

Loomis Sayles Securitized Asset Fund

Investments as of February 28, 2026 (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					
2,964,357	AASET Ltd., Series 2024-2A, Class A	5.930	9/16/2049	3,063,817	0.2%
403,579	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	400,257	0.0%
157,119	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	158,810	0.0%
317,000	Affirm Asset Securitization Trust, Series 2025-X2, Class C	4.930	10/15/2030	318,366	0.0%
320,000	Affirm Master Trust, Series 2025-3A, Class B	4.750	10/16/2034	322,727	0.0%
1,049,633	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,025,023	0.1%
1,206,217	ALTDE Trust, Series 2025-1A, Class A	5.900	8/15/2050	1,252,268	0.1%
1,081,994	American Credit Acceptance Receivables Trust, Series 2022-4, Class D	8.000	2/15/2029	1,092,635	0.1%
2,425,000	American Credit Acceptance Receivables Trust, Series 2025-1, Class B	4.900	3/12/2029	2,428,514	0.2%
2,305,000	American Credit Acceptance Receivables Trust, Series 2025-4, Class B	4.550	1/14/2030	2,319,432	0.1%
3,725,000	American Tower Trust	5.490	3/15/2053	3,797,456	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,158,764	0.2%
778,818	AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A3	5.430	1/18/2029	784,844	0.1%
3,996,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2025-1A, Class A2	6.720	6/7/2055	4,054,753	0.3%
2,896,821	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	2,688,685	0.2%
1,311,910	Aqua Finance Trust, Series 2024-A, Class A	4.810	4/18/2050	1,332,617	0.1%
700,000	Arixa Mortgage Trust, Series 2025-RTL1, Class A1	5.735	8/25/2030	706,511	0.0%
1,040,000	AutoNation Finance Trust, Series 2025-1A, Class A4	4.760	6/10/2030	1,058,794	0.1%
72,896	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	73,136	0.0%
905,000	Avant Credit Card Master Trust, Series 2025-1A, Class A	4.890	4/15/2031	908,634	0.1%
1,000,000	Avant Loans Funding Trust, Series 2026-REV1, Class A	4.520	5/15/2036	1,002,004	0.1%
3,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	3,337,286	0.2%
495,000	Avis Budget Rental Car Funding AESOP LLC, Series 2025-1A, Class A	4.800	8/20/2029	503,628	0.0%
3,720,000	Bank, Series 2019-BN20, Class A3	3.011	9/15/2062	3,562,069	0.2%
3,525,000	Bank, Series 2019-BN22, Class A4	2.978	11/15/2062	3,382,914	0.2%
1,770,000	Bank, Series 2020-BN25, Class A5	2.649	1/15/2063	1,665,535	0.1%
3,649,000	Bank, Series 2020-BN26, Class A4	2.403	3/15/2063	3,395,487	0.2%
785,000	Bank, Series 2020-BN28, Class AS	2.140	3/15/2063	705,988	0.0%
3,615,000	Bank, Series 2021-BN34, Class A5	2.438	6/15/2063	3,252,405	0.2%
5,300,000	Bank, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,907,010	0.3%
1,830,000	Bank, Series 2022-BNK42, Class A5	4.493	6/15/2055	1,825,317	0.1%
518,469	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	517,421	0.0%
2,140,000	Bank5 Trust, Series 2024-5YR6, Class AS	6.790	5/15/2057	2,280,239	0.1%
1,495,000	BasePoint MCA Securitization II LLC, Series 2025-1A, Class A	5.926	8/15/2031	1,506,793	0.1%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,285,378	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,970,761	0.3%
3,210,000	BFLD Commercial Mortgage Trust, Series 2025-660F, Class A, 1 mo. USD SOFR + 1.500%	5.160	11/15/2042	3,216,019	0.2%
495,000	BHG Securitization Trust, Series 2022-A, Class C	3.080	2/20/2035	490,513	0.0%
1,810,913	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,827,501	0.1%

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161,757	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	165,966	0.0%
935,435	BHG Securitization Trust, Series 2025-1CON, Class A	4.820	4/17/2036	943,295	0.1%
293,606	BHG Securitization Trust, Series 2025-1CON, Class B	5.260	4/17/2036	296,728	0.0%
957,658	BHG Securitization Trust, Series 2025-2CON, Class A	4.840	9/17/2036	972,859	0.1%
2,620,000	Bluepeak ABS Issuer LLC, Series 2025-1A, Class A2	5.858	12/20/2055	2,675,222	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,698,283	0.3%
318,164	BofA Auto Trust, Series 2024-1A, Class A3	5.350	11/15/2028	320,854	0.0%
1,910,714	Business Jet Securities LLC, Series 2024-2A, Class A	5.364	9/15/2039	1,938,536	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	5.500	1/17/2039	2,771,731	0.2%
1,485,000	BX Commercial Mortgage Trust, Series 2024-VLT5, Class A	5.591	11/13/2046	1,538,291	0.1%
720,000	BX Trust, Series 2024-VLT4, Class A, 1 mo. USD SOFR + 1.491%	5.151	6/15/2041	718,200	0.0%
1,895,000	BX Trust, Series 2025-DELC, Class A, 1 mo. USD SOFR + 1.550%	5.210	12/15/2042	1,899,738	0.1%
4,470,000	BX Trust, Series 2025-VLT6, Class A, 1 mo. USD SOFR + 1.443%	5.103	3/15/2042	4,458,825	0.3%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	496,789	0.0%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,050,426	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	815,576	0.1%
2,325,000	CarMax Auto Owner Trust, Series 2024-2, Class B	5.690	11/15/2029	2,399,795	0.2%
1,680,000	CarMax Select Receivables Trust, Series 2025-A, Class A3	4.770	9/17/2029	1,696,994	0.1%
1,720,000	CarMax Select Receivables Trust, Series 2025-B, Class C	4.830	6/16/2031	1,752,945	0.1%
260,385	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	257,675	0.0%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	5,357,918	0.3%
1,600,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	1,607,813	0.1%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,658,809	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	451,426	0.0%
4,965,000	Carvana Auto Receivables Trust, Series 2025-P1, Class A3	4.550	5/10/2030	4,993,425	0.3%
1,125,000	Carvana Auto Receivables Trust, Series 2025-P2, Class A4	4.750	6/10/2031	1,150,707	0.1%
597,583	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	595,861	0.0%
1,250,000	Chase Auto Owner Trust, Series 2024-1A, Class B	5.160	11/26/2029	1,286,766	0.1%
2,800,000	Chase Auto Owner Trust, Series 2024-2A, Class A4	5.480	11/26/2029	2,897,744	0.2%
2,200,000	Chase Auto Owner Trust, Series 2024-4A, Class C	5.460	7/25/2030	2,279,488	0.1%
970,000	Chase Auto Owner Trust, Series 2025-1A, Class A4	4.380	10/25/2030	985,659	0.1%
3,305,000	CHI Commercial Mortgage Trust, Series 2025-SFT, Class A	5.665	4/15/2042	3,405,496	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,385,505	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,074,752	0.2%

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1,085,936	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	1,003,572	0.1%
1,312,478	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,303,553	0.1%
421,807	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	383,517	0.0%
1,765,000	Compass Datacenters Issuer II LLC, Series 2024-2A, Class A1	5.022	8/25/2049	1,780,851	0.1%
1,375,000	Compass Datacenters Issuer III LLC, Series 2025-1A, Class A2	5.656	2/25/2050	1,394,278	0.1%
1,789,000	Compass Datacenters Issuer III LLC, Series 2025-3A, Class A2	5.286	7/25/2050	1,814,332	0.1%
1,405,000	Compass Datacenters Issuer III LLC, Series 2026-1A, Class A21	4.897	2/25/2056	1,416,538	0.1%
1,230,000	Continental Finance Credit Card ABS Master Trust, Series 2025-A, Class A	5.400	12/17/2035	1,244,735	0.1%
122,392	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	122,163	0.0%
7,259	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,891	0.0%
151,468	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	152,106	0.0%
1,105,000	Credit Acceptance Auto Loan Trust, Series 2024-1A, Class A	5.680	3/15/2034	1,112,268	0.1%
820,000	Credit Acceptance Auto Loan Trust, Series 2025-2A, Class B	4.870	1/15/2036	829,724	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,797,323	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,893,802	0.1%
3,600,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	3,169,368	0.2%
1,274,697	Crockett Partners Equipment Co. IIA LLC, Series 2024-1C, Class A	6.050	1/20/2031	1,302,247	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,304,997	0.1%
3,020,000	CyrusOne Data Centers Issuer I LLC, Series 2024-2A, Class A2	4.500	5/20/2049	2,982,991	0.2%
1,525,000	CyrusOne Data Centers Issuer I LLC, Series 2024-3A, Class A2	4.650	5/20/2049	1,484,224	0.1%
980,000	CyrusOne Data Centers Issuer I LLC, Series 2025-1A, Class A2	5.910	2/20/2050	998,920	0.1%
2,905,000	DataBank Issuer II LLC, Series 2025-1A, Class A2	5.180	9/27/2055	2,902,072	0.2%
2,520,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,595,641	0.2%
635,000	Drive Auto Receivables Trust, Series 2025-1, Class A3	4.730	9/15/2032	638,366	0.0%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	4.925	10/15/2043	5,311,404	0.3%
3,923,513	DT Auto Owner Trust, Series 2023-3A, Class C	6.400	5/15/2029	3,958,789	0.2%
1,565,000	EDI ABS Issuer 1 LLC, Series 2025-1A, Class A2	4.450	7/25/2055	1,525,718	0.1%
663,876	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	640,881	0.0%
837,923	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	870,828	0.1%
595,000	Enterprise Fleet Financing LLC, Series 2025-1, Class A4	4.970	9/22/2031	612,223	0.0%
689,877	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	602,113	0.0%
4,752,625	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	4,714,587	0.3%
395,000	Extended Stay America Trust, Series 2025-ESH, Class A, 1 mo. USD SOFR + 1.300%	4.960	10/15/2042	395,494	0.0%

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210,000	Extended Stay America Trust, Series 2025-ESH, Class B, 1 mo. USD SOFR + 1.600%	5.260	10/15/2042	210,393	0.0%
1,180,000	Extended Stay America Trust, Series 2026-ESH2, Class A, 1 mo. USD SOFR + 1.200%	4.860	2/15/2043	1,180,369	0.1%
6,755,091	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,753,898	0.4%
1,414,553	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,204,881	0.1%
5,982,735	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,183,944	0.3%
7,061,818	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	6,157,009	0.4%
4,320,336	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	4,003,449	0.2%
6,507,046	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	6,146,211	0.4%
15,437,605	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	15,011,324	0.9%
23,427,454	Federal Home Loan Mortgage Corp.	4.500	12/1/2054	23,181,128	1.4%
7,791,116	Federal Home Loan Mortgage Corp.	5.500	6/1/2055	8,049,655	0.5%
17,032,567	Federal Home Loan Mortgage Corp.	6.000	6/1/2055	17,524,065	1.1%
16,554,793	Federal Home Loan Mortgage Corp.	6.500	5/1/2055	17,197,030	1.0%
104,464	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	12,089	0.0%
33,272	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	3,999	0.0%
651	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	8.188	5/15/2035	633	0.0%
1,657,552	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	3.427	5/15/2036	199,481	0.0%
519,350	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	2.847	10/15/2036	48,376	0.0%
572,276	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	2.477	2/15/2038	56,995	0.0%
153,893	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	7.078	2/15/2038	173,435	0.0%
144,385	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	7.353	2/15/2038	151,343	0.0%
628,316	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.556	6/15/2048	594,908	0.0%
142,424	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	4.702	12/15/2036	145,807	0.0%
771,241	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	2.727	10/15/2040	69,242	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	1.609	2/15/2041	138,461	0.0%
671,409	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	2.127	9/15/2041	65,208	0.0%
926,052	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	5.137	8/15/2040	1,047,118	0.1%
484,124	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	2.377	8/15/2032	21,055	0.0%
3,590,081	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	2.377	11/15/2042	507,313	0.0%
1,665,956	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	2.060	6/15/2039	159,398	0.0%
879,902	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	158,516	0.0%
2,772,582	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	2.327	4/15/2047	294,493	0.0%
1,125,846	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	192,536	0.0%
8,624,996	Federal Home Loan Mortgage Corp., Series 4892, Class SI, REMICS	2.218	2/25/2047	1,019,460	0.1%
2,213,012	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	413,778	0.0%
5,672,937	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.701	4/15/2042	847,794	0.1%

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110,657	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.326	11/25/2044	19,778	0.0%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	257,702	0.0%
13,757,602	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.387	12/15/2048	871,224	0.1%
247,799	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.884	4/25/2052	9,040	0.0%
11,152,268	Federal Home Loan Mortgage Corp., Series 5407, Class LA, REMICS	6.000	8/25/2050	11,265,098	0.7%
36,844,239	Federal Home Loan Mortgage Corp., Series 5457, Class GA, REMICS	4.500	11/25/2050	36,804,753	2.2%
28,468,232	Federal Home Loan Mortgage Corp., Series 5471, Class DA, REMICS	5.000	8/25/2051	28,526,037	1.7%
9,730,731	Federal Home Loan Mortgage Corp., Series 5531, Class SG, REMICS	2.377	10/15/2048	1,110,350	0.1%
9,928,581	Federal Home Loan Mortgage Corp., Series 5617, Class AP, REMICS	4.500	1/25/2046	9,972,892	0.6%
1,497,692	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.311	3/25/2026	243	0.0%
20,492,169	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.167	7/25/2026	44,519	0.0%
7,657,889	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.892	8/25/2026	15,653	0.0%
20,395,567	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.244	9/25/2026	16,177	0.0%
83,604,859	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.047	10/25/2026	27,832	0.0%
17,772,680	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.633	11/25/2029	365,246	0.0%
17,073,990	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.514	1/25/2030	845,675	0.1%
11,254,244	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.584	1/25/2030	577,905	0.0%
13,529,854	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.689	3/25/2030	757,022	0.1%
14,121,675	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.215	8/25/2030	632,326	0.0%
253,622,736	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.146	1/25/2055	2,124,851	0.1%
32,609,381	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	548,783	0.0%
78,970,449	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,277,426	0.1%
35,729,864	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.343	4/25/2055	693,274	0.0%

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45,824,151	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.327	4/25/2032	892,691	0.1%
19,706,239	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.316	5/25/2032	370,627	0.0%
66,248,942	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.231	6/25/2032	976,774	0.1%
50,649,905	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.370	6/25/2032	1,129,088	0.1%
81,947,023	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.265	8/25/2032	1,429,730	0.1%
102,859,810	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,087,910	0.1%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.180	11/25/2032	1,360,310	0.1%
3,320,050	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.850	8/25/2034	163,116	0.0%
20,514,441	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.576	10/25/2034	762,358	0.1%
51,414,557	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.503	5/25/2035	5,443,064	0.3%
53,589,042	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.322	7/25/2035	4,780,893	0.3%
13,435,752	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.956	1/25/2031	480,913	0.0%
94,980,281	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.978	8/25/2036	7,103,756	0.4%
120,950,499	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.009	8/25/2033	430,245	0.0%
28,360	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF57, Class A, 30 day USD SOFR Average + 0.654%	4.334	12/25/2028	28,349	0.0%
9,081	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF66, Class A, 30 day USD SOFR Average + 0.634%	4.314	7/25/2029	9,090	0.0%
5,246,771	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X		8/25/2025	51	0.0%
21,003,049	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.096	12/25/2026	9,702	0.0%
9,871,719	Federal Home Loan Mortgage Corp. REMICS, Series 5425, Class KB, REMICS	6.000	6/25/2054	10,306,948	0.6%
1,932,841	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-61, Class 1A1, 1 yr. USD MTA + 1.400%	5.315	7/25/2044	1,890,443	0.1%

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17,478	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-63, Class 1A1, 1 yr. USD MTA + 1.200%	5.115	2/25/2045	16,616	0.0%
935,807	Federal National Mortgage Association	2.000	10/1/2050	759,463	0.1%
287,684	Federal National Mortgage Association	2.000	12/1/2050	233,472	0.0%
3,571,143	Federal National Mortgage Association	2.500	10/1/2050	3,115,544	0.2%
5,396,682	Federal National Mortgage Association	2.500	11/1/2051	4,693,454	0.3%
11,754,960	Federal National Mortgage Association	2.500	1/1/2052	10,194,505	0.6%
8,239,060	Federal National Mortgage Association	2.500	1/1/2052	7,168,082	0.4%
73,628,922	Federal National Mortgage Association	2.500	2/1/2052	63,798,283	3.9%
4,927,546	Federal National Mortgage Association	2.500	2/1/2052	4,281,959	0.3%
1,826,666	Federal National Mortgage Association	2.500	7/1/2053	1,588,646	0.1%
8,312,940	Federal National Mortgage Association	2.500	12/1/2061	7,023,040	0.4%
93,708,018	Federal National Mortgage Association	2.500	3/1/2062	78,890,438	4.8%
37,716,281	Federal National Mortgage Association	2.500	3/1/2062	31,863,976	1.9%
18,863,740	Federal National Mortgage Association	2.500	3/1/2062	15,936,670	1.0%
72,869,329	Federal National Mortgage Association	2.500	5/1/2062	61,386,726	3.7%
57,400,704	Federal National Mortgage Association	2.500	5/1/2062	48,493,554	2.9%
11,339,862	Federal National Mortgage Association	2.500	12/1/2063	9,580,153	0.6%
1,450,335	Federal National Mortgage Association	3.000	10/1/2047	1,340,507	0.1%
1,701,444	Federal National Mortgage Association	3.000	7/1/2049	1,554,296	0.1%
30,163,596	Federal National Mortgage Association	3.000	2/1/2052	27,522,002	1.7%
28,761,273	Federal National Mortgage Association	3.000	2/1/2052	26,199,777	1.6%
25,042,551	Federal National Mortgage Association	3.000	6/1/2052	22,700,427	1.4%
2,856,831	Federal National Mortgage Association	3.000	6/1/2063	2,525,037	0.2%
13,752,242	Federal National Mortgage Association	3.000	12/1/2063	12,182,688	0.7%
16,053,550	Federal National Mortgage Association	3.000	6/1/2064	14,221,304	0.9%
32,113,935	Federal National Mortgage Association	3.500	9/1/2062	29,759,811	1.8%
14,335,890	Federal National Mortgage Association	3.500	12/1/2063	13,325,024	0.8%
23,204,247	Federal National Mortgage Association	3.500	6/1/2064	21,573,490	1.3%
441,114	Federal National Mortgage Association	4.000	1/1/2052	431,126	0.0%
8,196,719	Federal National Mortgage Association	5.500	10/1/2054	8,334,650	0.5%
28,850,782	Federal National Mortgage Association	5.500	7/1/2055	29,408,332	1.8%
9,150,067	Federal National Mortgage Association	6.500	10/1/2055	9,499,595	0.6%
438,178	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	422,506	0.0%
505,767	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	10.554	6/25/2035	615,437	0.0%
457,642	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	10.334	6/25/2036	571,663	0.0%
24,080	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	3.518	8/25/2036	2,413	0.0%
141,863	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	14.092	8/25/2036	193,657	0.0%
413,233	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.492	8/25/2038	407,520	0.0%
111,156	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.832	11/25/2038	109,891	0.0%
406,600	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.625	3/25/2039	383,959	0.0%
43,937	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.909	12/25/2039	40,404	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.904	11/25/2040	266,647	0.0%
1,815,632	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	2.068	6/25/2041	159,079	0.0%
885,789	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	2.718	3/25/2042	123,415	0.0%
511,198	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	2.168	3/25/2042	54,266	0.0%

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2,220,517	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	2.218	9/25/2042	241,190	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	2.959	7/25/2043	366,550	0.0%
1,024,369	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	2.818	11/25/2043	126,905	0.0%
954,084	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	2.368	8/25/2042	49,063	0.0%
2,315,372	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	270,445	0.0%
8,041,410	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	2.268	4/25/2044	822,116	0.1%
559,439	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	2.268	5/25/2044	38,616	0.0%
5,708,558	Federal National Mortgage Association, Series 2014-90, Class SA, REMICS	2.368	1/25/2045	679,878	0.0%
263,050	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	3.021	5/25/2041	229,851	0.0%
4,439,810	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	2.318	4/25/2046	385,527	0.0%
4,738,326	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	2.318	10/25/2034	280,272	0.0%
5,989,279	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	2.318	9/25/2046	411,811	0.0%
3,686,049	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	2.318	9/25/2046	239,649	0.0%
2,345,757	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	2.318	11/25/2046	235,811	0.0%
2,440,776	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	2.318	11/25/2046	181,462	0.0%
2,517,544	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	2.868	12/25/2046	224,705	0.0%
3,821,388	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	2.368	4/25/2047	279,494	0.0%
29,702,387	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.168	8/25/2047	904,081	0.1%
22,303,923	Federal National Mortgage Association, Series 2019-M17, Class X	0.319	8/25/2034	237,032	0.0%
7,998,593	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,445,848	0.1%
2,173,727	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	415,605	0.0%
8,464,042	Federal National Mortgage Association, Series 2020-M33, Class X	1.960	6/25/2028	99,155	0.0%
14,710,902	Federal National Mortgage Association, Series 2020-M37, Class X	0.983	4/25/2032	484,445	0.0%
14,580,543	Federal National Mortgage Association, Series 2020-M43, Class X1	1.863	8/25/2034	761,532	0.1%
12,775,524	Federal National Mortgage Association, Series 2021-24, REMICS	1.061	3/25/2059	692,269	0.0%
4,600,000	Federal National Mortgage Association, Series 2024-34, Class B, REMICS	6.000	6/25/2054	4,789,728	0.3%
14,571,698	Federal National Mortgage Association, Series 2024-86, Class CA, REMICS	5.000	9/25/2051	14,588,273	0.9%
32,528,029	Federal National Mortgage Association, Series 2025-114, Class AE, REMICS	4.500	1/25/2056	32,596,087	2.0%
140,978	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	15,064	0.0%
36,039	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	4,650	0.0%

