933,269	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	1,943,906	0.13%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	306,970	0.02%
930,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class B	4.493	6/15/2047	962,341	0.06%
2,735,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C8, Class A4	3.134	12/15/2048	2,818,110	0.18%
2,225,000	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C9, Class AS	3.456	5/15/2046	2,310,258	0.15%
793,938	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.420	6/15/2044	783,697	0.05%
3,135,000	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.828	2/5/2035	3,203,373	0.21%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	6,271,370	0.40%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	2,208,007	0.14%
39,206	Morgan Stanley Mortgage Loan Trust, Series 2005-3AR, Class 5A	2.643	7/25/2035	36,414	0.00%

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1,300,000	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,292,700	0.08%
818,233	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	818,375	0.05%
2,578,807	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	2,635,153	0.17%
1,968,978	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	2,001,128	0.13%
1,537,402	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	1,560,240	0.10%
2,722,837	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	2,749,654	0.18%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,613,424	0.10%
307,227	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	308,772	0.02%
3,055,036	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	3,049,449	0.20%
1,877,204	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	1,878,698	0.12%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,670,492	0.11%
1,620,000	OneMain Financial Issuance Trust, Series 2019-1A, Class B	3.790	2/14/2031	1,625,748	0.10%
5,950,000	OneMain Financial Issuance Trust, Series 2020-1A, Class A	3.840	5/14/2032	6,255,913	0.40%
5,970,000	OneMain Financial Issuance Trust, Series 2020-2A, Class A	1.750	9/14/2035	6,077,502	0.39%
5,400,000	OneMain Financial Issuance Trust, Series 2021-1A, Class B	1.950	6/16/2036	5,401,528	0.35%
537,163	Onslow Bay Financial LLC, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	547,919	0.04%
655,460	Onslow Bay Financial LLC, Series 2019-EXP1, Class 1A3	4.000	1/25/2059	667,819	0.04%
1,546,910	Orange Lake Timeshare Trust, Series 2018-A, Class A	3.100	11/8/2030	1,592,556	0.10%
2,030,000	PFS Financing Corp., Series 2020-A, Class A	1.270	6/15/2025	2,060,389	0.13%
1,680,000	PFS Financing Corp., Series 2020-E, Class A	1.000	10/15/2025	1,695,893	0.11%
1,830,000	PFS Financing Corp., Series 2021-A, Class A	0.710	4/15/2026	1,826,999	0.12%
3,745,000	PFS Financing Corp., Series 2021-B, Class A	0.775	8/17/2026	3,731,218	0.24%
