

Loomis Sayles Securitized Asset Fund

Top Ten Holdings as of February 29, 2024

Rank	Security Name	% of Net Assets
1	Federal National Mortgage Association, 2.500%, 03/01/2062	7.00%
2	Federal National Mortgage Association, 2.500%, 02/01/2052	5.41%
3	Federal National Mortgage Association, 2.500%, 05/01/2062	5.27%
4	Federal National Mortgage Association, 2.500%, 03/01/2062	2.66%
5	Federal National Mortgage Association, 3.000%, 02/01/2052	2.34%
6	Federal National Mortgage Association, 3.000%, 02/01/2052	2.31%
7	Federal National Mortgage Association, 3.000%, 06/01/2052	1.91%
8	Uniform Mortgage-Backed Security, TBA, 6.500%, 04/01/2054	1.62%
9	Federal National Mortgage Association, 3.850%, 09/01/2037	1.62%
10	Federal National Mortgage Association, 2.500%, 03/01/2062	1.34%
Total Net Assets		1,314,715,263

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