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152,410	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	17,856	0.0%
95,281	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	11,098	0.0%
384,686	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	57,919	0.0%
157,105	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	23,814	0.0%
88,671	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	13,952	0.0%
203,137	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	32,844	0.0%
87,745	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	15,755	0.0%
95,370	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	14,279	0.0%
135,347	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	23,701	0.0%
113,782	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	15,764	0.0%
58,774	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	8,326	0.0%
78,237	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	12,012	0.0%
45,950	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	7,493	0.0%
14,268	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	2,374	0.0%
396,281	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	58,054	0.0%
146,312	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	24,911	0.0%
56,823	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	5,796	0.0%
97,360	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	5,769	0.0%
70,265	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	11,132	0.0%
10,919	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	2,198	0.0%
2,125,000	FHF Issuer Trust, Series 2025-2A, Class A2	5.750	5/15/2030	2,138,098	0.1%
935,000	First Investors Auto Owner Trust, Series 2025-1A, Class C	4.750	12/15/2031	959,657	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,681,714	0.2%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,462,620	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,340,782	0.3%
1,141,998	Flagship Credit Auto Trust, Series 2022-1, Class C	3.060	3/15/2028	1,139,011	0.1%
4,361,491	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	4,363,914	0.3%
1,235,000	Flagship Credit Auto Trust, Series 2024-1, Class A3	5.480	10/16/2028	1,239,504	0.1%
895,082	Flagship Credit Auto Trust, Series 2024-3, Class A	4.880	11/15/2028	896,096	0.1%
920,000	Ford Credit Auto Owner Trust, Series 2023-2, Class C	6.160	2/15/2036	962,386	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	330,882	0.0%
2,406,592	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,523,740	0.2%
487,996	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	506,194	0.0%
1,520,000	Foursight Capital Automobile Receivables Trust, Series 2023-1, Class D	7.410	2/15/2030	1,552,347	0.1%

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1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,766,506	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	132,192	0.0%
13,223,857	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.570	6/25/2041	331,929	0.0%
21,557,663	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.553	8/25/2041	565,796	0.0%
81,428,554	FRESB Mortgage Trust, Series 2022-SB95, Class X1		11/25/2041	1,246,126	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,482,584	0.2%
1,839,874	GGAM Master Trust International Ltd., Series 2025-1A, Class A	5.923	9/30/2060	1,880,613	0.1%
2,364,022	Global SC Finance X Ltd., Series 2025-1H, Class A	6.169	9/20/2045	2,390,303	0.1%
651,000	GLS Auto Receivables Issuer Trust, Series 2024-3A, Class C	5.210	2/18/2031	659,397	0.0%
4,070,000	GLS Auto Receivables Issuer Trust, Series 2025-1A, Class B	4.980	7/16/2029	4,113,883	0.3%
830,000	GLS Auto Receivables Issuer Trust, Series 2025-3A, Class B	4.570	1/15/2030	833,942	0.1%
425,000	GLS Auto Receivables Issuer Trust, Series 2025-4A, Class A3	4.290	7/16/2029	429,488	0.0%
570,000	GLS Auto Receivables Issuer Trust, Series 2026-1A, Class A3	3.970	11/15/2029	570,364	0.0%
1,110,000	GLS Auto Select Receivables Issuer Trust, Series 2025-4A, Class C	5.140	12/15/2031	1,128,989	0.1%
1,780,000	GLS Auto Select Receivables Trust, Series 2024-3A, Class B	5.640	8/15/2030	1,825,982	0.1%
180,000	GLS Auto Select Receivables Trust, Series 2025-1A, Class B	5.040	2/15/2031	185,138	0.0%
929,081	GLS Auto Select Receivables Trust, Series 2025-3A, Class A2	4.460	10/15/2030	935,332	0.1%
841,966	GM Financial Consumer Automobile Receivables Trust, Series 2024-2, Class A3	5.100	3/16/2029	849,743	0.1%
490,000	GM Financial Consumer Automobile Receivables Trust, Series 2025-1, Class B	5.000	8/16/2030	503,177	0.0%
8	Government National Mortgage Association	5.470	11/20/2059	8	0.0%
71,787,000	Government National Mortgage Association, TBA	5.000	3/1/2056	72,030,558	4.4%
2,445,794	Government National Mortgage Association, Series 2006-46	0.481	4/16/2046	23,591	0.0%
1,195,194	Government National Mortgage Association, Series 2006-51	0.944	8/16/2046	21,326	0.0%
3,528,136	Government National Mortgage Association, Series 2009-114		10/16/2049	414	0.0%
1,509,971	Government National Mortgage Association, Series 2010-124	1.010	12/16/2052	20,594	0.0%
207,594	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,023	0.0%
22,894	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	4.466	2/20/2060	22,734	0.0%
13,624	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	4.147	5/20/2059	13,048	0.0%
20,071	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	4.147	10/20/2060	19,816	0.0%
1,355,635	Government National Mortgage Association, Series 2011-119	0.110	8/16/2051	1,119	0.0%

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471,911	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	3,097	0.0%
26,105	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	4.297	12/20/2060	25,850	0.0%
9,809	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	4.297	3/20/2061	9,713	0.0%
8,968	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	4.397	10/20/2061	8,895	0.0%
19,995	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	4.180	10/20/2061	19,469	0.0%
15,595,899	Government National Mortgage Association, Series 2012-142	0.150	4/16/2054	41,364	0.0%
3,301,072	Government National Mortgage Association, Series 2012-23	0.236	6/16/2053	22,305	0.0%
3,324,410	Government National Mortgage Association, Series 2012-55		4/16/2052	32	0.0%
2,559,107	Government National Mortgage Association, Series 2012-79	0.405	3/16/2053	22,124	0.0%
6,871,116	Government National Mortgage Association, Series 2012-85	0.578	9/16/2052	62,472	0.0%
4,226	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,833	0.0%
30,054	Government National Mortgage Association, Series 2012-H22, Class HD	5.309	1/20/2061	29,599	0.0%
1,948	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.397	10/20/2062	1,931	0.0%
710,895	Government National Mortgage Association, Series 2013-175	0.128	5/16/2055	887	0.0%
653,355	Government National Mortgage Association, Series 2013-71, Class DF, 1 mo. USD SOFR + 1.114%	4.782	5/20/2043	606,011	0.0%
71,750	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	4.117	1/20/2063	69,431	0.0%
16,744	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	15,767	0.0%
540,438	Government National Mortgage Association, Series 2013-H13, Class SI	1.318	6/20/2063	20,236	0.0%
1,068,974	Government National Mortgage Association, Series 2013-H16, Class AI	1.468	7/20/2063	26,099	0.0%
153,022	Government National Mortgage Association, Series 2013-H18, Class EI	1.957	7/20/2063	14,239	0.0%
117,154	Government National Mortgage Association, Series 2013-H18, Class JI	1.366	8/20/2063	2,038	0.0%
22,446	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	4.397	8/20/2063	21,814	0.0%
1,990,980	Government National Mortgage Association, Series 2014-101	0.516	4/16/2056	26,235	0.0%
8,834,532	Government National Mortgage Association, Series 2014-130, Class IB	0.174	8/16/2054	28,427	0.0%
2,001,843	Government National Mortgage Association, Series 2014-24, Class IX		1/16/2054	19	0.0%
4,210,952	Government National Mortgage Association, Series 2014-70	0.481	3/16/2049	57,731	0.0%
3,110,577	Government National Mortgage Association, Series 2014-86	0.392	4/16/2056	31,545	0.0%

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260,157	Government National Mortgage Association, Series 2014-H24, Class HI	0.934	9/20/2064	10,500	0.0%
11,390,856	Government National Mortgage Association, Series 2015-120	0.577	3/16/2057	179,547	0.0%
8,227,541	Government National Mortgage Association, Series 2015-146, Class IB	0.115	7/16/2055	25,779	0.0%
4,681,230	Government National Mortgage Association, Series 2015-171	0.801	11/16/2055	142,513	0.0%
4,871,767	Government National Mortgage Association, Series 2015-189, Class IG	0.594	1/16/2057	129,231	0.0%
3,097,386	Government National Mortgage Association, Series 2015-21	0.663	7/16/2056	83,443	0.0%
9,123,807	Government National Mortgage Association, Series 2015-32	0.567	9/16/2049	180,954	0.0%
6,091,846	Government National Mortgage Association, Series 2015-6	0.453	2/16/2051	81,778	0.0%
7,477,202	Government National Mortgage Association, Series 2015-68	0.317	7/16/2057	87,295	0.0%
9,813,521	Government National Mortgage Association, Series 2015-70	0.555	12/16/2049	181,714	0.0%
3,791,714	Government National Mortgage Association, Series 2015-73	0.411	11/16/2055	42,138	0.0%
822,572	Government National Mortgage Association, Series 2015-H01, Class XZ	4.545	10/20/2064	819,658	0.1%
54,775	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	53,419	0.0%
146,087	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	141,220	0.0%
3,658	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	4.077	5/20/2063	3,476	0.0%
4,485	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	3.997	4/20/2063	4,320	0.0%
4,556	Government National Mortgage Association, Series 2015-H28, Class JZ	4.685	3/20/2065	4,431	0.0%
235	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	4.497	10/20/2065	229	0.0%
159,793	Government National Mortgage Association, Series 2015-H29, Class HZ	4.482	9/20/2065	157,834	0.0%
2,424	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	4.477	8/20/2061	2,360	0.0%
15,261,362	Government National Mortgage Association, Series 2016-132	0.599	7/16/2056	315,116	0.0%
6,151,007	Government National Mortgage Association, Series 2016-143	0.947	10/16/2056	300,789	0.0%
276,359	Government National Mortgage Association, Series 2016-23, Class PA	5.504	7/20/2037	279,137	0.0%
3,174,707	Government National Mortgage Association, Series 2016-H01, Class AI	1.870	1/20/2066	112,543	0.0%
4,461,233	Government National Mortgage Association, Series 2016-H09, Class JI	2.485	4/20/2066	172,182	0.0%
93,433	Government National Mortgage Association, Series 2016-H14, Class JZ	4.403	8/20/2063	90,369	0.0%
874,380	Government National Mortgage Association, Series 2016-H17, Class HA	2.250	3/20/2066	844,962	0.1%
22,550	Government National Mortgage Association, Series 2016-H19, Class CZ	4.468	8/20/2066	21,747	0.0%

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13,083	Government National Mortgage Association, Series 2016-H19, Class EZ	4.899	6/20/2061	12,744	0.0%
3,270,279	Government National Mortgage Association, Series 2017-128	0.837	12/16/2056	156,074	0.0%
20,129,681	Government National Mortgage Association, Series 2017-168	0.553	12/16/2059	709,587	0.0%
2,367,408	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	202,688	0.0%
18,757,032	Government National Mortgage Association, Series 2017-90	0.665	1/16/2059	715,826	0.0%
655,434	Government National Mortgage Association, Series 2017-H05, Class AI	2.255	1/20/2067	29,599	0.0%
7,024,261	Government National Mortgage Association, Series 2018-110	0.600	1/16/2060	261,586	0.0%
11,402,589	Government National Mortgage Association, Series 2018-129	0.621	7/16/2060	436,581	0.0%
4,127,422	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	270,680	0.0%
11,170,107	Government National Mortgage Association, Series 2018-143	0.505	10/16/2060	583,761	0.0%
10,215,703	Government National Mortgage Association, Series 2018-2	0.703	12/16/2059	435,030	0.0%
26,829,705	Government National Mortgage Association, Series 2018-82	0.443	5/16/2058	748,619	0.1%
18,164,122	Government National Mortgage Association, Series 2018-96	0.462	8/16/2060	576,420	0.0%
141,298	Government National Mortgage Association, Series 2018-H12, Class HZ	4.668	8/20/2068	138,376	0.0%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	222,198	0.0%
16,554,905	Government National Mortgage Association, Series 2019-116	0.619	12/16/2061	738,100	0.0%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	255,692	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	1.768	2/20/2044	1,021,269	0.1%
1,744,336	Government National Mortgage Association, Series 2019-44, Class BS	2.268	4/20/2049	163,010	0.0%
6,750,415	Government National Mortgage Association, Series 2019-45, Class FL, 1 mo. USD SOFR + 0.814%	4.482	4/20/2049	6,444,006	0.4%
7,097,750	Government National Mortgage Association, Series 2019-70, Class SK	2.218	8/20/2043	796,588	0.1%
9,178,166	Government National Mortgage Association, Series 2019-75	0.852	12/16/2060	544,037	0.0%
6,798,248	Government National Mortgage Association, Series 2019-94	0.954	8/16/2061	415,871	0.0%
2,112,966	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,048,397	0.1%
625,527	Government National Mortgage Association, Series 2019-H06, Class HA	2.800	4/20/2069	612,887	0.0%
35,276	Government National Mortgage Association, Series 2019-H12, Class JA	2.500	7/20/2069	34,117	0.0%
43,443,424	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,500,060	0.2%
18,239,171	Government National Mortgage Association, Series 2020-128	0.916	10/16/2062	1,218,789	0.1%
28,983,946	Government National Mortgage Association, Series 2020-130	1.007	8/16/2060	2,036,105	0.1%
38,440,476	Government National Mortgage Association, Series 2020-136	1.016	8/16/2062	2,812,613	0.2%

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1,790,369	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	339,260	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	1,919,857	0.1%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	849,710	0.1%
33,269,194	Government National Mortgage Association, Series 2020-172	1.125	9/16/2062	2,586,108	0.2%
15,265,480	Government National Mortgage Association, Series 2020-174	0.848	1/16/2063	968,497	0.1%
34,987,143	Government National Mortgage Association, Series 2020-179	1.011	9/16/2062	2,357,014	0.1%
38,707,652	Government National Mortgage Association, Series 2020-197	0.949	10/16/2062	2,632,775	0.2%
31,322,574	Government National Mortgage Association, Series 2020-26	0.718	10/15/2061	1,438,950	0.1%
10,920,265	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,322,234	0.1%
658,516	Government National Mortgage Association, Series 2020-H11, Class GA	1.250	7/20/2067	645,500	0.0%
8,736,381	Government National Mortgage Association, Series 2021-10	0.987	5/16/2063	611,861	0.0%
38,617,936	Government National Mortgage Association, Series 2021-106	0.857	4/16/2063	2,525,922	0.2%
38,653,599	Government National Mortgage Association, Series 2021-12	0.956	3/16/2063	2,466,950	0.2%
41,975,902	Government National Mortgage Association, Series 2021-128	0.992	6/16/2061	2,694,127	0.2%
50,694,860	Government National Mortgage Association, Series 2021-132, Class BI	0.917	4/16/2063	3,421,350	0.2%
50,405,653	Government National Mortgage Association, Series 2021-133	0.883	7/16/2063	3,064,462	0.2%
10,627,281	Government National Mortgage Association, Series 2021-145	0.770	7/16/2061	606,605	0.0%
44,458,543	Government National Mortgage Association, Series 2021-151	0.907	4/16/2063	2,864,775	0.2%
47,036,833	Government National Mortgage Association, Series 2021-163	0.810	3/16/2064	2,700,032	0.2%
19,457,812	Government National Mortgage Association, Series 2021-180	0.916	11/16/2063	1,375,414	0.1%
33,787,566	Government National Mortgage Association, Series 2021-20	1.144	8/16/2062	2,676,786	0.2%
32,744,209	Government National Mortgage Association, Series 2021-33	0.844	10/16/2062	2,094,680	0.1%
28,478,270	Government National Mortgage Association, Series 2021-40	0.822	2/16/2063	1,721,682	0.1%
43,688,022	Government National Mortgage Association, Series 2021-52	0.722	4/16/2063	2,372,662	0.1%
20,016,863	Government National Mortgage Association, Series 2021-H03	0.429	4/20/2070	205,678	0.0%
3,360,278	Government National Mortgage Association, Series 2021-H08, Class IA	0.519	1/20/2068	32,112	0.0%
1,140,719	Government National Mortgage Association, Series 2021-H12, Class GA	4.530	7/20/2071	1,137,443	0.1%
568,326	Government National Mortgage Association, Series 2021-H17	0.514	3/20/2070	20,957	0.0%
643,511	Government National Mortgage Association, Series 2021-H17, Class BA	2.868	10/20/2071	626,371	0.0%
26,799,325	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,494,151	0.1%

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44,170,987	Government National Mortgage Association, Series 2025-H03, Class IA	0.692	1/20/2075	3,492,600	0.2%
17,272,975	Government National Mortgage Association, Series 2025-H03, Class IC	0.963	1/20/2075	1,313,437	0.1%
11,985,498	Government National Mortgage Association, Series 2025-H04, Class GI	0.978	1/20/2075	984,860	0.1%
14,953,247	Government National Mortgage Association, Series 2025-H04, Class HI	0.874	2/20/2075	1,123,841	0.1%
32,450,871	Government National Mortgage Association, Series 2025-H07, Class LI	0.964	2/20/2075	2,570,953	0.2%
25,541,415	Government National Mortgage Association, Series 2025-H13, Class EI	0.727	5/20/2075	1,679,169	0.1%
13,936,505	Government National Mortgage Association, Series 2025-H13, Class IC	0.820	5/20/2075	942,941	0.1%
48,109,853	Government National Mortgage Association, Series 2025-H14, Class AI	0.707	7/20/2075	3,503,961	0.2%
22,063,944	Government National Mortgage Association, Series 2025-H22, Class AI	0.773	10/20/2075	1,602,438	0.1%
33,199,648	Government National Mortgage Association, Series 2025-H23, ClassID	0.833	10/20/2075	2,273,741	0.1%
153,126	GreenSky Home Improvement Issuer Trust, Series 2024-2, Class A4	5.150	10/27/2059	156,375	0.0%
319,484	GreenSky Home Improvement Issuer Trust, Series 2025-1A, Class A4	5.220	3/25/2060	325,594	0.0%
3,481,794	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	3,129,990	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,511,719	0.3%
520,000	GS Mortgage Securities Corp. Trust, Series 2023-SHIP, Class A	4.322	9/10/2038	519,348	0.0%
2,000,000	GS Mortgage Securities Trust, Series 2014-GC22, Class AS	4.113	6/10/2047	1,900,813	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.663	6/10/2047	1,348,110	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,817,027	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,441,640	0.2%
534,028	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.324	5/19/2034	504,978	0.0%
954,069	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	939,987	0.1%
1,345,484	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	1,379,073	0.1%
180,023	Hilton Grand Vacations Trust, Series 2024-1B, Class A	5.750	9/15/2039	184,390	0.0%
1,813,058	Hilton Grand Vacations Trust, Series 2024-2A, Class A	5.500	3/25/2038	1,860,161	0.1%
1,349,575	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,240,244	0.1%
172,862	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	171,177	0.0%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,878,694	0.4%
194,606	Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B1	6.153	5/20/2032	198,252	0.0%
835,000	Hyundai Auto Receivables Trust, Series 2025-A, Class C	4.760	6/15/2032	850,435	0.1%
1,645,000	Imprint Payments Credit Card Master Trust, Series 2025-A, Class A	4.840	9/15/2029	1,649,778	0.1%
405,000	Island Finance Trust, Series 2025-1A, Class A	6.540	3/19/2035	409,574	0.0%

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504,764	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.608	12/15/2047	494,663	0.0%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,934,967	0.2%
3,350,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2025-BMS, Class A, 1 mo. USD SOFR + 1.600%	5.260	1/15/2042	3,342,672	0.2%
7,709,666	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.374	11/25/2048	91,879	0.0%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	708,107	0.0%
1,035,000	LAD Auto Receivables Trust, Series 2024-2A, Class C	5.660	10/15/2029	1,064,916	0.1%
340,000	LAD Auto Receivables Trust, Series 2024-3A, Class C	4.930	3/15/2030	345,565	0.0%
1,250,000	LAD Auto Receivables Trust, Series 2025-1A, Class A4	4.790	4/15/2030	1,272,904	0.1%
1,910,000	LAD Auto Receivables Trust, Series 2025-2A, Class B	4.530	5/17/2032	1,922,539	0.1%
3,030,000	LAD Auto Receivables Trust, Series 2026-1A, Class A4	4.050	12/15/2031	3,046,801	0.2%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,174,359	0.3%
3,019,443	Lendbuzz Securitization Trust, Series 2023-2A, Class A2	7.090	10/16/2028	3,056,754	0.2%
2,330,000	Lendmark Funding Trust, Series 2025-3A, Class A	4.510	5/21/2035	2,347,461	0.1%
600,000	LEX Mortgage Trust, Series 2024-BBG, Class A	4.874	10/13/2033	603,594	0.0%
4,060,000	Lightpath Fiber Issuer LLC, Series 2026-1A, Class A2	5.597	3/25/2056	4,122,784	0.3%
1,560,000	M&T Bank Auto Receivables Trust, Series 2025-1A, Class A4	4.890	7/15/2032	1,602,315	0.1%
509,238	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	504,904	0.0%
514,153	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	496,970	0.0%
1,345,000	Mariner Finance Issuance Trust, Series 2024-AA, Class B	5.680	9/22/2036	1,367,564	0.1%
1,410,000	Mariner Finance Issuance Trust, Series 2025-BA, Class A	4.590	11/22/2038	1,423,736	0.1%
100,744	Marlette Funding Trust, Series 2024-1A, Class B	6.070	7/17/2034	101,126	0.0%
810,204	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	806,390	0.1%
1,390,000	Mast USA LLC, Series 2026-1A, Class A	5.134	2/15/2051	1,401,020	0.1%
651,729	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	653,784	0.0%
1,370,000	Mercury Financial Credit Card Master Trust, Series 2024-2A, Class A	6.560	7/20/2029	1,373,163	0.1%
1,295,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class A2	5.400	8/20/2055	1,321,831	0.1%
1,630,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class B	5.590	8/20/2055	1,652,670	0.1%
576,717	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	571,205	0.0%
232,683	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	230,675	0.0%
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,589,259	0.1%
420,318	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	406,359	0.0%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.681	9/25/2057	3,935,619	0.2%
3,344,000	Mission Lane Credit Card Master Trust, Series 2024-A, Class A1	6.200	8/15/2029	3,356,847	0.2%

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1,920,000	Mission Lane Credit Card Master Trust, Series 2024-B, Class A	5.880	1/15/2030	1,929,155	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	296,409	0.0%
269,841	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	267,197	0.0%
3,133,441	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,008,009	0.2%
3,399,917	Morgan Stanley Capital I Trust, Series 2017-H1, Class A5	3.530	6/15/2050	3,368,812	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,584,341	0.3%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,926,523	0.1%
354,395	Mosaic Solar Loan Trust, Series 2024-1A, Class A	5.500	9/20/2049	348,617	0.0%
2,581,973	Mosaic Solar Loan Trust, Series 2024-2A, Class A	5.600	4/22/2052	2,563,024	0.2%
1,045,100	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,015,054	0.1%
130,583	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	126,875	0.0%
939,274	MVW LLC, Series 2024-2A, Class A	4.430	3/20/2042	941,694	0.1%
319,300	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	316,366	0.0%
984,746	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	962,684	0.1%
367,243	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	353,611	0.0%
612,599	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	585,047	0.0%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,414,519	0.1%
628,843	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	595,557	0.0%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	836,012	0.1%
787,229	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	729,910	0.0%
671,529	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	617,364	0.0%
1,056,456	Navient Private Education Refi Loan Trust, Series 2021-GA, Class A	1.580	4/15/2070	972,010	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,497,984	0.1%
510,000	NFAS3 LLC, Series 2025-1, Class A	6.351	5/15/2031	516,100	0.0%
1,062,319	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	997,655	0.1%
3,180,000	NY Commercial Mortgage Trust, Series 2025-299P, Class A	5.664	2/10/2047	3,401,977	0.2%
1,445,963	NYMT Loan Trust, Series 2024-BPL3, Class A1	5.268	9/25/2039	1,446,261	0.1%
605,159	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	575,938	0.0%
78,666	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	76,299	0.0%
580,000	Octane Receivables Trust, Series 2024-2A, Class C	5.900	7/20/2032	592,307	0.0%
740,000	Octane Receivables Trust, Series 2025-1A, Class B	4.610	6/20/2031	744,586	0.1%
2,070,696	OWN Equipment Fund I LLC, Series 2024-2M, Class A	5.700	12/20/2032	2,111,649	0.1%
616,246	OWN Equipment Fund II LLC, Series 2025-1M, Class A	5.480	9/26/2033	625,474	0.0%
1,318,231	OWN Equipment Fund III LLC, Series 2025-2M, Class A	5.420	3/27/2034	1,333,441	0.1%
895,000	PenFed Auto Receivables Owner Trust, Series 2025-A, Class A4	4.190	5/15/2031	905,101	0.1%