3,919,175	Planet Fitness Master Issuer LLC, Series 2018-1A, Class A2II	4.666	9/5/2048	4,024,887	0.26%
3,971,520	Planet Fitness Master Issuer LLC, Series 2019-1A, Class A2	3.858	12/5/2049	4,015,127	0.26%
2,000,000	Prestige Auto Receivables Trust, Series 2018-1A, Class C	3.750	10/15/2024	2,021,453	0.13%
2,610,000	Prestige Auto Receivables Trust, Series 2020-1A, Class C	1.310	11/16/2026	2,631,791	0.17%
2,270,000	Progress Residential Trust, Series 2019-SFR2, Class B	3.446	5/17/2036	2,305,527	0.15%
585,000	Progress Residential Trust, Series 2020-SFR2, Class A	2.078	6/17/2037	595,721	0.04%
1,120,000	Progress Residential Trust, Series 2020-SFR3, Class B	1.495	10/17/2027	1,130,741	0.07%
2,670,000	Progress Residential Trust, Series 2021-SFR2, Class C	1.997	4/19/2038	2,671,336	0.17%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,898,881	0.12%
3,450,000	Progress Residential Trust, Series 2021-SFR4, Class C	2.039	5/17/2038	3,456,228	0.22%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	825,383	0.05%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,714,949	0.11%
3,475,000	RBS Commercial Funding, Inc., Trust, Series 2013-SMV, Class C	3.704	3/11/2031	3,422,937	0.22%
3,423	Residential Accredit Loans, Inc., Trust, Series 2006-QS13, Class 2A1	5.750	9/25/2021	2,774	0.00%
57,344	Residential Accredit Loans, Inc., Trust, Series 2006-QS18, Class 3A3	5.750	12/25/2021	53,805	0.00%
1,316	Residential Accredit Loans, Inc., Trust, Series 2006-QS6, Class 2A1	6.000	6/25/2022	1,124	0.00%
4,661,097	S-Jets Ltd., Series 2017-1, Class A	3.967	8/15/2042	4,609,764	0.30%
770,000	Santander Consumer Auto Receivables Trust, Series 2020-AA, Class C	3.710	2/17/2026	808,629	0.05%
1,110,000	Santander Consumer Auto Receivables Trust, Series 2021-AA, Class C	1.030	11/16/2026	1,108,147	0.07%
765,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class C	4.110	12/15/2025	802,624	0.05%
1,350,000	Santander Drive Auto Receivables Trust, Series 2020-1, Class D	5.350	3/15/2028	1,464,363	0.09%
1,265,000	Santander Drive Auto Receivables Trust, Series 2020-2, Class C	1.460	9/15/2025	1,279,283	0.08%
2,340,000	Santander Drive Auto Receivables Trust, Series 2020-3, Class C	1.120	1/15/2026	2,360,421	0.15%
1,410,000	Santander Drive Auto Receivables Trust, Series 2021-2, Class C	0.900	6/15/2026	1,412,271	0.09%
3,860,000	Santander Retail Auto Lease Trust, Series 2021-B, Class C	1.100	6/20/2025	3,856,368	0.25%
1,635,000	SCF Equipment Leasing LLC, Series 2021-1A, Class B	1.370	8/20/2029	1,625,681	0.10%
425,185	Sequoia Mortgage Trust, Series 2019-CH2, Class A1	4.500	8/25/2049	428,645	0.03%
482,936	Sierra Timeshare Receivables Funding LLC, Series 2018-2A, Class A	3.500	6/20/2035	498,978	0.03%
3,052,922	Sierra Timeshare Receivables Funding LLC, Series 2019-2A, Class A	2.590	5/20/2036	3,124,831	0.20%
3,718,033	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	3,732,831	0.24%

