

Loomis Sayles Securitized Asset Fund

Investments as of June 30, 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					
2,887,213	AASET Ltd., Series 2024-2A, Class A	5.930	9/16/2049	2,903,722	0.2%
302,429	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	299,716	0.0%
118,084	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	118,906	0.0%
317,000	Affirm Asset Securitization Trust, Series 2025-X2, Class C	4.930	10/15/2030	316,606	0.0%
180,000	Affirm Asset Securitization Trust, Series 2026-X1, Class B	4.590	4/15/2031	179,761	0.0%
320,000	Affirm Master Trust, Series 2025-3A, Class B	4.750	10/16/2034	317,394	0.0%
8,545,000	Affirm Master Trust, Series 2026-2A, Class A	4.670	4/16/2035	8,517,331	0.5%
1,001,610	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	963,183	0.1%
1,141,846	ALTDE Trust, Series 2025-1A, Class A	5.900	8/15/2050	1,145,381	0.1%
502,825	American Credit Acceptance Receivables Trust, Series 2022-4, Class D	8.000	2/15/2029	503,525	0.0%
3,725,000	American Tower Trust	5.490	3/15/2053	3,755,645	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,128,381	0.2%
2,410,000	AmeriCredit Automobile Receivables Trust, Series 2026-1, Class A3	4.150	11/18/2032	2,399,184	0.2%
3,996,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2025-1A, Class A2	6.720	6/7/2055	3,987,145	0.3%
2,642,500	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	2,405,210	0.2%
1,189,101	Aqua Finance Trust, Series 2024-A, Class A	4.810	4/18/2050	1,181,541	0.1%
700,000	Arixa Mortgage Trust, Series 2025-RTL1, Class A1	5.735	8/25/2030	699,646	0.0%
1,040,000	AutoNation Finance Trust, Series 2025-1A, Class A4	4.760	6/10/2030	1,042,290	0.1%
2,290,000	AutoNation Finance Trust, Series 2026-2A, Class A3	4.560	6/16/2031	2,294,115	0.1%
905,000	Avant Credit Card Master Trust, Series 2025-1A, Class A	4.890	4/15/2031	896,590	0.1%
1,000,000	Avant Loans Funding Trust, Series 2026-REV1, Class A	4.520	5/15/2036	990,168	0.1%
3,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	3,263,712	0.2%
495,000	Avis Budget Rental Car Funding AESOP LLC, Series 2025-1A, Class A	4.800	8/20/2029	494,980	0.0%
3,720,000	Bank, Series 2019-BN20, Class A3	3.011	9/15/2062	3,508,970	0.2%
3,525,000	Bank, Series 2019-BN22, Class A4	2.978	11/15/2062	3,321,333	0.2%
1,770,000	Bank, Series 2020-BN25, Class A5	2.649	1/15/2063	1,638,143	0.1%
3,649,000	Bank, Series 2020-BN26, Class A4	2.403	3/15/2063	3,334,987	0.2%
785,000	Bank, Series 2020-BN28, Class AS	2.140	3/15/2063	690,504	0.0%
3,615,000	Bank, Series 2021-BN34, Class A5	2.438	6/15/2063	3,186,114	0.2%
5,300,000	Bank, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,785,458	0.3%
1,830,000	Bank, Series 2022-BNK42, Class A5	4.493	6/15/2055	1,771,725	0.1%
2,140,000	Bank5 Trust, Series 2024-5YR6, Class AS	6.790	5/15/2057	2,218,680	0.1%
1,495,000	BasePoint MCA Securitization II LLC, Series 2025-1A, Class A	5.926	8/15/2031	1,490,545	0.1%
2,725,000	BAY Trust, Series 2026-MDWS, Class A, 1 mo. USD SOFR + 1.643%	5.243	6/15/2041	2,718,212	0.2%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,229,968	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,883,476	0.3%
3,210,000	BFLD Commercial Mortgage Trust, Series 2025-660F, Class A, 1 mo. USD SOFR + 1.500%	5.125	11/15/2042	3,217,022	0.2%
440,220	BHG Securitization Trust, Series 2022-A, Class C	3.080	2/20/2035	436,452	0.0%
1,180,664	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,186,540	0.1%
140,431	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	141,724	0.0%