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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>
795,000	PK ALIFT Loan Funding 8 LP, Series 2026-1, Class A	4.614	9/15/2043	800,646	0.1%
656,550	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	657,200	0.0%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,881,029	0.1%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	821,819	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,698,178	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	5,177,563	0.3%
196,021	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	194,805	0.0%
313,562	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	311,531	0.0%
882,737	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	873,295	0.1%
1,956,000	Purchasing Power Funding LLC, Series 2026-A, Class A	4.370	8/15/2030	1,959,087	0.1%
3,510,000	Purchasing Power Funding LLC, Series 2026-A, Class B	4.810	8/15/2030	3,515,728	0.2%
197,330	Reach ABS Trust, Series 2025-1A, Class A	4.960	8/16/2032	198,032	0.0%
250,000	Red Oak Funding Master Trust, Series 2025-1A, Class A, 30 day USD SOFR Average + 2.000%	5.662	12/20/2030	251,089	0.0%
690,000	Regional Management Issuance Trust, Series 2024-1, Class A	5.830	7/15/2036	703,993	0.0%
400,000	Regional Management Issuance Trust, Series 2024-2, Class C	5.740	12/15/2033	403,440	0.0%
1,515,000	Regional Management Issuance Trust, Series 2025-2, Class B	5.000	11/16/2037	1,516,560	0.1%
1,055,000	Republic Finance Issuance Trust, Series 2024-A, Class A	5.910	8/20/2032	1,065,242	0.1%
480	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	11/25/2061	204	0.0%
6,854	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	6/25/2056	2,928	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	4/25/2062	—	0.0%
3,115,000	RFR Trust, Series 2025-SGRM, Class A	5.379	3/11/2041	3,191,768	0.2%
3,075,000	Santander Drive Auto Receivables Trust, Series 2023-2, Class C	5.470	12/16/2030	3,121,385	0.2%
500,000	Santander Drive Auto Receivables Trust, Series 2024-2, Class C	5.840	6/17/2030	511,533	0.0%
284,335	Santander Drive Auto Receivables Trust, Series 2024-5, Class A3	4.620	11/15/2028	284,767	0.0%
846,662	Santander Drive Auto Receivables Trust, Series 2025-1, Class A3	4.740	1/16/2029	848,733	0.1%
630,000	Santander Drive Auto Receivables Trust, Series 2025-4, Class C	4.520	1/15/2032	637,887	0.0%
710,000	SBNA Auto Lease Trust, Series 2024-B, Class A4	5.550	12/20/2028	717,563	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	203,844	0.0%
3,820,000	SCF Equipment Leasing LLC, Series 2025-1A, Class A3	5.110	11/21/2033	3,933,763	0.2%
1,220,000	SCF Equipment Leasing LLC, Series 2025-2A, Class C	4.820	6/20/2036	1,243,247	0.1%
2,160,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/10/2040	2,218,670	0.1%
738,150	SEB Funding LLC, Series 2021-1A, Class A2	4.969	1/30/2052	738,146	0.0%
2,385,000	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	2,451,997	0.2%
330,667	Securitized Term Auto Receivables Trust, Series 2025-A, Class B	5.038	7/25/2031	334,024	0.0%
3,195,000	SF ABS Issuer LLC, Series 2025-1A, Class A2	5.377	11/25/2055	3,188,996	0.2%

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125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	128,659	0.0%
300,000	SFS Auto Receivables Securitization Trust, Series 2025-1A, Class B	5.110	2/20/2031	310,465	0.0%
1,510,000	SFS Auto Receivables Securitization Trust, Series 2025-3A, Class B	4.440	11/20/2031	1,535,336	0.1%
4,675,000	Shentel Issuer LLC, Series 2025-1A, Class A2	5.640	12/20/2055	4,765,022	0.3%
264,438	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	268,532	0.0%
550,652	Sierra Timeshare Receivables Funding LLC, Series 2024-3A, Class A	4.830	8/20/2041	557,365	0.0%
3,252,816	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,119,408	0.2%
1,671,483	Slam Ltd., Series 2024-1A, Class A	5.335	9/15/2049	1,707,238	0.1%
616,076	Slam Ltd., Series 2025-1A, Class A	5.807	5/15/2050	643,099	0.0%
227,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	3.582	6/15/2032	226,980	0.0%
50,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	6.980	6/15/2032	49,996	0.0%
89,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.040	3/15/2033	88,994	0.0%
1,336,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	3.575	3/15/2033	1,335,910	0.1%
110,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	6.470	9/15/2032	109,997	0.0%
129,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	3.586	9/15/2032	128,996	0.0%
512,935	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	4.574	2/15/2036	512,744	0.0%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	113,988	0.0%
275,723	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	274,379	0.0%
853,835	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	851,091	0.1%
1,319,867	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,219,339	0.1%
506,896	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	482,946	0.0%
2,140,115	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	2,076,388	0.1%
1,109,477	SoFi Professional Loan Program LLC, Series 2021-B, Class AFX	1.140	2/15/2047	1,000,012	0.1%
985,074	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	934,474	0.1%
1,485,000	Sprite Ltd., Series 2026-1, Class A	5.227	3/15/2041	1,497,152	0.1%
78,970	Start Ltd., Series 2018-1, Class A	4.089	5/15/2043	79,004	0.0%
1,606,458	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	6.750	11/15/2027	963,859	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, Prime + 0.000%	6.750	11/15/2027	1,300,000	0.1%
1,475,000	Stellantis Financial Underwritten Enhanced Lease Trust, Series 2025-BA, Class C	4.710	1/22/2030	1,492,142	0.1%
273,489	Stellar Jay Ireland DAC, Series 2021-1, Class A	3.967	10/15/2041	271,929	0.0%
663,556	Stellar Jay Ireland DAC, Series 2021-1, Class B	5.926	10/15/2041	660,983	0.0%

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99,728	Sunnova Helios II Issuer LLC, Series 2018-1A, Class A	4.870	7/20/2048	97,209	0.0%
323,977	Sunnova Helios II Issuer LLC, Series 2019-AA, Class A	3.750	6/20/2046	299,578	0.0%
810,391	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	698,711	0.0%
283,023	Sunnova Sol III Issuer LLC, Series 2021-1, Class A	2.580	4/28/2056	244,786	0.0%
1,417,210	Sunrun Atlas Issuer LLC, Series 2019-2, Class A	3.610	2/1/2055	1,370,824	0.1%
299,188	Sunrun Demeter Issuer LLC, Series 2021-2A, Class A	2.270	1/30/2057	274,812	0.0%
1,395,000	Synchrony Card Funding LLC, Series 2024-A1, Class A	5.040	3/15/2030	1,411,249	0.1%
2,275,000	Taco Bell Funding LLC, Series 2025-1A, Class A2I	4.821	8/25/2055	2,290,709	0.1%
540,000	TCO Commercial Mortgage Trust, Series 2024-DPM, Class A, 1 mo. USD SOFR + 1.243%	4.903	12/15/2039	540,675	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,662,742	0.1%
318,000	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	1.680	2/20/2046	300,883	0.0%
766,768	Thrust Engine Leasing DAC, Series 2021-1A, Class A	4.163	7/15/2040	759,189	0.1%
326,063	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	333,079	0.0%
2,912,910	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	2,883,641	0.2%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,892,666	0.2%
375,033	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	370,383	0.0%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	2,046,814	0.1%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,169,012	0.3%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,780,314	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	4,248,479	0.3%
1,665,927	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,662,636	0.1%
1,275,000	Tricon American Homes Trust, Series 2020-SFR1, Class C	2.249	7/17/2038	1,261,235	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,252,585	0.1%
3,565,894	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,464,691	0.2%
2,870,000	TYSN Mortgage Trust, Series 2023-CRNR, Class A	6.580	12/10/2033	3,024,222	0.2%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,322,188	0.1%
636,000	Uniform Mortgage-Backed Security, TBA	2.500	3/1/2056	550,962	0.0%
110,000,000	Uniform Mortgage-Backed Security, TBA	4.500	3/1/2056	108,773,521	6.6%
60,000,000	Uniform Mortgage-Backed Security, TBA	5.000	3/1/2056	60,269,126	3.7%
110,000,000	Uniform Mortgage-Backed Security, TBA	5.500	3/1/2056	111,763,607	6.8%
880,000	Uniti Fiber ABS Issuer LLC, Series 2025-1A, Class A2	5.877	4/20/2055	905,164	0.1%
625,000	USB Auto Owner Trust, Series 2025-1A, Class B	4.810	1/15/2031	639,761	0.0%
585,000	Verizon Master Trust, Series 2024-6, Class B	4.420	8/20/2030	588,811	0.0%
303,865	Veros Auto Receivables Trust, Series 2025-1, Class A	5.310	9/15/2028	305,102	0.0%
1,042,398	Vivint Solar Financing V LLC, Series 2018-1A, Class A	4.730	4/30/2048	1,024,352	0.1%
876,463	Volofin Finance DAC, Series 2024-1A, Class A	5.935	6/15/2037	889,200	0.1%

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3,605,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,805,890	0.2%
3,155,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	3,202,847	0.2%
326,658	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.261	11/25/2036	282,531	0.0%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	5,030,877	0.3%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,834,469	0.3%
1,413,917	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	1,418,361	0.1%
1,230,000	Westlake Automobile Receivables Trust, Series 2024-2A, Class B	5.620	3/15/2030	1,237,747	0.1%
1,520,000	Westlake Automobile Receivables Trust, Series 2024-3A, Class A3	4.710	4/17/2028	1,524,542	0.1%
1,000,000	Westlake Automobile Receivables Trust, Series 2025-1A, Class B	4.980	9/16/2030	1,011,869	0.1%
1,085,000	Westlake Automobile Receivables Trust, Series 2025-3A, Class A3	4.220	6/15/2029	1,090,866	0.1%
1,335,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class B	5.800	4/18/2038	1,345,928	0.1%
870,000	Wheels Fleet Lease Funding 1 LLC, Series 2025-3A, Class A1	4.080	9/18/2040	874,455	0.1%
2,649,026	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,527,820	0.2%
377,381	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	387,148	0.0%
1,040,000	World Financial Network Credit Card Master Trust, Series 2024-A, Class A	5.470	2/15/2031	1,058,818	0.1%
311,186	World Omni Auto Receivables Trust, Series 2024-B, Class A3	5.270	9/17/2029	314,610	0.0%
1,045,000	World Omni Automobile Lease Securitization Trust, Series 2025-A, Class A4	4.490	5/15/2030	1,056,114	0.1%
4,765,000	Zayo Issuer LLC, Series 2025-1A, Class A2	5.648	3/20/2055	4,873,086	0.3%
3,645,000	Zayo Issuer LLC, Series 2025-2A, Class A2	5.953	6/20/2055	3,762,023	0.2%
3,195,000	Zayo Issuer LLC, Series 2025-3A, Class A2	5.570	10/20/2055	3,272,610	0.2%
	Total			1,892,916,901	114.9%
Collateralized Loan Obligations					
2,544,755	Alinea CLO Ltd., Series 2018-1A, Class BR, 3 mo. USD SOFR + 1.150%	4.818	7/20/2031	2,546,071	0.1%
3,245,000	BCC Middle Market CLO LLC, Series 2019-1A, Class A1RR, 3 mo. USD SOFR + 1.450%	5.122	7/15/2036	3,246,596	0.2%
3,300,000	Cerberus Loan Funding XLVII LLC, Series 2024-3A, Class A, 3 mo. USD SOFR + 1.750%	5.422	7/15/2036	3,307,085	0.2%
3,125,000	Diameter Capital CLO 12 Ltd., Series 2025-12A, Class A, 3 mo. USD SOFR + 1.240%	5.156	10/20/2038	3,130,653	0.2%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class BR, 3 mo. USD SOFR + 1.300%	4.972	1/15/2031	3,836,450	0.2%
3,020,000	Eldridge CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.330%	5.250	10/20/2038	3,026,285	0.2%
1,530,000	Empower CLO Ltd., Series 2025-1A, Class A, 3 mo. USD SOFR + 1.310%	4.978	7/20/2038	1,534,214	0.1%
3,290,000	Garnet CLO 2 Ltd., Series 2025-2A, Class A, 3 mo. USD SOFR + 1.350%	5.431	10/20/2038	3,300,969	0.2%
3,185,000	Golub Capital Partners CLO 85M Ltd., Series 2026-85A, Class A1, 3 mo. USD SOFR + 1.370%	5.024	2/9/2040	3,186,354	0.2%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	5.429	4/20/2031	2,996,045	0.2%

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2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	5.403	4/16/2031	2,037,247	0.1%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class B1R2, 3 mo. USD SOFR + 1.600%	5.268	1/20/2038	4,221,690	0.3%
2,455,000	Palmer Square BDC CLO 1 Ltd., Series 1A, Class B1, 3 mo. USD SOFR + 2.150%	5.822	7/15/2037	2,464,243	0.1%
1,900,000	Polen Capital CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.320%	4.988	3/6/2038	1,908,525	0.1%
2,940,000	Polen Capital CLO Ltd., Series 2025-2A, Class A1, 3 mo. USD SOFR + 1.330%	5.040	1/20/2039	2,948,676	0.2%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class A1R, 3 mo. USD SOFR + 1.300%	4.968	7/20/2038	7,684,226	0.5%
5,130,000	Symetra CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.290%	4.958	4/20/2038	5,138,880	0.3%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	5.631	10/18/2031	1,316,052	0.1%
3,290,000	Wise CLO Ltd., Series 2024-2A, Class A, 3 mo. USD SOFR + 1.460%	5.132	7/15/2037	3,295,846	0.2%
	Total			61,126,107	3.7%

Loan Participations

1,456,243	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	6.000	11/15/2037	1,368,174	0.1%
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Short-Term Investments					
36,885,170	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.150	3/2/2026	36,885,170	2.2%
5,000,000	U.S. Treasury Bills	3.534(a)	4/14/2026	4,978,321	0.3%
	Total			41,863,491	2.5%
	Total Investments			1,997,274,673	121.2%
	Other assets less liabilities			(349,440,179)	(21.2)%
	Net Assets			1,647,834,494	100.0%

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:					
CBOT 5 Year U.S. Treasury Notes Futures	6/30/2026	(449)	\$(49,271,316)	\$(49,453,141)	<u>\$(181,825)</u>

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

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

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

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

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

Loomis Sayles Securitized Asset Fund
Investments as of February 28, 2026 (Unaudited)

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

3392610.1.2

Loomis Sayles Securitized Asset Fund

Investments as of January 31, 2026 (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					
2,983,643	AASET Ltd., Series 2024-2A, Class A	5.930	9/16/2049	3,052,219	0.2%
427,880	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	424,267	0.0%
168,251	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	170,204	0.0%
2,125,000	Affirm Asset Securitization Trust, Series 2024-A, Class 1A	5.610	2/15/2029	2,126,394	0.1%
555,000	Affirm Asset Securitization Trust, Series 2024-A, Class A	5.610	2/15/2029	555,321	0.0%
317,000	Affirm Asset Securitization Trust, Series 2025-X2, Class C	4.930	10/15/2030	317,962	0.0%
320,000	Affirm Master Trust, Series 2025-3A, Class B	4.750	10/16/2034	320,658	0.0%
1,057,125	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,027,482	0.1%
1,213,605	ALTDE Trust, Series 2025-1A, Class A	5.900	8/15/2050	1,245,064	0.1%
1,236,284	American Credit Acceptance Receivables Trust, Series 2022-4, Class D	8.000	2/15/2029	1,246,374	0.1%
2,425,000	American Credit Acceptance Receivables Trust, Series 2025-1, Class B	4.900	3/12/2029	2,428,533	0.2%
2,305,000	American Credit Acceptance Receivables Trust, Series 2025-4, Class B	4.550	1/14/2030	2,316,276	0.1%
3,725,000	American Tower Trust #1	5.490	3/15/2053	3,788,425	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,160,084	0.2%
841,094	AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A3	5.430	1/18/2029	847,536	0.1%
3,996,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2025-1A, Class A2	6.720	6/7/2055	4,039,780	0.3%
2,954,182	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	2,725,535	0.2%
1,341,256	Aqua Finance Trust, Series 2024-A, Class A	4.810	4/18/2050	1,354,031	0.1%
700,000	Arixa Mortgage Trust, Series 2025-RTL1, Class A1	5.735	8/25/2030	705,901	0.0%
1,040,000	AutoNation Finance Trust, Series 2025-1A, Class A4	4.760	6/10/2030	1,055,314	0.1%
108,015	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	108,495	0.0%
905,000	Avant Credit Card Master Trust, Series 2025-1A, Class A	4.890	4/15/2031	903,203	0.1%
3,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	3,318,857	0.2%
495,000	Avis Budget Rental Car Funding AESOP LLC, Series 2025-1A, Class A	4.800	8/20/2029	501,977	0.0%
3,720,000	Bank, Series 2019-BN20, Class A3	3.011	9/15/2062	3,524,141	0.2%
3,525,000	Bank, Series 2019-BN22, Class A4	2.978	11/15/2062	3,352,964	0.2%
1,770,000	Bank, Series 2020-BN25, Class A5	2.649	1/15/2063	1,649,150	0.1%
3,649,000	Bank, Series 2020-BN26, Class A4	2.403	3/15/2063	3,360,119	0.2%
785,000	Bank, Series 2020-BN28, Class AS	2.140	3/15/2063	696,121	0.0%
3,615,000	Bank, Series 2021-BN34, Class A5	2.438	6/15/2063	3,207,207	0.2%
5,300,000	Bank, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,839,514	0.3%
1,830,000	Bank, Series 2022-BNK42, Class A5	4.493	6/15/2055	1,799,284	0.1%
695,775	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	694,136	0.0%
2,140,000	Bank5 Trust, Series 2024-5YR6, Class AS	6.790	5/15/2057	2,269,987	0.1%
1,495,000	BasePoint MCA Securitization II LLC, Series 2025-1A, Class A	5.926	8/15/2031	1,500,687	0.1%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,266,409	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,932,963	0.3%
1,325,000	BFLD Commercial Mortgage Trust, Series 2025-660F, Class A, 1 mo. USD SOFR + 1.500%	5.180	11/15/2042	1,329,555	0.1%
495,000	BHG Securitization Trust, Series 2022-A, Class C	3.080	2/20/2035	490,191	0.0%

Loomis Sayles Securitized Asset Fund

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1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,844,995	0.1%
167,609	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	171,733	0.0%
988,114	BHG Securitization Trust, Series 2025-1CON, Class A	4.820	4/17/2036	996,211	0.1%
303,963	BHG Securitization Trust, Series 2025-1CON, Class B	5.260	4/17/2036	306,214	0.0%
997,820	BHG Securitization Trust, Series 2025-2CON, Class A	4.840	9/17/2036	1,006,422	0.1%
2,620,000	Bluepeak ABS Issuer LLC, Series 2025-1A, Class A2	5.858	12/20/2055	2,664,993	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,623,055	0.3%
344,335	BofA Auto Trust, Series 2024-1A, Class A3	5.350	11/15/2028	347,278	0.0%
1,964,175	Business Jet Securities LLC, Series 2024-2A, Class A	5.364	9/15/2039	1,976,533	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	5.520	1/17/2039	2,770,000	0.2%
1,485,000	BX Commercial Mortgage Trust, Series 2024-VLT5, Class A	5.591	11/13/2046	1,511,451	0.1%
720,000	BX Trust, Series 2024-VLT4, Class A, 1 mo. USD SOFR + 1.491%	5.172	6/15/2041	720,900	0.0%
915,000	BX Trust, Series 2025-DELC, Class A, 1 mo. USD SOFR + 1.550%	5.230	12/15/2042	920,147	0.1%
4,470,000	BX Trust, Series 2025-VLT6, Class A, 1 mo. USD SOFR + 1.443%	5.123	3/15/2042	4,475,587	0.3%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	494,729	0.0%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,052,743	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	815,201	0.1%
2,325,000	CarMax Auto Owner Trust, Series 2024-2, Class B	5.690	11/15/2029	2,394,876	0.2%
1,680,000	CarMax Select Receivables Trust, Series 2025-A, Class A3	4.770	9/17/2029	1,693,854	0.1%
1,720,000	CarMax Select Receivables Trust, Series 2025-B, Class C	4.830	6/16/2031	1,727,088	0.1%
279,942	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	276,609	0.0%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	5,345,266	0.3%
1,600,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	1,610,266	0.1%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,658,672	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	450,550	0.0%
4,965,000	Carvana Auto Receivables Trust, Series 2025-P1, Class A3	4.550	5/10/2030	4,993,807	0.3%
1,125,000	Carvana Auto Receivables Trust, Series 2025-P2, Class A4	4.750	6/10/2031	1,144,954	0.1%
615,391	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	612,565	0.0%
1,250,000	Chase Auto Owner Trust, Series 2024-1A, Class B	5.160	11/26/2029	1,280,195	0.1%
2,800,000	Chase Auto Owner Trust, Series 2024-2A, Class A4	5.480	11/26/2029	2,888,058	0.2%
2,200,000	Chase Auto Owner Trust, Series 2024-4A, Class C	5.460	7/25/2030	2,262,529	0.1%
970,000	Chase Auto Owner Trust, Series 2025-1A, Class A4	4.380	10/25/2030	982,205	0.1%
3,305,000	CHI Commercial Mortgage Trust, Series 2025-SFT, Class A	5.665	4/15/2042	3,390,598	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,364,463	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,073,545	0.2%