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738,356	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class B	2.320	7/20/2037	750,031	0.05%
860,778	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	861,582	0.06%
3,205,000	SLAM Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,209,336	0.21%
725,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28-day ARS	3.583	6/15/2032	724,844	0.05%
117,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28-day ARS	3.600	6/15/2032	116,975	0.01%
233,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28-day ARS	3.596	3/15/2033	232,910	0.02%
3,451,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28-day ARS	3.486	3/15/2033	3,449,671	0.22%
260,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28-day ARS	3.491	9/15/2032	259,910	0.02%
200,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28-day ARS	3.604	9/15/2032	199,930	0.01%
4,930,458	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1-month LIBOR + 0.800%	0.901	2/15/2036	4,947,222	0.32%
1,882,087	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	1,991,417	0.13%
1,321,107	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,301,230	0.08%
3,250,437	SoFi Consumer Loan Program Trust, Series 2017-6, Class B	3.520	11/25/2026	3,284,825	0.21%
43,157	SoFi Consumer Loan Program Trust, Series 2019-2, Class A	3.010	4/25/2028	43,273	0.00%
222,512	SoFi Consumer Loan Program Trust, Series 2019-3, Class A	2.900	5/25/2028	223,673	0.01%
4,235,000	SoFi Consumer Loan Program Trust, Series 2021-B, Class B	2.250	1/25/2029	4,316,536	0.28%
508,657	SoFi Professional Loan Program LLC, Series 2016-B, Class A2B	2.740	10/25/2032	514,432	0.03%
1,283,451	SoFi Professional Loan Program LLC, Series 2017-F, Class A2FX	2.840	1/25/2041	1,312,548	0.08%
1,081,662	SoFi Professional Loan Program Trust, Series 2020-C, Class AFX	1.950	2/15/2046	1,097,559	0.07%
5,715,000	SoFi Professional Loan Program Trust, Series 2020-A, Class A2FX	2.540	5/15/2046	5,904,654	0.38%
4,563,604	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	4,622,109	0.30%
696,925	Sprite Ltd., Series 2017-1, Class A	4.250	12/15/2037	692,449	0.04%
2,544,217	Stack Infrastructure Issuer LLC, Series 2019-1A, Class A2	4.540	2/25/2044	2,693,300	0.17%
1,861,317	Starwood Retail Property Trust, Series 2014-STAR, Class A, 1-month LIBOR + 1.470%	1.543	11/15/2027	1,352,433	0.09%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, 1-month LIBOR + 1.900%	1.973	11/15/2027	4,746,270	0.31%
639,308	Textainer Marine Containers VII Ltd., Series 2020-1A, Class A	2.730	8/21/2045	650,262	0.04%
2,569,600	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	1.680	2/20/2046	2,541,629	0.16%
7,528,276	Textainer Marine Containers VII Ltd., Series 2021-2A, Class A	2.230	4/20/2046	7,622,680	0.49%
5,025,675	Textainer Marine Containers VIII Ltd., Series 2020-2A, Class A	2.100	9/20/2045	5,060,525	0.33%
1,987,500	TIF Funding II LLC, Series 2020-1A, Class A	2.090	8/20/2045	2,000,319	0.13%
1,896,708	TIF Funding II LLC, Series 2021-1A, Class A	1.650	2/20/2046	1,867,124	0.12%
2,167,000	Towd Point Mortgage Trust, Series 2017-5, Class M2, 1-month LIBOR + 1.500%	1.592	2/25/2057	2,197,931	0.14%
233,338	Towd Point Mortgage Trust, Series 2016-3, Class A1	2.250	4/25/2056	234,189	0.02%
5,570,000	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	5,784,844	0.37%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	4,243,625	0.27%
1,234,845	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	1,301,595	0.08%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	2,457,512	0.16%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,913,352	0.38%
561,152	Towd Point Mortgage Trust, Series 2019-4, Class A1	2.900	10/25/2059	580,312	0.04%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	5,962,054	0.38%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	5,135,761	0.33%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,288,798	0.08%
3,001,842	Tricon American Homes Trust, Series 2017-SFR2, Class A	2.928	1/17/2036	3,068,444	0.20%
1,698,869	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,771,718	0.11%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,291,684	0.08%
5,037,025	Triton Container Finance VIII LLC, Series 2020-1A, Class A	2.110	9/20/2045	5,082,444	0.33%
4,605,019	Triton Container Finance VIII LLC, Series 2021-1A, Class A	1.860	3/20/2046	4,575,652	0.29%
4,225,000	TRP - TRIP Rail Master Funding LLC, Series 2021-2, Class A	2.150	6/19/2051	4,234,244	0.27%

Loomis Sayles Securitized Asset Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,500,977	0.10%
22,855,000	UMBS® (TBA)	1.500	7/1/2051	22,397,900	1.44%
40,941,000	UMBS® (TBA)	2.000	9/1/2051	41,172,893	2.64%
2,260,000	United Auto Credit Securitization Trust, Series 2020-1, Class C	2.150	2/10/2025	2,284,919	0.15%
1,053,777	WaMu Mortgage Pass Through Certificates, Series 2007-HY2, Class 2A2	3.021	11/25/2036	999,802	0.06%
4,793,315	Wave LLC, Series 2017-1A, Class A	3.844	11/15/2042	4,698,069	0.30%
1,835,195	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	1,908,059	0.12%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	5,807,988	0.37%
924,000	Wells Fargo Commercial Mortgage Trust, Series 2020-C58, Class AS	2.398	7/15/2053	938,320	0.06%
4,000,000	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class AS	4.020	8/15/2050	4,181,757	0.27%
3,137,551	Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class ASB	3.400	6/15/2048	3,293,351	0.21%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	5,428,497	0.35%
3,575,325	Wendy's Funding LLC, Series 2018-1A, Class A2II	3.884	3/15/2048	3,802,179	0.24%
1,580,000	Wendy's Funding LLC, Series 2021-1A, Class A2I	2.370	6/15/2051	1,593,730	0.10%
150,000	Westlake Automobile Receivables Trust, Series 2020-2A, Class C	2.010	7/15/2025	152,773	0.01%
2,290,000	Westlake Automobile Receivables Trust, Series 2021-2A, Class C	0.890	7/15/2026	2,290,091	0.15%
645,000	WFRBS Commercial Mortgage Trust, Series 2012-C6, Class AS	3.835	4/15/2045	653,439	0.04%
1,875,000	WFRBS Commercial Mortgage Trust, Series 2013-C15, Class AS	4.358	8/15/2046	1,968,176	0.13%
970,694	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class A4	3.723	5/15/2047	1,003,971	0.06%
1,635,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class A5	3.995	5/15/2047	1,764,436	0.11%
790,000	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class AS	4.176	5/15/2047	845,043	0.05%
2,660,014	WFRBS Commercial Mortgage Trust, Series 2014-C20, Class ASB	3.638	5/15/2047	2,770,497	0.18%
535,000	WFRBS Commercial Mortgage Trust, Series 2014-C24, Class B	4.204	11/15/2047	542,774	0.04%
419,391	Wheels SPV 2 LLC, Series 2019-1A, Class A2	2.300	5/22/2028	422,156	0.03%
2,010,411	Willis Engine Structured Trust, Series 2021-A, Class A	3.104	5/15/2046	2,025,620	0.13%
3,398,431	Willis Engine Structured Trust V, Series 2020-A, Class A	3.228	3/15/2045	3,405,342	0.22%
5,275,000	World Financial Network Credit Card Master Trust, Series 2019-C, Class M	2.710	7/15/2026	5,401,067	0.35%
530,000	World Omni Auto Receivables Trust, Series 2020-B, Class B	1.220	3/16/2026	537,660	0.03%
1,980,000	World Omni Auto Receivables Trust, Series 2021-A, Class C	0.890	8/16/2027	1,978,844	0.13%
2,610,000	World Omni Auto Receivables Trust, Series 2021-B, Class C	1.290	12/15/2027	2,630,924	0.17%
1,490,000	World Omni Select Auto Trust, Series 2020-A, Class C	1.250	10/15/2026	1,501,679	0.10%
	Total			1,430,005,020	91.84%
Collateralized Loan Obligations					
2,225,000	AGL CLO 12 Ltd., Series 2021-12A, Class B, 3-month LIBOR + 1.600%	1.730	7/20/2034	2,214,943	0.14%
3,000,000	AGL CLO 3 Ltd., Series 2020-3A, Class A, 3-month LIBOR + 1.300%	1.484	1/15/2033	3,002,490	0.19%
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class B, 3-month LIBOR + 1.650%	1.838	7/20/2031	5,259,722	0.34%
595,000	Allegro CLO VIII Ltd., Series 2018-2A, Class B1, 3-month LIBOR + 1.670%	1.854	7/15/2031	594,073	0.04%
525,000	Burnham Park CLO Ltd., Series 2016-1A, Class CR, 3-month LIBOR + 2.150%	2.338	10/20/2029	525,169	0.03%
2,000,000	CarVal CLO III Ltd., Series 2019-2A, Class A, 3-month LIBOR + 1.350%	1.538	7/20/2032	2,003,394	0.13%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class B, 3-month LIBOR + 1.400%	1.584	1/15/2031	3,797,742	0.24%
4,275,000	Elmwood CLO VIII Ltd., Series 2021-1A, Class B, 3-month LIBOR + 1.550%	1.666	1/20/2034	4,244,011	0.27%
1,565,000	Galaxy XXVI CLO Ltd., Series 2018-26A, Class B, 3-month LIBOR + 1.700%	1.850	11/22/2031	1,565,818	0.10%
3,350,000	Gallatin CLO VIII Ltd., Series 2017-1A, Class B, 3-month LIBOR + 1.650%	1.834	7/15/2027	3,354,780	0.22%
3,497,500	Hayfin U.S. XII Ltd., Series 2018-8A, Class B, 3-month LIBOR + 1.480%	1.668	4/20/2031	3,431,821	0.22%