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2,916,733	Clsec Holdings 22t LLC, Series 2021-1, Class A	2.868	5/11/2037	2,773,934	0.2%
1,106,543	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	1,016,252	0.1%
1,325,734	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,316,865	0.1%
427,767	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	385,358	0.0%
1,765,000	Compass Datacenters Issuer II LLC, Series 2024-2A, Class A1	5.022	8/25/2049	1,767,466	0.1%
1,375,000	Compass Datacenters Issuer III LLC, Series 2025-1A, Class A2	5.656	2/25/2050	1,390,892	0.1%
1,789,000	Compass Datacenters Issuer III LLC, Series 2025-3A, Class A2	5.286	7/25/2050	1,795,359	0.1%
1,230,000	Continental Finance Credit Card ABS Master Trust, Series 2025-A, Class A	5.400	12/17/2035	1,238,199	0.1%
125,004	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	124,789	0.0%
7,328	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,956	0.0%
187,857	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	188,773	0.0%
1,105,000	Credit Acceptance Auto Loan Trust, Series 2024-1A, Class A	5.680	3/15/2034	1,113,358	0.1%
820,000	Credit Acceptance Auto Loan Trust, Series 2025-2A, Class B	4.870	1/15/2036	824,545	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,667,786	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,852,431	0.1%
3,600,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	3,109,911	0.2%
1,301,818	Crockett Partners Equipment Co. IIA LLC, Series 2024-1C, Class A	6.050	1/20/2031	1,326,837	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,283,983	0.1%
3,020,000	CyrusOne Data Centers Issuer I LLC, Series 2024-2A, Class A2	4.500	5/20/2049	2,961,398	0.2%
1,525,000	CyrusOne Data Centers Issuer I LLC, Series 2024-3A, Class A2	4.650	5/20/2049	1,462,644	0.1%
980,000	CyrusOne Data Centers Issuer I LLC, Series 2025-1A, Class A2	5.910	2/20/2050	997,692	0.1%
2,905,000	DataBank Issuer II LLC, Series 2025-1A, Class A2	5.180	9/27/2055	2,883,459	0.2%
2,520,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,592,369	0.2%
635,000	Drive Auto Receivables Trust, Series 2025-1, Class A3	4.730	9/15/2032	638,116	0.0%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	4.945	10/15/2043	5,311,404	0.3%
3,970,000	DT Auto Owner Trust, Series 2023-3A, Class C	6.400	5/15/2029	4,011,229	0.3%
1,565,000	EDI ABS Issuer 1 LLC, Series 2025-1A, Class A2	4.450	7/25/2055	1,513,438	0.1%
678,719	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	653,053	0.0%
865,041	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	896,375	0.1%
595,000	Enterprise Fleet Financing LLC, Series 2025-1, Class A4	4.970	9/22/2031	610,337	0.0%
694,404	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	610,445	0.0%
4,752,625	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	4,712,964	0.3%
395,000	Extended Stay America Trust, Series 2025-ESH, Class A, 1 mo. USD SOFR + 1.300%	4.980	10/15/2042	396,727	0.0%
210,000	Extended Stay America Trust, Series 2025-ESH, Class B, 1 mo. USD SOFR + 1.600%	5.280	10/15/2042	210,787	0.0%

Loomis Sayles Securitized Asset Fund

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1,180,000	Extended Stay America Trust, Series 2026-ESH2, Class A, 1 mo. USD SOFR + 1.200%	4.870	2/15/2043	1,182,581	0.1%
6,770,474	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,647,406	0.4%
1,417,660	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,176,340	0.1%
5,995,588	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,094,140	0.3%
7,102,734	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	6,054,006	0.4%
4,327,398	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,896,605	0.2%
6,519,469	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	6,043,206	0.4%
15,515,939	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	14,846,805	0.9%
23,545,856	Federal Home Loan Mortgage Corp.	4.500	12/1/2054	23,088,946	1.4%
7,873,336	Federal Home Loan Mortgage Corp.	5.500	6/1/2055	8,098,858	0.5%
17,288,887	Federal Home Loan Mortgage Corp.	6.000	6/1/2055	17,744,323	1.1%
17,344,755	Federal Home Loan Mortgage Corp.	6.500	5/1/2055	17,955,542	1.1%
106,586	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	12,533	0.0%
33,827	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	4,077	0.0%
13,063	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	8.053	5/15/2035	12,705	0.0%
1,692,973	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	3.378	5/15/2036	194,974	0.0%
522,776	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	2.798	10/15/2036	46,652	0.0%
576,547	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	2.428	2/15/2038	53,904	0.0%
157,687	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	6.940	2/15/2038	174,191	0.0%
147,958	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	7.241	2/15/2038	152,560	0.0%
634,878	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.557	6/15/2048	595,003	0.0%
148,548	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	4.661	12/15/2036	151,785	0.0%
774,602	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	2.678	10/15/2040	66,272	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	1.370	2/15/2041	126,292	0.0%
675,291	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	2.078	9/15/2041	61,589	0.0%
937,363	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	4.891	8/15/2040	1,005,864	0.1%
494,456	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	2.328	8/15/2032	20,807	0.0%
3,606,154	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	2.328	11/15/2042	472,717	0.0%
1,701,734	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	1.880	6/15/2039	162,582	0.0%
890,368	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	163,926	0.0%
2,831,231	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	2.278	4/15/2047	275,799	0.0%
1,129,050	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	197,292	0.0%
8,702,526	Federal Home Loan Mortgage Corp., Series 4892, Class SI, REMICS	2.188	2/25/2047	922,248	0.1%
2,246,071	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	424,849	0.0%
5,727,056	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.707	4/15/2042	868,094	0.1%
111,953	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.329	11/25/2044	20,314	0.0%

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1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	257,920	0.0%
13,807,243	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.390	12/15/2048	887,883	0.1%
249,562	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.885	4/25/2052	9,227	0.0%
11,750,300	Federal Home Loan Mortgage Corp., Series 5407, Class LA, REMICS	6.000	8/25/2050	11,854,783	0.7%
38,789,672	Federal Home Loan Mortgage Corp., Series 5457, Class GA, REMICS	4.500	11/25/2050	38,718,931	2.4%
29,678,497	Federal Home Loan Mortgage Corp., Series 5471, Class DA, REMICS	5.000	8/25/2051	29,672,590	1.8%
9,821,151	Federal Home Loan Mortgage Corp., Series 5531, Class SG, REMICS	2.328	10/15/2048	1,027,214	0.1%
9,965,751	Federal Home Loan Mortgage Corp., Series 5617, Class AP, REMICS	4.500	1/25/2046	9,827,466	0.6%
4,900,578	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.333	3/25/2026	2,318	0.0%
23,024,733	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.167	7/25/2026	60,841	0.0%
7,674,469	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.892	8/25/2026	20,431	0.0%
20,436,246	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.244	9/25/2026	19,437	0.0%
83,768,639	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.047	10/25/2026	30,349	0.0%
17,802,301	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.633	11/25/2029	371,320	0.0%
17,097,330	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.514	1/25/2030	859,637	0.1%
11,265,454	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.584	1/25/2030	587,032	0.0%
13,543,306	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.690	3/25/2030	767,892	0.1%
14,141,878	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.216	8/25/2030	640,032	0.0%
253,622,736	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.146	1/25/2032	2,130,938	0.1%
32,614,185	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	550,560	0.0%
78,982,301	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,281,804	0.1%
35,737,015	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.343	4/25/2055	694,156	0.0%
45,835,547	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.326	4/25/2032	893,096	0.1%

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19,709,266	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.316	5/25/2032	370,779	0.0%
66,268,948	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.231	6/25/2032	977,533	0.1%
50,660,388	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.370	6/25/2032	1,130,841	0.1%
81,962,370	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.265	8/25/2032	1,429,915	0.1%
102,872,914	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,085,110	0.1%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.180	11/25/2032	1,356,150	0.1%
3,322,229	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.850	8/25/2034	162,891	0.0%
20,517,830	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.576	10/25/2034	761,458	0.1%
51,441,502	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.504	5/25/2035	5,415,021	0.3%
53,603,482	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.322	7/25/2035	4,770,656	0.3%
13,462,937	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.949	1/25/2031	486,171	0.0%
95,012,488	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.978	8/25/2036	7,052,378	0.4%
121,046,331	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.009	8/25/2033	425,454	0.0%
28,395	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF57, Class A, 30 day USD SOFR Average + 0.654%	4.441	12/25/2028	28,383	0.0%
9,961	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF66, Class A, 30 day USD SOFR Average + 0.634%	4.421	7/25/2029	9,971	0.0%
5,246,771	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X		8/25/2025	51	0.0%
21,040,786	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.097	12/25/2026	10,821	0.0%
1,950,219	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-61, Class 1A1, 1 yr. USD MTA + 1.400%	5.068	7/25/2044	1,905,667	0.1%
35,540	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-63, Class1A1, 1 yr. USD MTA + 1.200%	4.868	2/25/2045	33,756	0.0%
938,054	Federal National Mortgage Association	2.000	10/1/2050	745,108	0.1%
288,423	Federal National Mortgage Association	2.000	12/1/2050	229,098	0.0%

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3,579,816	Federal National Mortgage Association	2.500	10/1/2050	3,062,841	0.2%
11,808,240	Federal National Mortgage Association	2.500	1/1/2052	10,032,133	0.6%
8,278,218	Federal National Mortgage Association	2.500	1/1/2052	7,055,918	0.4%
74,021,062	Federal National Mortgage Association	2.500	2/1/2052	62,891,848	3.9%
4,938,132	Federal National Mortgage Association	2.500	2/1/2052	4,208,019	0.3%
1,834,358	Federal National Mortgage Association	2.500	7/1/2053	1,561,248	0.1%
8,334,658	Federal National Mortgage Association	2.500	12/1/2061	6,894,045	0.4%
94,137,778	Federal National Mortgage Association	2.500	3/1/2062	77,667,338	4.8%
37,853,537	Federal National Mortgage Association	2.500	3/1/2062	31,310,751	1.9%
19,017,707	Federal National Mortgage Association	2.500	3/1/2062	15,730,541	1.0%
73,204,297	Federal National Mortgage Association	2.500	5/1/2062	60,436,443	3.7%
57,671,609	Federal National Mortgage Association	2.500	5/1/2062	47,702,836	2.9%
11,747,326	Federal National Mortgage Association	2.500	12/1/2063	9,716,697	0.6%
1,456,744	Federal National Mortgage Association	3.000	10/1/2047	1,320,100	0.1%
1,706,027	Federal National Mortgage Association	3.000	7/1/2049	1,528,160	0.1%
30,285,154	Federal National Mortgage Association	3.000	2/1/2052	27,085,329	1.7%
28,983,311	Federal National Mortgage Association	3.000	2/1/2052	25,877,995	1.6%
25,099,462	Federal National Mortgage Association	3.000	6/1/2052	22,298,232	1.4%
2,887,397	Federal National Mortgage Association	3.000	6/1/2063	2,499,809	0.2%
14,119,494	Federal National Mortgage Association	3.000	12/1/2063	12,252,533	0.8%
16,071,559	Federal National Mortgage Association	3.000	6/1/2064	13,946,445	0.9%
32,329,317	Federal National Mortgage Association	3.500	9/1/2062	29,390,050	1.8%
14,774,506	Federal National Mortgage Association	3.500	12/1/2063	13,472,520	0.8%
23,399,137	Federal National Mortgage Association	3.500	6/1/2064	21,343,999	1.3%
441,863	Federal National Mortgage Association	4.000	1/1/2052	424,326	0.0%
8,365,470	Federal National Mortgage Association	5.500	10/1/2054	8,485,453	0.5%
29,036,263	Federal National Mortgage Association	5.500	7/1/2055	29,508,158	1.8%
9,327,930	Federal National Mortgage Association	6.500	10/1/2055	9,656,437	0.6%
440,217	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	420,679	0.0%
517,597	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	10.444	6/25/2035	618,769	0.0%
468,521	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	10.224	6/25/2036	572,533	0.0%
24,229	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	3.488	8/25/2036	2,382	0.0%
144,671	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	13.941	8/25/2036	193,985	0.0%
418,882	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.497	8/25/2038	409,798	0.0%
112,130	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.842	11/25/2038	110,058	0.0%
412,768	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.614	3/25/2039	386,635	0.0%
44,285	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.915	12/25/2039	40,705	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.785	11/25/2040	255,780	0.0%
1,815,632	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	2.038	6/25/2041	144,949	0.0%
890,298	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	2.688	3/25/2042	116,028	0.0%
517,398	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	2.138	3/25/2042	50,682	0.0%
2,296,903	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	2.188	9/25/2042	225,843	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	2.886	7/25/2043	338,376	0.0%
1,029,069	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	2.788	11/25/2043	120,812	0.0%

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954,084	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	2.338	8/25/2042	48,012	0.0%
2,399,058	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	285,928	0.0%
8,109,882	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	2.238	4/25/2044	774,232	0.1%
562,384	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	2.238	5/25/2044	38,011	0.0%
5,753,452	Federal National Mortgage Association, Series 2014-90, Class SA, REMICS	2.338	1/25/2045	620,180	0.0%
264,309	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	2.426	5/25/2041	223,928	0.0%
4,516,346	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	2.288	4/25/2046	371,365	0.0%
4,738,326	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	2.288	10/25/2034	265,351	0.0%
5,989,279	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	2.288	9/25/2046	384,943	0.0%
3,760,296	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	2.288	9/25/2046	228,904	0.0%
2,411,372	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	2.288	11/25/2046	227,995	0.0%
2,483,407	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	2.288	11/25/2046	172,727	0.0%
2,586,308	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	2.838	12/25/2046	220,464	0.0%
3,884,042	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	2.338	4/25/2047	265,111	0.0%
29,702,387	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.138	8/25/2047	993,494	0.1%
22,321,446	Federal National Mortgage Association, Series 2019-M17, Class X	0.319	8/25/2034	223,546	0.0%
8,073,076	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,465,596	0.1%
2,204,057	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	424,959	0.0%
8,477,037	Federal National Mortgage Association, Series 2020-M33, Class X	1.960	6/25/2028	106,854	0.0%
14,724,726	Federal National Mortgage Association, Series 2020-M37, Class X	0.984	4/25/2032	490,746	0.0%
14,608,998	Federal National Mortgage Association, Series 2020-M43, Class X1	1.864	8/25/2034	771,332	0.1%
12,800,043	Federal National Mortgage Association, Series 2021-24, REMICS	1.065	3/25/2059	697,609	0.0%
15,305,338	Federal National Mortgage Association, Series 2024-86, Class CA, REMICS	5.000	9/25/2051	15,325,021	0.9%
32,843,182	Federal National Mortgage Association, Series 2025-114, ClassAE, REMICS	4.500	1/25/2056	32,723,118	2.0%
143,608	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	15,741	0.0%
36,516	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	4,850	0.0%
155,263	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	18,697	0.0%
97,299	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	11,640	0.0%
389,778	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	60,226	0.0%
159,789	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	24,881	0.0%

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89,415	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	14,454	0.0%
209,188	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	34,728	0.0%
88,392	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	16,369	0.0%
96,067	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	14,785	0.0%
136,290	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	24,628	0.0%
114,880	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	16,326	0.0%
59,268	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	8,614	0.0%
79,236	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	12,522	0.0%
46,553	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	7,819	0.0%
14,398	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	2,455	0.0%
404,557	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	60,372	0.0%
147,382	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	25,606	0.0%
58,008	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	6,011	0.0%
98,248	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	5,860	0.0%
70,699	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	11,436	0.0%
10,985	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	2,262	0.0%
2,125,000	FHF Issuer Trust, Series 2025-2A, Class A2	5.750	5/15/2030	2,134,033	0.1%
935,000	First Investors Auto Owner Trust, Series 2025-1A, Class C	4.750	12/15/2031	950,878	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,674,828	0.2%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,456,710	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,330,036	0.3%
1,357,229	Flagship Credit Auto Trust, Series 2022-1, Class C	3.060	3/15/2028	1,353,110	0.1%
4,705,000	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	4,707,011	0.3%
1,235,000	Flagship Credit Auto Trust, Series 2024-1, Class A3	5.480	10/16/2028	1,238,585	0.1%
1,005,116	Flagship Credit Auto Trust, Series 2024-3, Class A	4.880	11/15/2028	1,004,807	0.1%
920,000	Ford Credit Auto Owner Trust, Series 2023-2, Class C	6.160	2/15/2036	957,914	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	331,197	0.0%
2,458,526	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,572,306	0.2%
496,747	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	512,903	0.0%
1,520,000	Foursight Capital Automobile Receivables Trust, Series 2023-1, Class D	7.410	2/15/2030	1,554,498	0.1%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,767,699	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	132,076	0.0%
13,361,041	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.570	6/25/2041	329,901	0.0%
21,593,405	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.560	8/25/2041	565,048	0.0%

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81,428,554	FRESB Mortgage Trust, Series 2022-SB95, Class X1		11/25/2041	1,210,533	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,482,929	0.2%
1,847,101	GGAM Master Trust International Ltd., Series 2025-1A, Class A	5.923	9/30/2060	1,849,428	0.1%
2,369,217	Global SC Finance X Ltd., Series 2025-1H, Class A	6.169	9/20/2045	2,381,338	0.2%
651,000	GLS Auto Receivables Issuer Trust, Series 2024-3A, Class C	5.210	2/18/2031	659,044	0.0%
4,070,000	GLS Auto Receivables Issuer Trust, Series 2025-1A, Class B	4.980	7/16/2029	4,112,820	0.3%
830,000	GLS Auto Receivables Issuer Trust, Series 2025-3A, Class B	4.570	1/15/2030	833,043	0.1%
425,000	GLS Auto Receivables Issuer Trust, Series 2025-4A, Class A3	4.290	7/16/2029	427,232	0.0%
1,110,000	GLS Auto Select Receivables Issuer Trust, Series 2025-4A, Class C	5.140	12/15/2031	1,117,027	0.1%
1,780,000	GLS Auto Select Receivables Trust, Series 2024-3A, Class B	5.640	8/15/2030	1,821,533	0.1%
180,000	GLS Auto Select Receivables Trust, Series 2025-1A, Class B	5.040	2/15/2031	184,495	0.0%
968,460	GLS Auto Select Receivables Trust, Series 2025-3A, Class A2	4.460	10/15/2030	975,011	0.1%
905,317	GM Financial Consumer Automobile Receivables Trust, Series 2024-2, Class A3	5.100	3/16/2029	913,624	0.1%
490,000	GM Financial Consumer Automobile Receivables Trust, Series 2025-1, Class B	5.000	8/16/2030	501,717	0.0%
8	Government National Mortgage Association	5.470	11/20/2059	8	0.0%
2,455,819	Government National Mortgage Association, Series 2006-46	0.481	4/16/2046	23,566	0.0%
1,202,245	Government National Mortgage Association, Series 2006-51	0.944	8/16/2046	21,345	0.0%
3,539,598	Government National Mortgage Association, Series 2009-114		10/16/2049	398	0.0%
1,514,986	Government National Mortgage Association, Series 2010-124	1.010	12/16/2052	21,307	0.0%
208,483	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,011	0.0%
22,808	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	4.522	2/20/2060	22,648	0.0%
13,575	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	4.299	5/20/2059	12,999	0.0%
20,000	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	4.299	10/20/2060	19,744	0.0%
1,360,134	Government National Mortgage Association, Series 2011-119	0.113	8/16/2051	1,146	0.0%
473,220	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	3,088	0.0%
27,705	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	4.449	12/20/2060	27,432	0.0%
9,868	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	4.449	3/20/2061	9,771	0.0%
9,144	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	4.549	10/20/2061	9,069	0.0%

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22,263	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	4.310	10/20/2061	21,670	0.0%
15,640,271	Government National Mortgage Association, Series 2012-142	0.151	4/16/2054	41,583	0.0%
3,308,260	Government National Mortgage Association, Series 2012-23	0.237	6/16/2053	22,166	0.0%
3,336,489	Government National Mortgage Association, Series 2012-55		4/16/2052	32	0.0%
2,871,677	Government National Mortgage Association, Series 2012-79	0.397	3/16/2053	24,805	0.0%
6,930,127	Government National Mortgage Association, Series 2012-85	0.533	9/16/2052	63,147	0.0%
4,219	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,810	0.0%
29,922	Government National Mortgage Association, Series 2012-H22, Class HD	5.311	1/20/2061	29,322	0.0%
1,941	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.549	10/20/2062	1,923	0.0%
712,879	Government National Mortgage Association, Series 2013-175	0.130	5/16/2055	906	0.0%
653,355	Government National Mortgage Association, Series 2013-71, Class DF, 1 mo. USD SOFR + 1.114%	4.790	5/20/2043	606,672	0.0%
72,220	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	4.269	1/20/2063	69,880	0.0%
26,795	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	25,990	0.0%
541,062	Government National Mortgage Association, Series 2013-H13, Class SI	1.273	6/20/2063	20,271	0.0%
1,076,847	Government National Mortgage Association, Series 2013-H16, Class AI	1.424	7/20/2063	26,397	0.0%
152,238	Government National Mortgage Association, Series 2013-H18, Class EI	1.915	7/20/2063	14,005	0.0%
123,714	Government National Mortgage Association, Series 2013-H18, Class JI	1.339	8/20/2063	2,096	0.0%
25,150	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	4.549	8/20/2063	24,443	0.0%
1,996,214	Government National Mortgage Association, Series 2014-101	0.519	4/16/2056	26,262	0.0%
8,882,198	Government National Mortgage Association, Series 2014-130, Class IB	0.176	8/16/2054	28,760	0.0%
2,043,887	Government National Mortgage Association, Series 2014-24, Class IX		1/16/2054	20	0.0%
4,230,027	Government National Mortgage Association, Series 2014-70	0.482	3/16/2049	57,825	0.0%
3,119,386	Government National Mortgage Association, Series 2014-86	0.394	4/16/2056	31,619	0.0%
259,184	Government National Mortgage Association, Series 2014-H24, Class HI	0.931	9/20/2064	10,311	0.0%
12,506,692	Government National Mortgage Association, Series 2015-120	0.578	3/16/2057	230,657	0.0%
8,250,673	Government National Mortgage Association, Series 2015-146, Class IB	0.115	7/16/2055	25,710	0.0%
4,809,926	Government National Mortgage Association, Series 2015-171	0.823	11/16/2055	145,079	0.0%
4,884,005	Government National Mortgage Association, Series 2015-189, Class IG	0.595	1/16/2057	127,946	0.0%

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3,106,206	Government National Mortgage Association, Series 2015-21	0.664	7/16/2056	82,941	0.0%
9,879,303	Government National Mortgage Association, Series 2015-32	0.568	9/16/2049	202,874	0.0%
6,385,696	Government National Mortgage Association, Series 2015-6	0.454	2/16/2051	86,381	0.0%
7,496,139	Government National Mortgage Association, Series 2015-68	0.318	7/16/2057	86,802	0.0%
10,015,356	Government National Mortgage Association, Series 2015-70	0.556	12/16/2049	186,229	0.0%
3,823,630	Government National Mortgage Association, Series 2015-73	0.413	11/16/2055	41,121	0.0%
821,673	Government National Mortgage Association, Series 2015-H01, Class XZ	4.545	10/20/2064	814,667	0.1%
56,173	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	54,753	0.0%
145,813	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	140,694	0.0%
3,658	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	4.229	5/20/2063	3,476	0.0%
4,503	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	4.149	4/20/2063	4,337	0.0%
4,684	Government National Mortgage Association, Series 2015-H28, Class JZ	4.687	3/20/2065	4,537	0.0%
241	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	4.649	10/20/2065	235	0.0%
159,198	Government National Mortgage Association, Series 2015-H29, Class HZ	4.480	9/20/2065	156,142	0.0%
2,415	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	4.629	8/20/2061	2,351	0.0%
15,321,716	Government National Mortgage Association, Series 2016-132	0.601	7/16/2056	314,463	0.0%
6,166,981	Government National Mortgage Association, Series 2016-143	0.947	10/16/2056	297,909	0.0%
279,191	Government National Mortgage Association, Series 2016-23, Class PA	5.506	7/20/2037	279,786	0.0%
3,324,073	Government National Mortgage Association, Series 2016-H01, Class AI	1.740	1/20/2066	118,095	0.0%
4,739,732	Government National Mortgage Association, Series 2016-H09, Class JI	2.322	4/20/2066	182,494	0.0%
93,119	Government National Mortgage Association, Series 2016-H14, Class JZ	4.406	8/20/2063	89,871	0.0%
955,967	Government National Mortgage Association, Series 2016-H17, Class HA	2.250	3/20/2066	924,768	0.1%
22,902	Government National Mortgage Association, Series 2016-H19, Class CZ	4.471	8/20/2066	21,984	0.0%
13,057	Government National Mortgage Association, Series 2016-H19, Class EZ	4.905	6/20/2061	12,674	0.0%
3,277,102	Government National Mortgage Association, Series 2017-128	0.837	12/16/2056	154,472	0.0%
20,167,664	Government National Mortgage Association, Series 2017-168	0.553	12/16/2059	702,238	0.0%
2,435,723	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	212,215	0.0%
18,793,521	Government National Mortgage Association, Series 2017-90	0.665	1/16/2059	709,100	0.0%

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697,948	Government National Mortgage Association, Series 2017-H05, Class AI	2.472	1/20/2067	31,593	0.0%
7,040,988	Government National Mortgage Association, Series 2018-110	0.600	1/16/2060	259,983	0.0%
11,419,708	Government National Mortgage Association, Series 2018-129	0.621	7/16/2060	432,959	0.0%
4,135,024	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	268,429	0.0%
11,186,200	Government National Mortgage Association, Series 2018-143	0.505	10/16/2060	574,646	0.0%
10,269,579	Government National Mortgage Association, Series 2018-2	0.703	12/16/2059	432,528	0.0%
26,880,532	Government National Mortgage Association, Series 2018-82	0.443	5/16/2058	742,930	0.1%
18,201,142	Government National Mortgage Association, Series 2018-96	0.460	8/16/2060	572,025	0.0%
140,751	Government National Mortgage Association, Series 2018-H12, Class HZ	4.666	8/20/2068	135,707	0.0%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	214,698	0.0%
16,580,100	Government National Mortgage Association, Series 2019-116	0.619	12/16/2061	731,812	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	246,977	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	1.760	2/20/2044	898,571	0.1%
1,747,625	Government National Mortgage Association, Series 2019-44, Class BS	2.260	4/20/2049	151,189	0.0%
6,837,588	Government National Mortgage Association, Series 2019-45, Class FL, 1 mo. USD SOFR + 0.814%	4.490	4/20/2049	6,511,945	0.4%
7,160,083	Government National Mortgage Association, Series 2019-70, Class SK	2.210	8/20/2043	730,142	0.1%
9,191,589	Government National Mortgage Association, Series 2019-75	0.852	12/16/2060	538,163	0.0%
6,806,361	Government National Mortgage Association, Series 2019-94	0.954	8/16/2061	411,336	0.0%
2,167,467	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,093,320	0.1%
666,266	Government National Mortgage Association, Series 2019-H06, Class HA	2.800	4/20/2069	652,325	0.0%
256,053	Government National Mortgage Association, Series 2019-H12, Class JA	2.500	7/20/2069	252,795	0.0%
43,533,427	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,471,750	0.2%
18,272,587	Government National Mortgage Association, Series 2020-128	0.916	10/16/2062	1,205,483	0.1%
29,040,708	Government National Mortgage Association, Series 2020-130	1.007	8/16/2060	2,013,877	0.1%
38,515,225	Government National Mortgage Association, Series 2020-136	1.016	8/16/2062	2,780,491	0.2%
1,835,114	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	349,492	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	1,903,626	0.1%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	843,781	0.1%
33,330,022	Government National Mortgage Association, Series 2020-172	1.125	9/16/2062	2,556,786	0.2%
15,289,343	Government National Mortgage Association, Series 2020-174	0.848	1/16/2063	957,795	0.1%

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35,047,141	Government National Mortgage Association, Series 2020-179	1.011	9/16/2062	2,337,609	0.1%
38,782,242	Government National Mortgage Association, Series 2020-197	0.949	10/16/2062	2,606,109	0.2%
31,377,821	Government National Mortgage Association, Series 2020-26	0.718	10/15/2061	1,430,110	0.1%
10,924,478	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,319,954	0.1%
766,948	Government National Mortgage Association, Series 2020-H11, Class GA	1.250	7/20/2067	751,327	0.1%
8,752,959	Government National Mortgage Association, Series 2021-10	0.987	5/16/2063	606,492	0.0%
39,413,946	Government National Mortgage Association, Series 2021-106	0.856	4/16/2063	2,561,631	0.2%
38,725,952	Government National Mortgage Association, Series 2021-12	0.956	3/16/2063	2,445,583	0.2%
42,055,516	Government National Mortgage Association, Series 2021-128	0.992	6/16/2061	2,672,985	0.2%
52,025,562	Government National Mortgage Association, Series 2021-132, Class BI	0.917	4/16/2063	3,504,124	0.2%
50,489,356	Government National Mortgage Association, Series 2021-133	0.883	7/16/2063	3,039,611	0.2%
10,645,645	Government National Mortgage Association, Series 2021-145	0.770	7/16/2061	601,309	0.0%
44,530,130	Government National Mortgage Association, Series 2021-151	0.907	4/16/2063	2,839,909	0.2%
47,662,932	Government National Mortgage Association, Series 2021-163	0.809	3/16/2064	2,726,701	0.2%
19,494,577	Government National Mortgage Association, Series 2021-180	0.916	11/16/2063	1,362,456	0.1%
33,852,280	Government National Mortgage Association, Series 2021-20	1.145	8/16/2062	2,653,579	0.2%
32,807,066	Government National Mortgage Association, Series 2021-33	0.844	10/16/2062	2,073,141	0.1%
28,534,779	Government National Mortgage Association, Series 2021-40	0.822	2/16/2063	1,706,094	0.1%
43,771,590	Government National Mortgage Association, Series 2021-52	0.722	4/16/2063	2,352,535	0.2%
20,603,308	Government National Mortgage Association, Series 2021-H03	0.215	4/20/2070	162,301	0.0%
3,581,652	Government National Mortgage Association, Series 2021-H08, Class IA	0.310	1/20/2068	30,679	0.0%
1,252,131	Government National Mortgage Association, Series 2021-H12, Class GA	4.520	7/20/2071	1,248,503	0.1%
575,972	Government National Mortgage Association, Series 2021-H17	0.305	3/20/2070	19,730	0.0%
715,816	Government National Mortgage Association, Series 2021-H17, Class BA	2.852	10/20/2071	697,118	0.0%
26,849,558	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,493,276	0.1%
44,566,874	Government National Mortgage Association, Series 2025-H03, Class IA	0.692	1/20/2075	3,424,251	0.2%
17,253,063	Government National Mortgage Association, Series 2025-H03, Class IC	0.738	1/20/2075	1,260,750	0.1%
11,992,329	Government National Mortgage Association, Series 2025-H04, Class GI	0.745	1/20/2075	955,141	0.1%
14,924,223	Government National Mortgage Association, Series 2025-H04, Class HI	0.643	2/20/2075	1,077,783	0.1%
32,773,216	Government National Mortgage Association, Series 2025-H07, Class LI	0.738	2/20/2075	2,610,256	0.2%

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25,831,980	Government National Mortgage Association, Series 2025-H13, Class EI	0.516	5/20/2075	1,652,343	0.1%
14,187,835	Government National Mortgage Association, Series 2025-H13, Class IC	0.587	5/20/2075	975,956	0.1%
48,368,531	Government National Mortgage Association, Series 2025-H14, Class AI	0.479	7/20/2075	2,894,025	0.2%
22,000,638	Government National Mortgage Association, Series 2025-H22, Class AI	0.544	10/20/2075	1,596,828	0.1%
33,262,157	Government National Mortgage Association, Series 2025-H23, ClassID	0.609	10/20/2075	2,311,720	0.1%
159,367	GreenSky Home Improvement Issuer Trust, Series 2024-2, Class A4	5.150	10/27/2059	162,194	0.0%
347,088	GreenSky Home Improvement Issuer Trust, Series 2025-1A, Class A4	5.220	3/25/2060	352,668	0.0%
3,481,794	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	3,095,323	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,262,672	0.3%
520,000	GS Mortgage Securities Corp. Trust, Series 2023-SHIP, Class A	4.322	9/10/2038	519,406	0.0%
2,000,000	GS Mortgage Securities Trust, Series 2014-GC22, Class AS	4.113	6/10/2047	1,865,510	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.668	6/10/2047	1,345,970	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,778,823	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,424,676	0.2%
539,406	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.347	5/19/2034	509,154	0.0%
186,675	Hardee's Funding LLC, Series 2024-1A, Class A2	7.253	3/20/2054	193,012	0.0%
988,073	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	972,774	0.1%
1,397,411	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	1,427,923	0.1%
190,677	Hilton Grand Vacations Trust, Series 2024-1B, Class A	5.750	9/15/2039	194,918	0.0%
1,868,282	Hilton Grand Vacations Trust, Series 2024-2A, Class A	5.500	3/25/2038	1,911,262	0.1%
1,353,549	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,228,929	0.1%
175,440	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	173,378	0.0%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,866,664	0.4%
204,253	Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B1	6.153	5/20/2032	207,356	0.0%
835,000	Hyundai Auto Receivables Trust, Series 2025-A, Class C	4.760	6/15/2032	845,389	0.1%
1,645,000	Imprint Payments Credit Card Master Trust, Series 2025-A, Class A	4.840	9/15/2029	1,647,882	0.1%
405,000	Island Finance Trust, Series 2025-1A, Class A	6.540	3/19/2035	410,112	0.0%
515,734	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.608	12/15/2047	502,840	0.0%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,935,988	0.2%
3,350,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2025-BMS, Class A, 1 mo. USD SOFR + 1.600%	5.280	1/15/2042	3,350,000	0.2%
7,849,528	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.374	11/25/2048	93,642	0.0%

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730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	708,173	0.0%
258,426	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	258,434	0.0%
1,035,000	LAD Auto Receivables Trust, Series 2024-2A, Class C	5.660	10/15/2029	1,061,970	0.1%
340,000	LAD Auto Receivables Trust, Series 2024-3A, Class C	4.930	3/15/2030	344,494	0.0%
1,250,000	LAD Auto Receivables Trust, Series 2025-1A, Class A4	4.790	4/15/2030	1,271,355	0.1%
1,910,000	LAD Auto Receivables Trust, Series 2025-2A, Class B	4.530	5/17/2032	1,913,505	0.1%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,114,409	0.3%
3,277,557	Lendbuzz Securitization Trust, Series 2023-2A, Class A2	7.090	10/16/2028	3,318,750	0.2%
2,330,000	Lendmark Funding Trust, Series 2025-3A, Class A	4.510	5/21/2035	2,328,593	0.1%
600,000	LEX Mortgage Trust, Series 2024-BBG, Class A	4.874	10/13/2033	603,747	0.0%
1,560,000	M&T Bank Auto Receivables Trust, Series 2025-1A, Class A4	4.890	7/15/2032	1,593,618	0.1%
521,093	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	516,622	0.0%
520,376	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	500,821	0.0%
1,345,000	Mariner Finance Issuance Trust, Series 2024-AA, Class B	5.680	9/22/2036	1,369,031	0.1%
1,410,000	Mariner Finance Issuance Trust, Series 2025-BA, Class A	4.590	11/22/2038	1,415,778	0.1%
120,524	Marlette Funding Trust, Series 2024-1A, Class B	6.070	7/17/2034	121,027	0.0%
835,781	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	829,458	0.1%
732,749	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	735,359	0.1%
1,370,000	Mercury Financial Credit Card Master Trust, Series 2024-2A, Class A	6.560	7/20/2029	1,374,759	0.1%
1,295,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class A2	5.400	8/20/2055	1,313,362	0.1%
1,630,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class B	5.590	8/20/2055	1,641,435	0.1%
584,036	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	578,131	0.0%
248,818	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	246,482	0.0%
1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,570,331	0.1%
433,923	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	419,241	0.0%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.559	9/25/2057	3,919,687	0.2%
3,344,000	Mission Lane Credit Card Master Trust, Series 2024-A, Class A1	6.200	8/15/2029	3,360,135	0.2%
1,920,000	Mission Lane Credit Card Master Trust, Series 2024-B, Class A	5.880	1/15/2030	1,930,493	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	296,333	0.0%
280,175	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	277,458	0.0%
3,147,032	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,021,088	0.2%
3,399,917	Morgan Stanley Capital I Trust, Series 2017-H1, Class A5	3.530	6/15/2050	3,374,192	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,534,855	0.3%

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2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,902,024	0.1%
356,794	Mosaic Solar Loan Trust, Series 2024-1A, Class A	5.500	9/20/2049	345,482	0.0%
2,602,141	Mosaic Solar Loan Trust, Series 2024-2A, Class A	5.600	4/22/2052	2,559,651	0.2%
1,047,506	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,005,815	0.1%
134,700	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	130,718	0.0%
978,462	MVW LLC, Series 2024-2A, Class A	4.430	3/20/2042	979,653	0.1%
339,566	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	336,345	0.0%
377,836	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	369,092	0.0%
377,816	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	362,854	0.0%
631,426	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	603,000	0.0%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,390,570	0.1%
647,571	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	611,112	0.0%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	822,332	0.1%
807,337	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	745,271	0.1%
685,589	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	628,411	0.0%
1,074,237	Navient Private Education Refi Loan Trust, Series 2021-GA, Class A	1.580	4/15/2070	981,026	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,474,362	0.1%
1,076,779	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	999,181	0.1%
3,180,000	NY Commercial Mortgage Trust, Series 2025-299P, Class A	5.664	2/10/2047	3,354,994	0.2%
1,613,683	NYMT Loan Trust, Series 2024-BPL3, Class A1	5.268	9/25/2039	1,616,255	0.1%
610,440	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	573,308	0.0%
83,189	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	79,716	0.0%
580,000	Octane Receivables Trust, Series 2024-2A, Class C	5.900	7/20/2032	591,091	0.0%
740,000	Octane Receivables Trust, Series 2025-1A, Class B	4.610	6/20/2031	740,799	0.1%
2,110,036	OWN Equipment Fund I LLC, Series 2024-2M, Class A	5.700	12/20/2032	2,140,475	0.1%
624,479	OWN Equipment Fund II LLC, Series 2025-1M, Class A	5.480	9/26/2033	628,122	0.0%
1,334,435	OWN Equipment Fund III LLC, Series 2025-2M, Class A	5.420	3/27/2034	1,339,864	0.1%
895,000	PenFed Auto Receivables Owner Trust, Series 2025-A, Class A4	4.190	5/15/2031	899,328	0.1%
982,402	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	982,555	0.1%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,880,675	0.1%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	820,477	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,695,427	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	5,145,739	0.3%
198,501	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	196,875	0.0%
317,410	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	314,275	0.0%
898,203	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	885,228	0.1%

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>
217,546	Reach ABS Trust, Series 2025-1A, Class A	4.960	8/16/2032	218,370	0.0%
250,000	Red Oak Funding Master Trust, Series 2025-1A, Class A, 30 day USD SOFR Average + 2.000%	5.703	12/20/2030	250,542	0.0%
690,000	Regional Management Issuance Trust, Series 2024-1, Class A	5.830	7/15/2036	704,335	0.0%
400,000	Regional Management Issuance Trust, Series 2024-2, Class C	5.740	12/15/2033	403,808	0.0%
1,515,000	Regional Management Issuance Trust, Series 2025-2, Class B	5.000	11/16/2037	1,512,777	0.1%
1,055,000	Republic Finance Issuance Trust, Series 2024-A, Class A	5.910	8/20/2032	1,065,657	0.1%
483	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	11/25/2061	205	0.0%
6,904	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	6/25/2056	2,947	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	4/25/2062	—	0.0%
3,115,000	RFR Trust, Series 2025-SGRM, Class A	5.379	3/11/2041	3,183,143	0.2%
3,075,000	Santander Drive Auto Receivables Trust, Series 2023-2, Class C	5.470	12/16/2030	3,120,002	0.2%
500,000	Santander Drive Auto Receivables Trust, Series 2024-2, Class C	5.840	6/17/2030	510,529	0.0%
331,465	Santander Drive Auto Receivables Trust, Series 2024-5, Class A3	4.620	11/15/2028	332,124	0.0%
915,000	Santander Drive Auto Receivables Trust, Series 2025-1, Class A3	4.740	1/16/2029	917,622	0.1%
630,000	Santander Drive Auto Receivables Trust, Series 2025-4, Class C	4.520	1/15/2032	632,738	0.0%
710,000	SBNA Auto Lease Trust, Series 2024-B, Class A4	5.550	12/20/2028	718,717	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	203,621	0.0%
3,820,000	SCF Equipment Leasing LLC, Series 2025-1A, Class A3	5.110	11/21/2033	3,906,256	0.2%
1,220,000	SCF Equipment Leasing LLC, Series 2025-2A, Class C	4.820	6/20/2036	1,227,665	0.1%
2,160,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/10/2040	2,213,701	0.1%
738,150	SEB Funding LLC, Series 2021-1A, Class A2	4.969	1/30/2052	736,849	0.1%
2,385,000	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	2,450,536	0.2%
345,497	Securitized Term Auto Receivables Trust, Series 2025-A, Class B	5.038	7/25/2031	349,009	0.0%
3,195,000	SF ABS Issuer LLC, Series 2025-1A, Class A2	5.377	11/25/2055	3,129,670	0.2%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	128,521	0.0%
300,000	SFS Auto Receivables Securitization Trust, Series 2025-1A, Class B	5.110	2/20/2031	308,679	0.0%
1,510,000	SFS Auto Receivables Securitization Trust, Series 2025-3A, Class B	4.440	11/20/2031	1,519,514	0.1%
2,590,000	Shentel Issuer LLC, Series 2025-1A, Class A2	5.640	12/20/2055	2,631,637	0.2%
273,517	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	277,065	0.0%
575,573	Sierra Timeshare Receivables Funding LLC, Series 2024-3A, Class A	4.830	8/20/2041	579,755	0.0%
3,278,171	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,133,810	0.2%
1,681,871	Slam Ltd., Series 2024-1A, Class A	5.335	9/15/2049	1,717,608	0.1%
619,284	Slam Ltd., Series 2025-1A, Class A	5.807	5/15/2050	638,230	0.0%
227,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	6.940	6/15/2032	226,985	0.0%
50,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	6.940	6/15/2032	49,997	0.0%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
89,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.050	3/15/2033	88,998	0.0%
1,336,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.040	3/15/2033	1,335,964	0.1%
110,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	7.100	9/15/2032	110,000	0.0%
129,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	7.070	9/15/2032	129,000	0.0%
566,898	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	4.595	2/15/2036	566,670	0.0%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	113,475	0.0%
300,824	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	299,289	0.0%
924,736	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	921,689	0.1%
1,345,537	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,232,285	0.1%
522,289	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	494,582	0.0%
1,760,023	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	1,703,373	0.1%
1,132,425	SoFi Professional Loan Program LLC, Series 2021-B, Class AFX	1.140	2/15/2047	993,252	0.1%
1,018,629	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	962,919	0.1%
105,717	Start Ltd., Series 2018-1, Class A	4.089	5/15/2043	105,741	0.0%
1,606,458	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	6.750	11/15/2027	963,875	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, Prime + 0.000%	6.750	11/15/2027	1,300,000	0.1%
1,475,000	Stellantis Financial Underwritten Enhanced Lease Trust, Series 2025-BA, Class C	4.710	1/22/2030	1,485,350	0.1%
284,207	Stellar Jay Ireland DAC, Series 2021-1, Class A	3.967	10/15/2041	280,843	0.0%
663,556	Stellar Jay Ireland DAC, Series 2021-1, Class B	5.926	10/15/2041	660,292	0.0%
99,728	Sunnova Helios II Issuer LLC, Series 2018-1A, Class A	4.870	7/20/2048	96,554	0.0%
327,399	Sunnova Helios II Issuer LLC, Series 2019-AA, Class A	3.750	6/20/2046	300,575	0.0%
813,734	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	699,295	0.0%
288,073	Sunnova Sol III Issuer LLC, Series 2021-1, Class A	2.580	4/28/2056	245,838	0.0%
1,417,210	Sunrun Atlas Issuer LLC, Series 2019-2, Class A	3.610	2/1/2055	1,366,765	0.1%
299,188	Sunrun Demeter Issuer LLC, Series 2021-2A, Class A	2.270	1/30/2057	272,746	0.0%
1,395,000	Synchrony Card Funding LLC, Series 2024-A1, Class A	5.040	3/15/2030	1,413,179	0.1%
2,275,000	Taco Bell Funding LLC, Series 2025-1A, Class A2I	4.821	8/25/2055	2,261,357	0.1%
540,000	TCO Commercial Mortgage Trust, Series 2024-DPM, Class A, 1 mo. USD SOFR + 1.243%	4.923	12/15/2039	541,350	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,661,421	0.1%
321,533	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	1.680	2/20/2046	302,856	0.0%
768,969	Thrust Engine Leasing DAC, Series 2021-1A, Class A	4.163	7/15/2040	759,643	0.1%
336,624	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	339,518	0.0%