Loomis Sayles Securitized Asset Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3-month LIBOR + 1.500%	1.660	4/20/2031	2,996,235	0.19%
4,685,000	Madison Park Funding XIV Ltd., Series 2014-14A, Class BRR, 3-month LIBOR + 1.700%	1.884	10/22/2030	4,684,983	0.30%
1,170,000	Madison Park Funding XVI Ltd., Series 2015-16A, Class A2R, 3-month LIBOR + 1.900%	2.088	4/20/2026	1,170,000	0.08%
1,750,000	Madison Park Funding XXVI Ltd., Series 2017-4A, Class AR, 3-month LIBOR + 1.200%	1.377	7/29/2030	1,750,649	0.11%
6,000,000	Magnetite XVIII Ltd., Series 2016-18A, Class AR, 3-month LIBOR + 1.080%	1.236	11/15/2028	6,001,398	0.39%
2,350,000	Magnetite XXIX Ltd., Series 2021-29A, Class B, 3-month LIBOR + 1.400%	1.504	1/15/2034	2,347,506	0.15%
2,075,000	Neuberger Berman CLO XX Ltd., Series 2015-20A, Class BRR, 3-month LIBOR + 1.650%	1.850	7/15/2034	2,077,077	0.13%
2,560,000	Neuberger Berman Loan Advisers CLO 40 Ltd., Series 2021-40A, Class B, 3-month LIBOR + 1.400%	1.588	4/16/2033	2,552,250	0.16%
5,280,000	OCP CLO Ltd., Series 2020-8RA, Class A2, 3-month LIBOR + 1.550%	1.770	1/17/2032	5,264,871	0.34%
2,040,000	Octagon Investment Partners Ltd., Series 2018-18A, Class A2, 3-month LIBOR + 1.470%	1.654	4/16/2031	2,021,151	0.13%
4,045,000	OHA Credit Funding 2 Ltd., Series 2019-2A, Class BR, 3-month LIBOR + 1.600%	1.786	4/21/2034	4,029,842	0.26%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class BR, 3-month LIBOR + 1.650%		7/2/2035	4,205,000	0.27%
5,300,000	OHA Credit Funding 8 Ltd., Series 2021-8A, Class B1, 3-month LIBOR + 1.500%	1.688	1/18/2034	5,243,509	0.34%
4,970,000	Palmer Square CLO Ltd., Series 2013-2A, Class A2R3, 3-month LIBOR + 1.500%	1.655	10/17/2031	4,970,239	0.32%
575,000	Palmer Square CLO Ltd., Series 2015-1A, Class A2R4, 3-month LIBOR + 1.700%	2.138	5/21/2034	574,942	0.04%
4,500,000	Race Point CLO Ltd., Series 2013-8A, Class BR2, 3-month LIBOR + 1.500%	1.655	2/20/2030	4,494,307	0.29%
1,035,000	Recette CLO Ltd., Series 2015-1A, Class BRR, 3-month LIBOR + 1.400%	1.588	4/20/2034	1,020,470	0.07%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class B, 3-month LIBOR + 1.650%	1.849	4/20/2034	7,615,866	0.49%
5,900,000	TICP CLO VII Ltd., Series 2017-7A, Class BR, 3-month LIBOR + 1.700%	1.884	4/15/2033	5,911,612	0.38%
3,830,000	VERDE CLO Ltd., Series 2019-1A, Class BR, 3-month LIBOR + 1.600%	1.784	4/15/2032	3,833,504	0.25%
3,000,000	Vibrant CLO Ltd., Series 2018-10A, Class A1, 3-month LIBOR + 1.200%	1.388	10/20/2031	2,999,267	0.19%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3-month LIBOR + 1.700%	1.890	10/18/2031	1,315,182	0.08%
	Total			107,073,823	6.88%
Loan Participations					
2,854,815	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	4.000	11/15/2037	2,717,713	0.17%
Short-Term Investments					
75,303,001	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	0.000	7/1/2021	75,303,001	4.84%
	Total Investments			1,615,099,557	103.73%
	Other assets less liabilities			(58,068,703)	(3.73%)
	Net Assets			1,557,030,854	100.00%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Short Position Contracts:					
2 Year U.S. Treasury Note	9/30/2021	(30)	\$ (6,621,974)	\$ (6,609,609)	\$ 12,365

Loomis Sayles Securitized Asset Fund
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Centrally Cleared Interest Rate Swap Agreements

Notional Value	Currency	Expiration Date	Fund Pays	Fund Receives	Market Value	Unrealized Appreciation (Depreciation)
63,000,000	USD	3/4/2024	(2.56%)	3-month LIBOR	(4,012,646)	(4,012,646)
50,000,000	USD	5/23/2024	(2.22%)	3-month LIBOR	(2,504,214)	(2,504,214)
15,000,000	USD	1/7/2030	(1.76%)	3-month LIBOR	(662,347)	(662,347)
Total						<u>\$ (7,179,207)</u>

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

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

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

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