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3,145,007	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	3,112,054	0.2%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,869,376	0.2%
383,481	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	378,213	0.0%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	2,003,134	0.1%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,083,180	0.3%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,646,815	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	4,102,699	0.3%
1,668,751	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,663,878	0.1%
1,275,000	Tricon American Homes Trust, Series 2020-SFR1, Class C	2.249	7/17/2038	1,259,679	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,247,513	0.1%
3,587,013	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,478,090	0.2%
2,870,000	TYSN Mortgage Trust, Series 2023-CRNR, Class A	6.580	12/10/2033	3,015,876	0.2%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,313,587	0.1%
6,032,000	Uniform Mortgage-Backed Security, TBA	2.500	3/1/2056	5,116,838	0.3%
75,000,000	Uniform Mortgage-Backed Security, TBA	4.000	2/1/2056	71,619,796	4.4%
52,610,000	Uniform Mortgage-Backed Security, TBA	4.500	2/1/2056	51,537,634	3.2%
57,390,000	Uniform Mortgage-Backed Security, TBA	4.500	3/1/2056	56,155,189	3.5%
60,000,000	Uniform Mortgage-Backed Security, TBA	5.000	3/1/2056	59,899,095	3.7%
110,000,000	Uniform Mortgage-Backed Security, TBA	5.500	2/1/2056	111,530,156	6.9%
880,000	Uniti Fiber ABS Issuer LLC, Series 2025-1A, Class A2	5.877	4/20/2055	900,429	0.1%
625,000	USB Auto Owner Trust, Series 2025-1A, Class B	4.810	1/15/2031	634,786	0.0%
585,000	Verizon Master Trust, Series 2024-6, Class B	4.420	8/20/2030	588,358	0.0%
331,874	Veros Auto Receivables Trust, Series 2025-1, Class A	5.310	9/15/2028	333,277	0.0%
1,042,398	Vivint Solar Financing V LLC, Series 2018-1A, Class A	4.730	4/30/2048	1,013,148	0.1%
1,056,081	Volofin Finance DAC, Series 2024-1A, Class A	5.935	6/15/2037	1,070,388	0.1%
3,605,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,807,464	0.2%
3,155,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	3,204,073	0.2%
328,218	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.163	11/25/2036	283,242	0.0%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	5,011,259	0.3%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,796,722	0.3%
1,640,000	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	1,645,648	0.1%
1,230,000	Westlake Automobile Receivables Trust, Series 2024-2A, Class B	5.620	3/15/2030	1,237,952	0.1%
1,520,000	Westlake Automobile Receivables Trust, Series 2024-3A, Class A3	4.710	4/17/2028	1,525,112	0.1%
1,000,000	Westlake Automobile Receivables Trust, Series 2025-1A, Class B	4.980	9/16/2030	1,011,675	0.1%
1,085,000	Westlake Automobile Receivables Trust, Series 2025-3A, Class A3	4.220	6/15/2029	1,088,429	0.1%

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1,335,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class B	5.800	4/18/2038	1,346,881	0.1%
870,000	Wheels Fleet Lease Funding 1 LLC, Series 2025-3A, Class A1	4.080	9/18/2040	874,155	0.1%
2,659,160	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,515,383	0.2%
580,850	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	594,519	0.0%
1,040,000	World Financial Network Credit Card Master Trust, Series 2024-A, Class A	5.470	2/15/2031	1,059,382	0.1%
332,076	World Omni Auto Receivables Trust, Series 2024-B, Class A3	5.270	9/17/2029	335,448	0.0%
1,045,000	World Omni Automobile Lease Securitization Trust, Series 2025-A, Class A4	4.490	5/15/2030	1,054,841	0.1%
4,765,000	Zayo Issuer LLC, Series 2025-1A, Class A2	5.648	3/20/2055	4,852,516	0.3%
3,645,000	Zayo Issuer LLC, Series 2025-2A, Class A2	5.953	6/20/2055	3,742,052	0.2%
3,195,000	Zayo Issuer LLC, Series 2025-3A, Class A2	5.570	10/20/2055	3,218,164	0.2%
	Total			1,854,660,476	114.3%
Collateralized Loan Obligations					
2,544,755	Alinea CLO Ltd., Series 2018-1A, Class BR, 3 mo. USD SOFR + 1.150%	4.818	7/20/2031	2,545,666	0.2%
3,245,000	BCC Middle Market CLO LLC, Series 2019-1A, Class A1RR, 3 mo. USD SOFR + 1.450%	5.122	7/15/2036	3,247,521	0.2%
3,300,000	Cerberus Loan Funding XLVII LLC, Series 2024-3A, Class A, 3 mo. USD SOFR + 1.750%	5.422	7/15/2036	3,308,742	0.2%
3,125,000	Diameter Capital CLO 12 Ltd., Series 2025-12A, Class A, 3 mo. USD SOFR + 1.240%	5.156	10/20/2038	3,136,767	0.2%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class BR, 3 mo. USD SOFR + 1.300%	4.972	1/15/2031	3,836,833	0.2%
3,020,000	Eldridge CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.330%	5.250	10/20/2038	3,025,934	0.2%
1,530,000	Empower CLO Ltd., Series 2025-1A, Class A, 3 mo. USD SOFR + 1.310%	4.978	7/20/2038	1,537,676	0.1%
3,290,000	Garnet CLO 2 Ltd., Series 2025-2A, Class A, 3 mo. USD SOFR + 1.350%	5.431	10/20/2038	3,300,288	0.2%
3,185,000	Golub Capital Partners CLO 85M, Series 2026-85A, ClassA1, 3 mo. USD SOFR + 1.370%		2/9/2040	3,185,000	0.2%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	5.429	4/20/2031	3,008,052	0.2%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	5.403	4/16/2031	2,041,659	0.1%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class B1R2, 3 mo. USD SOFR + 1.600%	5.268	1/20/2038	4,218,982	0.3%
2,455,000	Palmer Square BDC CLO 1 Ltd., Series 1A, Class B1, 3 mo. USD SOFR + 2.150%	5.822	7/15/2037	2,465,412	0.1%
1,900,000	Polen Capital CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.320%	4.988	3/6/2038	1,908,677	0.1%
2,940,000	Polen Capital CLO Ltd., Series 2025-2A, Class A1, 3 mo. USD SOFR + 1.330%	5.040	1/20/2039	2,948,823	0.2%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	5.048	4/20/2035	3,800,000	0.2%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class A1R, 3 mo. USD SOFR + 1.300%	4.968	7/20/2038	7,685,848	0.5%
5,130,000	Symetra CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.290%	4.958	4/20/2038	5,139,470	0.3%

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1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	5.631	10/18/2031	1,318,287	0.1%
3,290,000	Wise CLO Ltd., Series 2024-2A, Class A, 3 mo. USD SOFR + 1.460%	5.132	7/15/2037	3,296,616	0.2%
	Total			64,956,253	4.0%

Loan Participations

1,334,811	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	6.000	11/15/2037	1,253,327	0.1%
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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>
Short-Term Investments					
46,813,612	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.150	2/2/2026	46,813,612	2.9%
5,000,000	U.S. Treasury Bills	3.534(a)	4/14/2026	4,964,746	0.3%
	Total			51,778,358	3.2%
	Total Investments			1,972,648,414	121.6%
	Other assets less liabilities			(350,711,525)	(21.6)%
	Net Assets			1,621,936,889	100.0%

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:					
CBOT 5 Year U.S. Treasury Notes Futures	3/31/2026	(477)	\$(51,839,397)	\$(51,959,461)	<u>\$(120,064)</u>

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

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

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

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

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

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

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Loomis Sayles Securitized Asset Fund

Investments as of December 31, 2025 (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					
3,004,049	AASET Ltd., Series 2024-2A, Class A	5.930	9/16/2049	3,044,628	0.2%
454,209	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	450,196	0.0%
180,003	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	181,949	0.0%
2,125,000	Affirm Asset Securitization Trust, Series 2024-A, Class 1A	5.610	2/15/2029	2,128,270	0.1%
555,000	Affirm Asset Securitization Trust, Series 2024-A, Class A	5.610	2/15/2029	555,841	0.0%
317,000	Affirm Asset Securitization Trust, Series 2025-X2, Class C	4.930	10/15/2030	317,583	0.0%
320,000	Affirm Master Trust, Series 2025-3A, Class B	4.750	10/16/2034	319,527	0.0%
1,071,855	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	1,040,339	0.1%
1,224,660	ALTDE Trust, Series 2025-1A, Class A	5.900	8/15/2050	1,249,927	0.1%
1,415,000	American Credit Acceptance Receivables Trust, Series 2022-4, Class D	8.000	2/15/2029	1,426,748	0.1%
2,425,000	American Credit Acceptance Receivables Trust, Series 2025-1, Class B	4.900	3/12/2029	2,429,321	0.2%
2,305,000	American Credit Acceptance Receivables Trust, Series 2025-4, Class B	4.550	1/14/2030	2,315,388	0.2%
3,725,000	American Tower Trust #1	5.490	3/15/2053	3,787,378	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,159,957	0.2%
908,071	AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A3	5.430	1/18/2029	915,926	0.1%
3,996,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2025-1A, Class A2	6.720	6/7/2055	4,027,285	0.3%
3,028,772	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	2,786,560	0.2%
1,371,608	Aqua Finance Trust, Series 2024-A, Class A	4.810	4/18/2050	1,384,593	0.1%
700,000	Arixa Mortgage Trust, Series 2025-RTL1, Class A1	5.735	8/25/2030	704,107	0.0%
1,040,000	AutoNation Finance Trust, Series 2025-1A, Class A4	4.760	6/10/2030	1,057,109	0.1%
128,458	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	129,095	0.0%
905,000	Avant Credit Card Master Trust, Series 2025-1A, Class A	4.890	4/15/2031	903,110	0.1%
3,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	3,321,191	0.2%
495,000	Avis Budget Rental Car Funding AESOP LLC, Series 2025-1A, Class A	4.800	8/20/2029	502,750	0.0%
3,720,000	Bank, Series 2019-BN20, Class A3	3.011	9/15/2062	3,519,386	0.2%
3,525,000	Bank, Series 2019-BN22, Class A4	2.978	11/15/2062	3,343,175	0.2%
1,770,000	Bank, Series 2020-BN25, Class A5	2.649	1/15/2063	1,646,681	0.1%
3,649,000	Bank, Series 2020-BN26, Class A4	2.403	3/15/2063	3,348,165	0.2%
785,000	Bank, Series 2020-BN28, Class AS	2.140	3/15/2063	694,498	0.0%
3,615,000	Bank, Series 2021-BN34, Class A5	2.438	6/15/2063	3,197,790	0.2%
5,300,000	Bank, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,833,222	0.3%
1,830,000	Bank, Series 2022-BNK42, Class A5	4.493	6/15/2055	1,796,790	0.1%
896,024	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	892,918	0.1%
2,140,000	Bank5 Trust, Series 2024-5YR6, Class AS	6.790	5/15/2057	2,268,578	0.1%
1,495,000	BasePoint MCA Securitization II LLC, Series 2025-1A, Class A	5.926	8/15/2031	1,496,961	0.1%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,262,153	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,926,992	0.3%
1,325,000	BFLD Commercial Mortgage Trust, Series 2025-660F, Class A, 1 mo. USD SOFR + 1.500%	5.250	11/15/2042	1,328,725	0.1%
495,000	BHG Securitization Trust, Series 2022-A, Class C	3.080	2/20/2035	488,182	0.0%

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1,825,000	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,846,157	0.1%
173,616	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	177,670	0.0%
1,029,688	BHG Securitization Trust, Series 2025-1CON, Class A	4.820	4/17/2036	1,037,059	0.1%
314,321	BHG Securitization Trust, Series 2025-1CON, Class B	5.260	4/17/2036	316,331	0.0%
1,038,405	BHG Securitization Trust, Series 2025-2CON, Class A	4.840	9/17/2036	1,048,227	0.1%
2,620,000	Bluepeak ABS Issuer LLC, Series 2025-1A, Class A2	5.858	12/20/2055	2,631,544	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,615,742	0.3%
373,757	BofA Auto Trust, Series 2024-1A, Class A3	5.350	11/15/2028	376,758	0.0%
1,979,520	Business Jet Securities LLC, Series 2024-2A, Class A	5.364	9/15/2039	1,995,071	0.1%
2,770,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	5.590	1/17/2039	2,767,475	0.2%
1,485,000	BX Commercial Mortgage Trust, Series 2024-VLT5, Class A	5.410	11/13/2046	1,503,590	0.1%
720,000	BX Trust, Series 2024-VLT4, Class A, 1 mo. USD SOFR + 1.491%	5.242	6/15/2041	719,775	0.1%
690,000	BX Trust, Series 2025-DELC, Class A, 1 mo. USD SOFR + 1.550%	5.507	12/15/2042	690,861	0.0%
4,470,000	BX Trust, Series 2025-VLT6, Class A, 1 mo. USD SOFR + 1.443%	5.193	3/15/2042	4,464,413	0.3%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	492,930	0.0%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,054,557	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	814,224	0.1%
2,325,000	CarMax Auto Owner Trust, Series 2024-2, Class B	5.690	11/15/2029	2,389,133	0.2%
1,680,000	CarMax Select Receivables Trust, Series 2025-A, Class A3	4.770	9/17/2029	1,694,271	0.1%
1,720,000	CarMax Select Receivables Trust, Series 2025-B, Class C	4.830	6/16/2031	1,725,809	0.1%
300,011	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	295,938	0.0%
5,410,000	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	5,330,739	0.3%
1,600,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	1,611,373	0.1%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,660,416	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	448,903	0.0%
4,965,000	Carvana Auto Receivables Trust, Series 2025-P1, Class A3	4.550	5/10/2030	4,987,089	0.3%
1,125,000	Carvana Auto Receivables Trust, Series 2025-P2, Class A4	4.750	6/10/2031	1,144,358	0.1%
1,320,094	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	1,311,153	0.1%
30,565	Castlelake Aircraft Structured Trust, Series 2021-1A, Class A	3.474	1/15/2046	30,306	0.0%
1,250,000	Chase Auto Owner Trust, Series 2024-1A, Class B	5.160	11/26/2029	1,276,925	0.1%
2,800,000	Chase Auto Owner Trust, Series 2024-2A, Class A4	5.480	11/26/2029	2,886,135	0.2%
2,200,000	Chase Auto Owner Trust, Series 2024-4A, Class C	5.460	7/25/2030	2,257,628	0.1%
970,000	Chase Auto Owner Trust, Series 2025-1A, Class A4	4.380	10/25/2030	981,582	0.1%
3,305,000	CHI Commercial Mortgage Trust, Series 2025-SFT, Class A	5.482	4/15/2042	3,387,193	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,351,646	0.1%

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3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,074,141	0.2%
2,933,968	Clsec Holdings 22t LLC, Series 2021-1, Class A	2.868	5/11/2037	2,780,104	0.2%
1,128,358	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	1,036,640	0.1%
1,338,942	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,329,971	0.1%
435,572	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	392,217	0.0%
1,765,000	Compass Datacenters Issuer II LLC, Series 2024-2A, Class A1	5.022	8/25/2049	1,768,428	0.1%
1,375,000	Compass Datacenters Issuer III LLC, Series 2025-1A, Class A2	5.656	2/25/2050	1,392,607	0.1%
1,520,000	Compass Datacenters Issuer III LLC, Series 2025-3A, Class A2	5.286	7/25/2050	1,529,133	0.1%
1,230,000	Continental Finance Credit Card ABS Master Trust, Series 2025-A, Class A	5.400	12/17/2035	1,238,295	0.1%
182,231	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	181,870	0.0%
7,404	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	7,022	0.0%
221,941	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	223,097	0.0%
1,105,000	Credit Acceptance Auto Loan Trust, Series 2024-1A, Class A	5.680	3/15/2034	1,114,689	0.1%
820,000	Credit Acceptance Auto Loan Trust, Series 2025-2A, Class B	4.870	1/15/2036	825,339	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,658,535	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,846,935	0.1%
3,600,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	3,099,192	0.2%
1,323,308	Crockett Partners Equipment Co. IIA LLC, Series 2024-1C, Class A	6.050	1/20/2031	1,346,585	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,277,253	0.1%
3,020,000	CyrusOne Data Centers Issuer I LLC, Series 2024-2A, Class A2	4.500	5/20/2049	2,947,309	0.2%
1,525,000	CyrusOne Data Centers Issuer I LLC, Series 2024-3A, Class A2	4.650	5/20/2049	1,463,329	0.1%
980,000	CyrusOne Data Centers Issuer I LLC, Series 2025-1A, Class A2	5.910	2/20/2050	994,490	0.1%
2,905,000	DataBank Issuer II LLC, Series 2025-1A, Class A2	5.180	9/27/2055	2,880,395	0.2%
2,520,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,594,509	0.2%
635,000	Drive Auto Receivables Trust, Series 2025-1, Class A3	4.730	9/15/2032	638,032	0.0%
5,365,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	5.015	10/15/2043	5,233,303	0.3%
3,970,000	DT Auto Owner Trust, Series 2023-3A, Class C	6.400	5/15/2029	4,003,306	0.3%
1,565,000	EDI ABS Issuer 1 LLC, Series 2025-1A, Class A2	4.450	7/25/2055	1,516,033	0.1%
695,460	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	669,389	0.0%
884,221	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	915,581	0.1%
595,000	Enterprise Fleet Financing LLC, Series 2025-1, Class A4	4.970	9/22/2031	609,620	0.0%
699,054	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	667,472	0.0%
4,752,625	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	4,697,475	0.3%
395,000	Extended Stay America Trust, Series 2025-ESH, Class A, 1 mo. USD SOFR + 1.300%	5.050	10/15/2042	395,617	0.0%

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210,000	Extended Stay America Trust, Series 2025-ESH, Class B, 1 mo. USD SOFR + 1.600%	5.350	10/15/2042	210,328	0.0%
6,785,803	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,607,123	0.4%
1,420,759	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,173,956	0.1%
6,008,407	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	5,084,614	0.3%
7,147,681	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	6,076,883	0.4%
4,334,435	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,932,723	0.3%
6,579,862	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	6,097,999	0.4%
15,615,770	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	14,902,965	0.9%
23,680,715	Federal Home Loan Mortgage Corp.	4.500	12/1/2054	23,123,923	1.5%
7,888,424	Federal Home Loan Mortgage Corp.	5.500	6/1/2055	8,094,994	0.5%
18,101,501	Federal Home Loan Mortgage Corp.	6.000	6/1/2055	18,631,373	1.2%
18,336,100	Federal Home Loan Mortgage Corp.	6.500	5/1/2055	19,068,683	1.2%
108,059	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	12,780	0.0%
34,299	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	4,161	0.0%
25,675	Federal Home Loan Mortgage Corp., Series 3013, Class AS, REMICS	7.292	5/15/2035	25,023	0.0%
1,718,307	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	3.102	5/15/2036	200,605	0.0%
534,302	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	2.522	10/15/2036	48,354	0.0%
590,321	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	2.152	2/15/2038	55,801	0.0%
161,567	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	6.159	2/15/2038	179,143	0.0%
151,612	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	6.611	2/15/2038	156,766	0.0%
641,078	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.543	6/15/2048	601,947	0.0%
154,465	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	4.583	12/15/2036	157,688	0.0%
778,192	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	2.402	10/15/2040	69,894	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	0.922	2/15/2041	128,570	0.0%
678,329	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	1.802	9/15/2041	63,672	0.0%
952,714	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	3.508	8/15/2040	1,033,645	0.1%
559,810	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	2.052	8/15/2032	24,503	0.0%
3,627,498	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	2.052	11/15/2042	488,441	0.0%
1,720,372	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	1.717	6/15/2039	164,756	0.0%
901,107	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	165,278	0.0%
2,846,008	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	2.002	4/15/2047	292,800	0.0%
1,132,332	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	197,896	0.0%
8,778,020	Federal Home Loan Mortgage Corp., Series 4892, Class SI, REMICS	2.011	2/25/2047	949,915	0.1%
2,265,570	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	426,477	0.0%
5,777,508	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.713	4/15/2042	877,951	0.1%
113,331	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.332	11/25/2044	20,654	0.0%

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1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	259,897	0.0%
13,851,550	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.393	12/15/2048	894,561	0.1%
251,516	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.885	4/25/2052	9,312	0.0%
12,574,657	Federal Home Loan Mortgage Corp., Series 5407, Class LA, REMICS	6.000	8/25/2050	12,700,393	0.8%
42,034,765	Federal Home Loan Mortgage Corp., Series 5457, Class GA, REMICS	4.500	11/25/2050	41,947,106	2.6%
31,301,341	Federal Home Loan Mortgage Corp., Series 5471, Class DA, REMICS	5.000	8/25/2051	31,302,715	2.0%
9,936,743	Federal Home Loan Mortgage Corp., Series 5531, Class SG, REMICS	2.052	10/15/2048	1,053,394	0.1%
10,000,000	Federal Home Loan Mortgage Corp., Series 5617, Class AP, REMICS	4.500	1/25/2046	9,885,320	0.6%
4,780,720	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K054, Class X1	1.222	1/25/2026	46	0.0%
6,061,309	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K055, Class X1	1.335	3/25/2026	6,415	0.0%
23,067,719	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.167	7/25/2026	80,183	0.0%
7,690,992	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.893	8/25/2026	25,534	0.0%
21,344,251	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.247	9/25/2026	22,381	0.0%
83,931,884	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.047	10/25/2026	32,354	0.0%
17,831,829	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.634	11/25/2029	379,729	0.0%
17,120,594	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.515	1/25/2030	879,297	0.1%
11,276,629	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.585	1/25/2030	599,962	0.0%
13,556,715	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.690	3/25/2030	784,459	0.1%
14,162,025	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.217	8/25/2030	652,606	0.0%
253,672,736	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.146	1/25/2032	2,156,979	0.1%
32,618,975	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	557,621	0.0%
78,994,121	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,298,505	0.1%
35,744,144	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.343	4/25/2055	702,494	0.0%

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45,846,907	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.326	4/25/2032	903,436	0.1%
19,712,282	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.316	5/25/2032	375,068	0.0%
66,288,889	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.230	6/25/2032	988,301	0.1%
50,670,835	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.370	6/25/2032	1,144,350	0.1%
81,977,659	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.265	8/25/2032	1,445,020	0.1%
102,885,964	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,107,063	0.1%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.180	11/25/2032	1,368,160	0.1%
3,324,400	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.851	8/25/2034	164,945	0.0%
20,521,208	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.576	10/25/2034	770,305	0.1%
51,468,361	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.504	5/25/2035	5,471,699	0.3%
53,617,880	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.322	7/25/2035	4,821,695	0.3%
13,490,020	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.949	1/25/2031	487,187	0.0%
95,044,599	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.978	8/25/2036	7,120,884	0.5%
121,141,784	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.009	8/25/2033	425,159	0.0%
28,427	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF57, Class A, 30 day USD SOFR Average + 0.654%	4.663	12/25/2028	28,415	0.0%
9,973	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF66, Class A, 30 day USD SOFR Average + 0.634%	4.643	7/25/2029	9,983	0.0%
5,246,771	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X		8/25/2025	51	0.0%
21,078,393	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.098	12/25/2026	11,934	0.0%
1,734,381	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-61, Class 1A1, 1 yr. USD MTA + 1.400%	5.429	7/25/2044	1,688,039	0.1%
1,101,687	Federal National Mortgage Association	2.000	10/1/2050	871,857	0.1%
289,161	Federal National Mortgage Association	2.000	12/1/2050	228,831	0.0%

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3,588,657	Federal National Mortgage Association	2.500	10/1/2050	3,058,211	0.2%
11,838,030	Federal National Mortgage Association	2.500	1/1/2052	10,013,479	0.6%
8,327,557	Federal National Mortgage Association	2.500	1/1/2052	7,067,094	0.4%
74,338,123	Federal National Mortgage Association	2.500	2/1/2052	62,908,637	4.0%
4,948,688	Federal National Mortgage Association	2.500	2/1/2052	4,200,199	0.3%
1,844,573	Federal National Mortgage Association	2.500	7/1/2053	1,563,099	0.1%
8,416,117	Federal National Mortgage Association	2.500	12/1/2061	6,929,858	0.4%
94,721,850	Federal National Mortgage Association	2.500	3/1/2062	77,827,261	4.9%
37,995,050	Federal National Mortgage Association	2.500	3/1/2062	31,285,333	2.0%
19,119,785	Federal National Mortgage Association	2.500	3/1/2062	15,743,280	1.0%
73,906,403	Federal National Mortgage Association	2.500	5/1/2062	60,764,957	3.8%
58,760,202	Federal National Mortgage Association	2.500	5/1/2062	48,382,912	3.1%
11,762,378	Federal National Mortgage Association	2.500	12/1/2063	9,685,038	0.6%
1,462,066	Federal National Mortgage Association	3.000	10/1/2047	1,322,139	0.1%
1,753,589	Federal National Mortgage Association	3.000	7/1/2049	1,567,202	0.1%
30,495,222	Federal National Mortgage Association	3.000	2/1/2052	27,212,365	1.7%
29,223,147	Federal National Mortgage Association	3.000	2/1/2052	26,033,792	1.6%
25,531,216	Federal National Mortgage Association	3.000	6/1/2052	22,627,390	1.4%
2,902,653	Federal National Mortgage Association	3.000	6/1/2063	2,507,139	0.2%
14,452,126	Federal National Mortgage Association	3.000	12/1/2063	12,511,941	0.8%
16,246,153	Federal National Mortgage Association	3.000	6/1/2064	14,065,083	0.9%
32,557,481	Federal National Mortgage Association	3.500	9/1/2062	29,583,064	1.9%
14,790,874	Federal National Mortgage Association	3.500	12/1/2063	13,480,896	0.9%
23,443,111	Federal National Mortgage Association	3.500	6/1/2064	21,366,472	1.4%
442,608	Federal National Mortgage Association	4.000	1/1/2052	422,165	0.0%
8,566,477	Federal National Mortgage Association	5.500	10/1/2054	8,689,913	0.6%
29,090,757	Federal National Mortgage Association	5.500	7/1/2055	29,577,732	1.9%
9,521,631	Federal National Mortgage Association	6.500	10/1/2055	9,890,755	0.6%
444,236	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	425,647	0.0%
529,763	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	9.795	6/25/2035	635,721	0.0%
477,285	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	9.575	6/25/2036	586,144	0.0%
24,542	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	3.311	8/25/2036	2,452	0.0%
147,141	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	13.057	8/25/2036	198,353	0.0%
424,062	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.476	8/25/2038	415,437	0.0%
112,957	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.843	11/25/2038	110,851	0.0%
420,843	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.612	3/25/2039	393,855	0.0%
44,633	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.910	12/25/2039	40,927	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.561	11/25/2040	257,868	0.0%
1,829,745	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	1.861	6/25/2041	149,308	0.0%
895,499	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	2.511	3/25/2042	119,859	0.0%
523,358	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	1.961	3/25/2042	52,551	0.0%
2,308,300	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	2.011	9/25/2042	233,631	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	2.456	7/25/2043	347,216	0.0%
1,033,494	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	2.611	11/25/2043	127,743	0.0%

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972,449	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	2.161	8/25/2042	52,590	0.0%
2,469,414	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	299,295	0.0%
8,157,111	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	2.061	4/25/2044	800,294	0.1%
565,033	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	2.061	5/25/2044	39,562	0.0%
5,823,946	Federal National Mortgage Association, Series 2014-90, Class SA, REMICS	2.161	1/25/2045	638,590	0.0%
265,557	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	1.304	5/25/2041	225,846	0.0%
4,600,036	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	2.111	4/25/2046	385,254	0.0%
4,847,155	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	2.111	10/25/2034	278,624	0.0%
6,110,836	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	2.111	9/25/2046	448,095	0.0%
3,842,922	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	2.111	9/25/2046	239,837	0.0%
2,464,639	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	2.111	11/25/2046	237,546	0.0%
2,529,309	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	2.111	11/25/2046	179,595	0.0%
2,647,326	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	2.661	12/25/2046	228,165	0.0%
3,970,130	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	2.161	4/25/2047	275,538	0.0%
30,246,425	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS		8/25/2047	1,087,667	0.1%
22,338,909	Federal National Mortgage Association, Series 2019-M17, Class X	0.319	8/25/2034	228,610	0.0%
8,180,582	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,491,194	0.1%
2,232,085	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	432,637	0.0%
11,927,222	Federal National Mortgage Association, Series 2020-M33, Class X	1.960	6/25/2028	157,046	0.0%
14,748,068	Federal National Mortgage Association, Series 2020-M37, Class X	0.984	4/25/2032	500,594	0.0%
14,637,339	Federal National Mortgage Association, Series 2020-M43, Class X1	1.869	8/25/2034	782,699	0.1%
12,832,871	Federal National Mortgage Association, Series 2021-24, REMICS	1.069	3/25/2059	704,227	0.0%
16,296,416	Federal National Mortgage Association, Series 2024-86, Class CA, REMICS	5.000	9/25/2051	16,330,915	1.0%
147,715	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	16,309	0.0%
37,852	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	5,073	0.0%
157,640	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	19,145	0.0%
99,402	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	11,987	0.0%
395,255	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	61,442	0.0%
161,511	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	25,245	0.0%
91,075	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	14,774	0.0%

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210,943	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	35,151	0.0%
89,106	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	16,519	0.0%
96,769	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	14,936	0.0%
137,192	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	24,863	0.0%
120,584	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	17,230	0.0%
60,634	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	8,859	0.0%
80,215	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	12,714	0.0%
47,158	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	7,945	0.0%
14,603	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	2,495	0.0%
417,162	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	62,609	0.0%
149,734	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	26,146	0.0%
60,674	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	6,328	0.0%
99,232	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	5,953	0.0%
71,131	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	11,626	0.0%
11,319	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	2,338	0.0%
2,125,000	FHF Issuer Trust, Series 2025-2A, Class A2	5.750	5/15/2030	2,127,070	0.1%
935,000	First Investors Auto Owner Trust, Series 2025-1A, Class C	4.750	12/15/2031	935,637	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,665,451	0.2%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,448,741	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,313,963	0.3%
1,603,694	Flagship Credit Auto Trust, Series 2022-1, Class C	3.060	3/15/2028	1,592,220	0.1%
4,705,000	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	4,705,985	0.3%
1,235,000	Flagship Credit Auto Trust, Series 2024-1, Class A3	5.480	10/16/2028	1,238,689	0.1%
1,101,109	Flagship Credit Auto Trust, Series 2024-3, Class A	4.880	11/15/2028	1,100,198	0.1%
920,000	Ford Credit Auto Owner Trust, Series 2023-2, Class C	6.160	2/15/2036	957,884	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	331,497	0.0%
2,508,973	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,626,957	0.2%
506,663	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	523,312	0.0%
1,520,000	Foursight Capital Automobile Receivables Trust, Series 2023-1, Class D	7.410	2/15/2030	1,556,352	0.1%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,768,993	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	132,032	0.0%
13,382,003	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.579	6/25/2041	333,294	0.0%
21,830,657	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.560	8/25/2041	576,897	0.0%
81,711,227	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.075	11/25/2041	1,192,510	0.1%

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2,383,000	Frontier Issuer LLC, Series 2023-1, Class A2	6.600	8/20/2053	2,406,706	0.2%
1,615,000	Frontier Issuer LLC, Series 2024-1, Class A2	6.190	6/20/2054	1,664,539	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,483,251	0.2%
2,020,000	GGAM Master Trust International Ltd., Series 2025-1A, Class A	5.923	9/30/2060	2,030,833	0.1%
2,374,413	Global SC Finance X Ltd., Series 2025-1H, Class A	6.169	9/20/2045	2,374,788	0.2%
651,000	GLS Auto Receivables Issuer Trust, Series 2024-3A, Class C	5.210	2/18/2031	657,109	0.0%
4,070,000	GLS Auto Receivables Issuer Trust, Series 2025-1A, Class B	4.980	7/16/2029	4,111,087	0.3%
830,000	GLS Auto Receivables Issuer Trust, Series 2025-3A, Class B	4.570	1/15/2030	833,778	0.1%
425,000	GLS Auto Receivables Issuer Trust, Series 2025-4A, Class A3	4.290	7/16/2029	426,261	0.0%
1,110,000	GLS Auto Select Receivables Issuer Trust, Series 2025-4A, Class C	5.140	12/15/2031	1,115,438	0.1%
1,780,000	GLS Auto Select Receivables Trust, Series 2024-3A, Class B	5.640	8/15/2030	1,821,938	0.1%
180,000	GLS Auto Select Receivables Trust, Series 2025-1A, Class B	5.040	2/15/2031	184,004	0.0%
1,010,495	GLS Auto Select Receivables Trust, Series 2025-3A, Class A2	4.460	10/15/2030	1,017,182	0.1%
2,085,000	GM Financial Automobile Leasing Trust, Series 2025-1, Class B	4.890	2/20/2029	2,107,170	0.1%
970,768	GM Financial Consumer Automobile Receivables Trust, Series 2024-2, Class A3	5.100	3/16/2029	978,996	0.1%
490,000	GM Financial Consumer Automobile Receivables Trust, Series 2025-1, Class B	5.000	8/16/2030	500,242	0.0%
8	Government National Mortgage Association	5.470	11/20/2059	8	0.0%
2,465,796	Government National Mortgage Association, Series 2006-46	0.481	4/16/2046	23,675	0.0%
1,209,263	Government National Mortgage Association, Series 2006-51	0.943	8/16/2046	21,852	0.0%
3,551,008	Government National Mortgage Association, Series 2009-114		10/16/2049	396	0.0%
1,519,976	Government National Mortgage Association, Series 2010-124	1.011	12/16/2052	21,359	0.0%
209,368	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	8,112	0.0%
24,740	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	4.710	2/20/2060	24,563	0.0%
13,525	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	4.464	5/20/2059	12,953	0.0%
19,926	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	4.464	10/20/2060	19,670	0.0%
1,364,617	Government National Mortgage Association, Series 2011-119	0.116	8/16/2051	1,186	0.0%
474,525	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	3,168	0.0%
30,366	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	4.614	12/20/2060	30,069	0.0%
10,224	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	4.614	3/20/2061	10,124	0.0%

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10,006	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	4.714	10/20/2061	9,924	0.0%
23,743	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	4.360	10/20/2061	23,053	0.0%
15,684,535	Government National Mortgage Association, Series 2012-142	0.151	4/16/2054	42,127	0.0%
3,315,423	Government National Mortgage Association, Series 2012-23	0.237	6/16/2053	22,284	0.0%
3,360,537	Government National Mortgage Association, Series 2012-55		4/16/2052	33	0.0%
3,048,154	Government National Mortgage Association, Series 2012-79	0.397	3/16/2053	26,131	0.0%
7,642,380	Government National Mortgage Association, Series 2012-85	0.411	9/16/2052	67,613	0.0%
4,212	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,806	0.0%
30,143	Government National Mortgage Association, Series 2012-H22, Class HD	5.309	1/20/2061	29,579	0.0%
1,933	Government National Mortgage Association, Series 2012-H24, Class FE, 1 mo. USD SOFR + 0.714%	4.600	10/20/2062	1,916	0.0%
714,857	Government National Mortgage Association, Series 2013-175	0.132	5/16/2055	932	0.0%
653,355	Government National Mortgage Association, Series 2013-71, Class DF, 1 mo. USD SOFR + 1.114%	4.848	5/20/2043	607,894	0.0%
75,266	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	4.434	1/20/2063	72,832	0.0%
26,858	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	26,051	0.0%
537,459	Government National Mortgage Association, Series 2013-H13, Class SI	1.342	6/20/2063	20,158	0.0%
1,082,785	Government National Mortgage Association, Series 2013-H16, Class AI	1.494	7/20/2063	27,597	0.0%
151,444	Government National Mortgage Association, Series 2013-H18, Class EI	2.011	7/20/2063	14,001	0.0%
142,181	Government National Mortgage Association, Series 2013-H18, Class JI	1.408	8/20/2063	2,386	0.0%
25,360	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	4.714	8/20/2063	24,648	0.0%
2,001,429	Government National Mortgage Association, Series 2014-101	0.522	4/16/2056	26,619	0.0%
8,910,540	Government National Mortgage Association, Series 2014-130, Class IB	0.177	8/16/2054	29,241	0.0%
2,085,802	Government National Mortgage Association, Series 2014-24, Class IX	0.225	1/16/2054	20	0.0%
4,249,041	Government National Mortgage Association, Series 2014-70	0.482	3/16/2049	58,339	0.0%
3,128,166	Government National Mortgage Association, Series 2014-86	0.397	4/16/2056	32,062	0.0%
257,248	Government National Mortgage Association, Series 2014-H24, Class HI	0.928	9/20/2064	10,175	0.0%
12,536,918	Government National Mortgage Association, Series 2015-120	0.580	3/16/2057	232,533	0.0%
8,273,736	Government National Mortgage Association, Series 2015-146, Class IB	0.116	7/16/2055	25,886	0.0%
5,021,308	Government National Mortgage Association, Series 2015-171	0.824	11/16/2055	157,578	0.0%

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4,896,206	Government National Mortgage Association, Series 2015-189, Class IG	0.596	1/16/2057	128,888	0.0%
3,114,997	Government National Mortgage Association, Series 2015-21	0.666	7/16/2056	83,728	0.0%
9,909,961	Government National Mortgage Association, Series 2015-32	0.568	9/16/2049	204,421	0.0%
6,412,836	Government National Mortgage Association, Series 2015-6	0.454	2/16/2051	87,152	0.0%
7,502,504	Government National Mortgage Association, Series 2015-68	0.319	7/16/2057	87,347	0.0%
10,050,653	Government National Mortgage Association, Series 2015-70	0.556	12/16/2049	187,773	0.0%
3,934,224	Government National Mortgage Association, Series 2015-73	0.414	11/16/2055	43,218	0.0%
818,877	Government National Mortgage Association, Series 2015-H01, Class XZ	4.545	10/20/2064	812,910	0.1%
57,983	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	56,448	0.0%
153,656	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	147,816	0.0%
5,781	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	4.394	5/20/2063	5,533	0.0%
4,515	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	4.314	4/20/2063	4,341	0.0%
4,805	Government National Mortgage Association, Series 2015-H28, Class JZ	4.703	3/20/2065	4,660	0.0%
245	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	4.814	10/20/2065	238	0.0%
158,605	Government National Mortgage Association, Series 2015-H29, Class HZ	4.485	9/20/2065	155,784	0.0%
2,515	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	4.794	8/20/2061	2,443	0.0%
15,381,886	Government National Mortgage Association, Series 2016-132	0.602	7/16/2056	314,712	0.0%
6,182,910	Government National Mortgage Association, Series 2016-143	0.947	10/16/2056	300,361	0.0%
282,004	Government National Mortgage Association, Series 2016-23, Class PA	5.516	7/20/2037	282,613	0.0%
3,556,148	Government National Mortgage Association, Series 2016-H01, Class AI	1.738	1/20/2066	125,108	0.0%
4,891,186	Government National Mortgage Association, Series 2016-H09, Class JI	2.219	4/20/2066	191,018	0.0%
93,285	Government National Mortgage Association, Series 2016-H14, Class JZ	4.403	8/20/2063	90,080	0.0%
971,617	Government National Mortgage Association, Series 2016-H17, Class HA	2.250	3/20/2066	938,927	0.1%
22,820	Government National Mortgage Association, Series 2016-H19, Class CZ	4.468	8/20/2066	21,932	0.0%
13,057	Government National Mortgage Association, Series 2016-H19, Class EZ	4.900	6/20/2061	12,688	0.0%
3,283,905	Government National Mortgage Association, Series 2017-128	0.837	12/16/2056	155,714	0.0%
20,205,540	Government National Mortgage Association, Series 2017-168	0.553	12/16/2059	709,445	0.0%
2,503,687	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	220,855	0.0%

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18,829,903	Government National Mortgage Association, Series 2017-90	0.665	1/16/2059	716,013	0.0%
712,046	Government National Mortgage Association, Series 2017-H05, Class AI	2.498	1/20/2067	32,435	0.0%
7,057,661	Government National Mortgage Association, Series 2018-110	0.600	1/16/2060	263,057	0.0%
11,436,772	Government National Mortgage Association, Series 2018-129	0.621	7/16/2060	437,200	0.0%
4,142,602	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	270,193	0.0%
11,202,243	Government National Mortgage Association, Series 2018-143	0.504	10/16/2060	578,372	0.0%
10,289,275	Government National Mortgage Association, Series 2018-2	0.703	12/16/2059	436,852	0.0%
26,931,207	Government National Mortgage Association, Series 2018-82	0.443	5/16/2058	751,860	0.1%
18,344,118	Government National Mortgage Association, Series 2018-96	0.460	8/16/2060	578,830	0.0%
140,205	Government National Mortgage Association, Series 2018-H12, Class HZ	4.665	8/20/2068	134,779	0.0%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	214,368	0.0%
16,605,219	Government National Mortgage Association, Series 2019-116	0.619	12/16/2061	737,654	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	246,571	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	1.702	2/20/2044	929,491	0.1%
1,751,112	Government National Mortgage Association, Series 2019-44, Class BS	2.202	4/20/2049	161,645	0.0%
6,928,671	Government National Mortgage Association, Series 2019-45, Class FL, 1 mo. USD SOFR + 0.814%	4.500	4/20/2049	6,614,197	0.4%
7,226,757	Government National Mortgage Association, Series 2019-70, Class SK	2.152	8/20/2043	759,243	0.1%
9,204,966	Government National Mortgage Association, Series 2019-75	0.852	12/16/2060	543,706	0.0%
6,814,446	Government National Mortgage Association, Series 2019-94	0.954	8/16/2061	414,594	0.0%
2,161,304	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,089,361	0.1%
733,888	Government National Mortgage Association, Series 2019-H06, Class HA	2.800	4/20/2069	718,218	0.0%
389,145	Government National Mortgage Association, Series 2019-H12, Class JA	2.500	7/20/2069	383,747	0.0%
43,623,203	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,495,745	0.2%
18,305,928	Government National Mortgage Association, Series 2020-128	0.916	10/16/2062	1,216,671	0.1%
29,097,345	Government National Mortgage Association, Series 2020-130	1.007	8/16/2060	2,032,749	0.1%
38,589,814	Government National Mortgage Association, Series 2020-136	1.016	8/16/2062	2,806,178	0.2%
1,852,895	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	352,020	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	1,907,167	0.1%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	846,694	0.1%
33,390,716	Government National Mortgage Association, Series 2020-172	1.125	9/16/2062	2,578,631	0.2%

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15,313,138	Government National Mortgage Association, Series 2020-174	0.848	1/16/2063	966,613	0.1%
35,106,987	Government National Mortgage Association, Series 2020-179	1.011	9/16/2062	2,355,960	0.2%
38,856,667	Government National Mortgage Association, Series 2020-197	0.949	10/16/2062	2,630,643	0.2%
31,432,915	Government National Mortgage Association, Series 2020-26	0.718	10/15/2061	1,445,103	0.1%
10,928,712	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,330,258	0.2%
788,345	Government National Mortgage Association, Series 2020-H11, Class GA	1.250	7/20/2067	770,709	0.1%
8,769,501	Government National Mortgage Association, Series 2021-10	0.987	5/16/2063	611,699	0.0%
39,482,634	Government National Mortgage Association, Series 2021-106	0.856	4/16/2063	2,583,507	0.2%
38,798,150	Government National Mortgage Association, Series 2021-12	0.956	3/16/2063	2,464,691	0.2%
42,226,979	Government National Mortgage Association, Series 2021-128	0.992	6/16/2061	2,704,359	0.2%
52,119,802	Government National Mortgage Association, Series 2021-132, Class BI	0.917	4/16/2063	3,536,589	0.2%
50,572,861	Government National Mortgage Association, Series 2021-133	0.883	7/16/2063	3,063,704	0.2%
10,664,060	Government National Mortgage Association, Series 2021-145	0.770	7/16/2061	606,156	0.0%
44,601,547	Government National Mortgage Association, Series 2021-151	0.907	4/16/2063	2,862,304	0.2%
47,743,693	Government National Mortgage Association, Series 2021-163	0.809	3/16/2064	2,752,672	0.2%
19,531,258	Government National Mortgage Association, Series 2021-180	0.916	11/16/2063	1,374,044	0.1%
34,023,478	Government National Mortgage Association, Series 2021-20	1.145	8/16/2062	2,683,194	0.2%
32,869,780	Government National Mortgage Association, Series 2021-33	0.844	10/16/2062	2,093,779	0.1%
28,591,167	Government National Mortgage Association, Series 2021-40	0.822	2/16/2063	1,720,045	0.1%
43,854,972	Government National Mortgage Association, Series 2021-52	0.722	4/16/2063	2,377,233	0.2%
22,055,609	Government National Mortgage Association, Series 2021-H03	0.035	4/20/2070	193,306	0.0%
3,718,570	Government National Mortgage Association, Series 2021-H08, Class IA	0.124	1/20/2068	33,810	0.0%
1,331,568	Government National Mortgage Association, Series 2021-H12, Class GA	4.522	7/20/2071	1,327,496	0.1%
615,768	Government National Mortgage Association, Series 2021-H17	0.116	3/20/2070	20,448	0.0%
782,740	Government National Mortgage Association, Series 2021-H17, Class BA	2.854	10/20/2071	762,252	0.1%
26,899,682	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,511,934	0.1%
44,711,672	Government National Mortgage Association, Series 2025-H03, Class IA	0.543	1/20/2075	3,272,134	0.2%
17,667,653	Government National Mortgage Association, Series 2025-H03, Class IC	0.567	1/20/2075	1,283,431	0.1%
12,008,351	Government National Mortgage Association, Series 2025-H04, Class GI	0.596	1/20/2075	924,775	0.1%
14,884,453	Government National Mortgage Association, Series 2025-H04, Class HI	0.491	2/20/2075	1,065,593	0.1%

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33,123,838	Government National Mortgage Association, Series 2025-H07, Class LI	0.580	2/20/2075	2,507,011	0.2%
26,165,631	Government National Mortgage Association, Series 2025-H13, Class EI	0.345	5/20/2075	1,667,745	0.1%
14,273,457	Government National Mortgage Association, Series 2025-H13, Class IC	0.440	5/20/2075	972,456	0.1%
48,479,532	Government National Mortgage Association, Series 2025-H14, Class AI	0.326	7/20/2075	2,875,437	0.2%
21,891,049	Government National Mortgage Association, Series 2025-H22, Class AI	0.385	10/20/2075	1,565,429	0.1%
165,353	GreenSky Home Improvement Issuer Trust, Series 2024-2, Class A4	5.150	10/27/2059	168,093	0.0%
373,892	GreenSky Home Improvement Issuer Trust, Series 2025-1A, Class A4	5.220	3/25/2060	379,510	0.0%
3,502,953	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	3,075,769	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,129,125	0.3%
520,000	GS Mortgage Securities Corp. Trust, Series 2023-SHIP, Class A	4.322	9/10/2038	519,223	0.0%
2,000,000	GS Mortgage Securities Trust, Series 2014-GC22, Class AS	4.113	6/10/2047	1,861,174	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.572	6/10/2047	1,342,613	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,740,727	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,406,514	0.2%
548,491	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.456	5/19/2034	517,437	0.0%
186,675	Hardee's Funding LLC, Series 2024-1A, Class A2	7.253	3/20/2054	192,953	0.0%
1,023,341	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	1,010,186	0.1%
1,453,378	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	1,486,929	0.1%
199,709	Hilton Grand Vacations Trust, Series 2024-1B, Class A	5.750	9/15/2039	204,482	0.0%
1,925,128	Hilton Grand Vacations Trust, Series 2024-2A, Class A	5.500	3/25/2038	1,965,687	0.1%
1,358,638	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,233,678	0.1%
200,821	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	197,959	0.0%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,879,360	0.4%
215,444	Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B1	6.153	5/20/2032	218,704	0.0%
835,000	Hyundai Auto Receivables Trust, Series 2025-A, Class C	4.760	6/15/2032	841,641	0.1%
1,645,000	Imprint Payments Credit Card Master Trust, Series 2025-A, Class A	4.840	9/15/2029	1,648,781	0.1%
405,000	Island Finance Trust, Series 2025-1A, Class A	6.540	3/19/2035	410,481	0.0%
526,672	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.571	12/15/2047	511,382	0.0%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,933,941	0.2%
3,350,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2025-BMS, Class A, 1 mo. USD SOFR + 1.600%	5.350	1/15/2042	3,348,949	0.2%
7,875,985	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.375	11/25/2048	94,240	0.0%

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730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	708,151	0.0%
332,529	Kestrel Aircraft Funding Ltd., Series 2018-1A, Class A	4.250	12/15/2038	332,485	0.0%
1,035,000	LAD Auto Receivables Trust, Series 2024-2A, Class C	5.660	10/15/2029	1,062,261	0.1%
340,000	LAD Auto Receivables Trust, Series 2024-3A, Class C	4.930	3/15/2030	344,327	0.0%
1,250,000	LAD Auto Receivables Trust, Series 2025-1A, Class A4	4.790	4/15/2030	1,270,581	0.1%
1,910,000	LAD Auto Receivables Trust, Series 2025-2A, Class B	4.530	5/17/2032	1,914,597	0.1%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,118,766	0.3%
3,586,426	Lendbuzz Securitization Trust, Series 2023-2A, Class A2	7.090	10/16/2028	3,633,441	0.2%
2,330,000	Lendmark Funding Trust, Series 2025-3A, Class A	4.510	5/21/2035	2,326,587	0.2%
600,000	LEX Mortgage Trust, Series 2024-BBG, Class A	4.874	10/13/2033	603,538	0.0%
1,560,000	M&T Bank Auto Receivables Trust, Series 2025-1A, Class A4	4.890	7/15/2032	1,594,966	0.1%
532,948	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	528,333	0.0%
597,448	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	572,425	0.0%
1,345,000	Mariner Finance Issuance Trust, Series 2024-AA, Class B	5.680	9/22/2036	1,370,126	0.1%
1,410,000	Mariner Finance Issuance Trust, Series 2025-BA, Class A	4.590	11/22/2038	1,413,745	0.1%
141,981	Marlette Funding Trust, Series 2024-1A, Class B	6.070	7/17/2034	142,526	0.0%
862,912	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	855,774	0.1%
816,081	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	820,198	0.1%
1,370,000	Mercury Financial Credit Card Master Trust, Series 2024-2A, Class A	6.560	7/20/2029	1,376,402	0.1%
1,295,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class A2	5.400	8/20/2055	1,311,229	0.1%
1,630,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class B	5.590	8/20/2055	1,642,880	0.1%
603,172	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	595,852	0.0%
259,519	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	256,879	0.0%
1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,574,624	0.1%
450,894	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	435,012	0.0%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.686	9/25/2057	3,911,039	0.3%
3,344,000	Mission Lane Credit Card Master Trust, Series 2024-A, Class A1	6.200	8/15/2029	3,365,007	0.2%
1,920,000	Mission Lane Credit Card Master Trust, Series 2024-B, Class A	5.880	1/15/2030	1,933,311	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	295,405	0.0%
290,462	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	287,642	0.0%
3,160,580	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.705	2/5/2035	3,034,125	0.2%
3,399,917	Morgan Stanley Capital I Trust, Series 2017-H1, Class A5	3.530	6/15/2050	3,368,809	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,509,218	0.4%

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2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,897,175	0.1%
360,332	Mosaic Solar Loan Trust, Series 2024-1A, Class A	5.500	9/20/2049	349,624	0.0%
2,632,398	Mosaic Solar Loan Trust, Series 2024-2A, Class A	5.600	4/22/2052	2,591,222	0.2%
1,049,902	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,007,895	0.1%
139,300	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	134,566	0.0%
1,014,684	MVW LLC, Series 2024-2A, Class A	4.430	3/20/2042	1,014,625	0.1%
363,898	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	360,256	0.0%
391,511	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	382,221	0.0%
388,706	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	373,308	0.0%
650,034	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	618,936	0.0%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,393,778	0.1%
665,235	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	627,865	0.0%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	823,493	0.1%
827,114	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	759,943	0.1%
699,735	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	641,615	0.0%
1,093,034	Navient Private Education Refi Loan Trust, Series 2021-GA, Class A	1.580	4/15/2070	992,867	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,463,877	0.1%
1,089,432	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	1,003,751	0.1%
3,180,000	NY Commercial Mortgage Trust, Series 2025-299P, Class A	5.664	2/10/2047	3,342,203	0.2%
1,620,000	NYMT Loan Trust, Series 2024-BPL3, Class A1	5.268	9/25/2039	1,623,777	0.1%
616,281	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	575,198	0.0%
83,456	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	79,623	0.0%
580,000	Octane Receivables Trust, Series 2024-2A, Class C	5.900	7/20/2032	589,264	0.0%
740,000	Octane Receivables Trust, Series 2025-1A, Class B	4.610	6/20/2031	741,279	0.1%
2,149,826	OWN Equipment Fund I LLC, Series 2024-2M, Class A	5.700	12/20/2032	2,182,822	0.1%
632,682	OWN Equipment Fund II LLC, Series 2025-1M, Class A	5.480	9/26/2033	636,371	0.0%
1,350,000	OWN Equipment Fund III LLC, Series 2025-2M, Class A	5.420	3/27/2034	1,357,850	0.1%
895,000	PenFed Auto Receivables Owner Trust, Series 2025-A, Class A4	4.190	5/15/2031	897,722	0.1%
1,290,151	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	1,290,260	0.1%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,876,345	0.1%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	818,929	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,692,523	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	5,096,027	0.3%
201,495	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	199,763	0.0%
324,279	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	320,606	0.0%
908,142	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	894,720	0.1%

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237,671	Reach ABS Trust, Series 2025-1A, Class A	4.960	8/16/2032	238,560	0.0%
250,000	Red Oak Funding Master Trust, Series 2025-1A, Class A, 30 day USD SOFR Average + 2.000%	5.984	12/20/2030	250,192	0.0%
690,000	Regional Management Issuance Trust, Series 2024-1, Class A	5.830	7/15/2036	703,800	0.0%
400,000	Regional Management Issuance Trust, Series 2024-2, Class C	5.740	12/15/2033	404,163	0.0%
1,515,000	Regional Management Issuance Trust, Series 2025-2, Class B	5.000	11/16/2037	1,510,502	0.1%
1,824,274	Republic Finance Issuance Trust, Series 2021-A, Class B	2.800	12/22/2031	1,817,664	0.1%
1,055,000	Republic Finance Issuance Trust, Series 2024-A, Class A	5.910	8/20/2032	1,065,685	0.1%
484	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	11/25/2061	207	0.0%
6,954	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	6/25/2056	2,966	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	4/25/2062	—	0.0%
3,115,000	RFR Trust, Series 2025-SGRM, Class A	5.379	3/11/2041	3,187,646	0.2%
3,075,000	Santander Drive Auto Receivables Trust, Series 2023-2, Class C	5.470	12/16/2030	3,123,082	0.2%
500,000	Santander Drive Auto Receivables Trust, Series 2024-2, Class C	5.840	6/17/2030	510,858	0.0%
382,482	Santander Drive Auto Receivables Trust, Series 2024-5, Class A3	4.620	11/15/2028	383,136	0.0%
915,000	Santander Drive Auto Receivables Trust, Series 2025-1, Class A3	4.740	1/16/2029	917,080	0.1%
630,000	Santander Drive Auto Receivables Trust, Series 2025-4, Class C	4.520	1/15/2032	631,396	0.0%
710,000	SBNA Auto Lease Trust, Series 2024-B, Class A4	5.550	12/20/2028	718,789	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	203,274	0.0%
3,820,000	SCF Equipment Leasing LLC, Series 2025-1A, Class A3	5.110	11/21/2033	3,903,891	0.3%
1,220,000	SCF Equipment Leasing LLC, Series 2025-2A, Class C	4.820	6/20/2036	1,218,057	0.1%
2,160,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/10/2040	2,216,498	0.1%
738,150	SEB Funding LLC, Series 2021-1A, Class A2	4.969	1/30/2052	737,207	0.1%
2,385,000	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	2,439,582	0.2%
361,002	Securitized Term Auto Receivables Trust, Series 2025-A, Class B	5.038	7/25/2031	364,565	0.0%
3,195,000	SF ABS Issuer LLC, Series 2025-1A, Class A2	5.377	11/25/2055	3,125,458	0.2%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	128,565	0.0%
300,000	SFS Auto Receivables Securitization Trust, Series 2025-1A, Class B	5.110	2/20/2031	307,329	0.0%
1,510,000	SFS Auto Receivables Securitization Trust, Series 2025-3A, Class B	4.440	11/20/2031	1,514,512	0.1%
1,660,000	Shentel Issuer LLC, Series 2025-1A, Class A2	5.640	12/20/2055	1,674,855	0.1%
88,703	Sierra Timeshare Receivables Funding LLC, Series 2021-1A, Class B	1.340	11/20/2037	88,534	0.0%
282,434	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	286,467	0.0%
603,271	Sierra Timeshare Receivables Funding LLC, Series 2024-3A, Class A	4.830	8/20/2041	608,516	0.0%
3,303,987	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,153,599	0.2%
1,692,278	Slam Ltd., Series 2024-1A, Class A	5.335	9/15/2049	1,700,025	0.1%
622,434	Slam Ltd., Series 2025-1A, Class A	5.807	5/15/2050	638,051	0.0%

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227,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	6.940	6/15/2032	215,354	0.0%
50,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	6.940	6/15/2032	48,554	0.0%
89,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	7.040	3/15/2033	84,542	0.0%
1,336,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	7.040	3/15/2033	1,269,085	0.1%
110,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A3, 28 day Auction Rate Security	7.100	9/15/2032	104,682	0.0%
129,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	7.110	9/15/2032	122,763	0.0%
622,866	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	4.665	2/15/2036	622,595	0.0%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	113,466	0.0%
327,464	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	325,695	0.0%
986,851	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	983,481	0.1%
1,371,393	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,255,951	0.1%
538,462	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	509,870	0.0%
1,808,502	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	1,749,669	0.1%
1,150,778	SoFi Professional Loan Program LLC, Series 2021-B, Class AFX	1.140	2/15/2047	1,008,028	0.1%
1,041,961	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	984,374	0.1%
1,606,458	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	6.750	11/15/2027	971,120	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, Prime + 0.000%	6.750	11/15/2027	1,300,000	0.1%
1,475,000	Stellantis Financial Underwritten Enhanced Lease Trust, Series 2025-BA, Class C	4.710	1/22/2030	1,480,279	0.1%
323,715	Stellar Jay Ireland DAC, Series 2021-1, Class A	3.967	10/15/2041	319,053	0.0%
843,599	Stellar Jay Ireland DAC, Series 2021-1, Class B	5.926	10/15/2041	836,792	0.1%
309,454	Sunbird Engine Finance LLC, Series 2020-1A, Class A	3.671	2/15/2045	306,034	0.0%
102,549	Sunnova Helios II Issuer LLC, Series 2018-1A, Class A	4.870	7/20/2048	99,090	0.0%
331,385	Sunnova Helios II Issuer LLC, Series 2019-AA, Class A	3.750	6/20/2046	309,627	0.0%
817,974	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	718,860	0.0%
288,073	Sunnova Sol III Issuer LLC, Series 2021-1, Class A	2.580	4/28/2056	245,815	0.0%
1,440,411	Sunrun Atlas Issuer LLC, Series 2019-2, Class A	3.610	2/1/2055	1,388,622	0.1%
304,465	Sunrun Demeter Issuer LLC, Series 2021-2A, Class A	2.270	1/30/2057	277,576	0.0%
1,395,000	Synchrony Card Funding LLC, Series 2024-A1, Class A	5.040	3/15/2030	1,414,446	0.1%
2,275,000	Taco Bell Funding LLC, Series 2025-1A, Class A2I	4.821	8/25/2055	2,268,932	0.1%
540,000	TCO Commercial Mortgage Trust, Series 2024-DPM, Class A, 1 mo. USD SOFR + 1.243%	4.993	12/15/2039	541,171	0.0%

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1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,660,485	0.1%
325,067	Textainer Marine Containers VII Ltd., Series 2021-1A, Class A	1.680	2/20/2046	305,997	0.0%
346,108	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	349,027	0.0%
3,400,971	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	3,363,442	0.2%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,858,862	0.2%
392,277	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	386,508	0.0%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	2,001,427	0.1%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,076,908	0.3%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,649,532	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	4,115,221	0.3%
1,275,000	Tricon American Homes, Series 2020-SFR1, Class C	2.249	7/17/2038	1,256,739	0.1%
1,669,937	Tricon American Homes Trust, Series 2019-SFR1, Class A	2.750	3/17/2038	1,663,184	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,240,417	0.1%
3,607,096	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,484,566	0.2%
2,870,000	TYSN Mortgage Trust, Series 2023-CRNR, Class A	6.580	12/10/2033	3,021,263	0.2%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,307,714	0.1%
6,032,000	Uniform Mortgage-Backed Security, TBA	2.500	1/1/2056	5,098,454	0.3%
880,000	Uniti Fiber ABS Issuer LLC, Series 2025-1A, Class A2	5.877	4/20/2055	895,192	0.1%
625,000	USB Auto Owner Trust, Series 2025-1A, Class B	4.810	1/15/2031	634,789	0.0%
585,000	Verizon Master Trust, Series 2024-6, Class B	4.420	8/20/2030	587,681	0.0%
362,101	Veros Auto Receivables Trust, Series 2025-1, Class A	5.310	9/15/2028	361,555	0.0%
1,042,398	Vivint Solar Financing V LLC, Series 2018-1A, Class A	4.730	4/30/2048	1,004,209	0.1%
1,104,959	Volofin Finance DAC, Series 2024-1A, Class A	5.935	6/15/2037	1,120,633	0.1%
3,605,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,797,185	0.2%
3,155,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	3,204,390	0.2%
423,943	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.167	11/25/2036	365,557	0.0%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	5,010,633	0.3%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,790,120	0.3%
1,640,000	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	1,647,113	0.1%
1,230,000	Westlake Automobile Receivables Trust, Series 2024-2A, Class B	5.620	3/15/2030	1,238,633	0.1%
1,520,000	Westlake Automobile Receivables Trust, Series 2024-3A, Class A3	4.710	4/17/2028	1,525,138	0.1%
1,000,000	Westlake Automobile Receivables Trust, Series 2025-1A, Class B	4.980	9/16/2030	1,008,477	0.1%
1,085,000	Westlake Automobile Receivables Trust, Series 2025-3A, Class A3	4.220	6/15/2029	1,088,579	0.1%

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1,335,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class B	5.800	4/18/2038	1,347,900	0.1%
870,000	Wheels Fleet Lease Funding 1 LLC, Series 2025-3A, Class A1	4.080	9/18/2040	872,929	0.1%
2,668,429	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,521,170	0.2%
666,377	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	682,435	0.0%
1,040,000	World Financial Network Credit Card Master Trust, Series 2024-A, Class A	5.470	2/15/2031	1,060,916	0.1%
352,175	World Omni Auto Receivables Trust, Series 2024-B, Class A3	5.270	9/17/2029	355,505	0.0%
1,045,000	World Omni Automobile Lease Securitization Trust, Series 2025-A, Class A4	4.490	5/15/2030	1,054,218	0.1%
3,330,000	Zayo Issuer LLC, Series 2025-1A, Class A2	5.648	3/20/2055	3,386,871	0.2%
3,645,000	Zayo Issuer LLC, Series 2025-2A, Class A2	5.953	6/20/2055	3,740,302	0.2%
3,195,000	Zayo Issuer LLC, Series 2025-3A, Class A2	5.570	10/20/2055	3,190,684	0.2%
	Total			1,490,328,258	93.9%
Collateralized Loan Obligations					
5,255,000	Alinea CLO Ltd., Series 2018-1A, Class BR, 3 mo. USD SOFR + 1.150%	5.034	7/20/2031	5,255,746	0.3%
3,245,000	BCC Middle Market CLO LLC, Series 2019-1A, Class A1RR, 3 mo. USD SOFR + 1.450%	5.355	7/15/2036	3,246,126	0.2%
3,300,000	Cerberus Loan Funding XLVII LLC, Series 2024-3A, Class A, 3 mo. USD SOFR + 1.750%	5.655	7/15/2036	3,307,950	0.2%
3,125,000	Diameter Capital CLO 12 Ltd., Series 2025-12A, Class A, 3 mo. USD SOFR + 1.240%	5.156	10/20/2038	3,120,778	0.2%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class BR, 3 mo. USD SOFR + 1.300%	5.205	1/15/2031	3,835,794	0.2%
3,020,000	Eldridge CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.330%	5.250	10/20/2038	3,020,389	0.2%
1,530,000	Empower CLO Ltd., Series 2025-1A, Class A, 3 mo. USD SOFR + 1.310%	5.194	7/20/2038	1,534,951	0.1%
3,290,000	Garnet CLO 2 Ltd., Series 2025-2A, Class A, 3 mo. USD SOFR + 1.350%	5.431	10/20/2038	3,296,544	0.2%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	5.646	4/20/2031	3,006,008	0.2%
2,040,000	Octagon Investment Partners 18-R Ltd., Series 2018-18A, Class A2, 3 mo. USD SOFR + 1.732%	5.625	4/16/2031	2,040,882	0.1%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class B1R2, 3 mo. USD SOFR + 1.600%	5.484	1/20/2038	4,216,627	0.3%
2,455,000	Palmer Square BDC CLO 1 Ltd., Series 1A, Class B1, 3 mo. USD SOFR + 2.150%	6.055	7/15/2037	2,465,446	0.2%
1,900,000	Polen Capital CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.320%	5.204	3/6/2038	1,906,194	0.1%
2,940,000	Polen Capital CLO Ltd., Series 2025-2A, Class A1, 3 mo. USD SOFR + 1.330%	5.040	1/20/2039	2,940,973	0.2%
3,800,000	Post CLO Ltd., Series 2022-1A, Class A, 3 mo. USD SOFR + 1.380%	5.264	4/20/2035	3,803,675	0.2%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class A1R, 3 mo. USD SOFR + 1.300%	5.184	7/20/2038	7,666,562	0.5%
5,130,000	Symetra CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.290%	5.174	4/20/2038	5,133,263	0.3%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	5.846	10/18/2031	1,315,697	0.1%
3,290,000	Wise CLO Ltd., Series 2024-2A, Class A, 3 mo. USD SOFR + 1.460%	5.365	7/15/2037	3,295,567	0.2%
	Total			64,409,172	4.0%

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Loan Participations					
1,497,137	Harbour Aircraft Investments Ltd., Series 2017-1, Class A	6.000	11/15/2037	1,406,319	0.1%

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Short-Term Investments					
24,598,015	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.150	1/2/2026	24,598,015	1.6%
5,000,000	U.S. Treasury Bills	3.534(a)	4/14/2026	4,950,118	0.3%
	Total			29,548,133	1.9%
	Total Investments			1,585,691,882	99.9%
	Other assets less liabilities			1,911,610	0.1%
	Net Assets			1,587,603,492	100.0%

Financial Futures

<u>Description</u>	<u>Expiration Date</u>	<u>Contracts</u>	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
CBOT 10 Year U.S. Treasury Notes Futures	3/20/2026	176	\$ 19,945,918	\$ 19,789,000	\$ (156,918)
CBOT 5 Year U.S. Treasury Notes Futures	3/31/2026	167	18,329,723	18,253,883	(75,840)
CBOT U.S. Long Bond Futures	3/20/2026	118	13,843,105	13,640,062	(203,043)
CBOT Ultra Long-Term U.S. Treasury Bond Futures	3/20/2026	69	8,338,359	8,142,000	(196,359)
Ultra 10 Year U.S. Treasury Notes Futures	3/20/2026	920	106,736,183	105,814,375	(921,808)
Total Futures Contracts					<u><u>\$(1,553,968)</u></u>

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

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

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

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

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

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