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768,460	BHG Securitization Trust, Series 2025-1CON, Class A	4.820	4/17/2036	765,324	0.1%
252,175	BHG Securitization Trust, Series 2025-1CON, Class B	5.260	4/17/2036	251,994	0.0%
828,838	BHG Securitization Trust, Series 2025-2CON, Class A	4.840	9/17/2036	824,020	0.1%
2,620,000	Bluepeak ABS Issuer LLC, Series 2025-1A, Class A2	5.858	12/20/2055	2,639,047	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,573,171	0.3%
1,783,284	Business Jet Securities LLC, Series 2024-2A, Class A	5.364	9/15/2039	1,783,784	0.1%
1,939,000	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	5.465	1/17/2039	1,939,000	0.1%
1,485,000	BX Commercial Mortgage Trust, Series 2024-VLT5, Class A	5.591	11/13/2046	1,480,537	0.1%
690,840	BX Trust, Series 2024-VLT4, Class A, 1 mo. USD SOFR + 1.491%	5.117	6/15/2041	691,272	0.0%
1,895,000	BX Trust, Series 2025-DELC, Class A, 1 mo. USD SOFR + 1.550%	5.175	12/15/2042	1,900,330	0.1%
4,470,000	BX Trust, Series 2025-VLT6, Class A, 1 mo. USD SOFR + 1.443%	5.069	3/15/2042	4,464,413	0.3%
1,995,000	ByzFunder Asset Securitization I LLC, Series 2026-1, Class A	6.464	6/15/2032	1,989,423	0.1%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	489,915	0.0%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,038,097	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	807,602	0.1%
2,325,000	CarMax Auto Owner Trust, Series 2024-2, Class B	5.690	11/15/2029	2,360,249	0.2%
795,000	CarMax Auto Owner Trust, Series 2026-2, Class A3	4.220	6/16/2031	790,295	0.1%
1,720,000	CarMax Select Receivables Trust, Series 2025-B, Class C	4.830	6/16/2031	1,713,456	0.1%
186,364	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	185,799	0.0%
2,705,922	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	2,696,430	0.2%
1,362,035	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	1,365,031	0.1%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,636,120	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	445,234	0.0%
1,125,000	Carvana Auto Receivables Trust, Series 2025-P2, Class A4	4.750	6/10/2031	1,127,098	0.1%
573,418	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	564,645	0.0%
1,250,000	Chase Auto Owner Trust, Series 2024-1A, Class B	5.160	11/26/2029	1,260,617	0.1%
2,800,000	Chase Auto Owner Trust, Series 2024-2A, Class A4	5.480	11/26/2029	2,843,116	0.2%
2,200,000	Chase Auto Owner Trust, Series 2024-4A, Class C	5.460	7/25/2030	2,223,904	0.1%
970,000	Chase Auto Owner Trust, Series 2025-1A, Class A4	4.380	10/25/2030	967,104	0.1%
600,000	Cherry Securitization Trust, Series 2026-1A, Class A	5.430	1/17/2034	601,408	0.0%
3,505,000	CHI Commercial Mortgage Trust, Series 2025-SFT, Class A	5.665	4/15/2042	3,538,875	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,350,915	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,044,025	0.2%
1,002,669	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	911,420	0.1%

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393,189	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	353,519	0.0%
1,765,000	Compass Datacenters Issuer II LLC, Series 2024-2A, Class A1	5.022	8/25/2049	1,751,025	0.1%
1,375,000	Compass Datacenters Issuer III LLC, Series 2025-1A, Class A2	5.656	2/25/2050	1,376,674	0.1%
1,789,000	Compass Datacenters Issuer III LLC, Series 2025-3A, Class A2	5.286	7/25/2050	1,765,030	0.1%
1,405,000	Compass Datacenters Issuer III LLC, Series 2026-1A, Class A21	4.897	2/25/2056	1,389,774	0.1%
1,230,000	Continental Finance Credit Card ABS Master Trust, Series 2025-A, Class A	5.400	12/17/2035	1,224,416	0.1%
62,187	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	62,077	0.0%
6,993	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,614	0.0%
965,000	Credibly Asset Securitization II LLC, Series 2026-1A, Class A	5.400	3/15/2032	951,349	0.1%
1,633	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	1,634	0.0%
820,000	Credit Acceptance Auto Loan Trust, Series 2025-2A, Class B	4.870	1/15/2036	814,263	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,731,053	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,844,887	0.1%
3,600,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	3,082,010	0.2%
1,166,212	Crockett Partners Equipment Co. IIA LLC, Series 2024-1C, Class A	6.050	1/20/2031	1,175,933	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,262,244	0.1%
3,020,000	CyrusOne Data Centers Issuer I LLC, Series 2024-2A, Class A2	4.500	5/20/2049	2,924,481	0.2%
1,525,000	CyrusOne Data Centers Issuer I LLC, Series 2024-3A, Class A2	4.650	5/20/2049	1,454,913	0.1%
980,000	CyrusOne Data Centers Issuer I LLC, Series 2025-1A, Class A2	5.910	2/20/2050	985,415	0.1%
2,905,000	DataBank Issuer II LLC, Series 2025-1A, Class A2	5.180	9/27/2055	2,847,588	0.2%
2,520,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,559,390	0.2%
635,000	Drive Auto Receivables Trust, Series 2025-1, Class A3	4.730	9/15/2032	636,171	0.0%
2,338,483	DT Auto Owner Trust, Series 2023-3A, Class C	6.400	5/15/2029	2,349,949	0.2%
1,565,000	EDI ABS Issuer 1 LLC, Series 2025-1A, Class A2	4.450	7/25/2055	1,492,407	0.1%
602,824	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	575,144	0.0%
756,346	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	773,708	0.1%
595,000	Enterprise Fleet Financing LLC, Series 2025-1, Class A4	4.970	9/22/2031	601,017	0.0%
670,755	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	565,210	0.0%
970,000	Exeter Automobile Receivables Trust, Series 2026-3A, Class B	4.700	3/17/2031	970,348	0.1%
380,438	Extended Stay America Trust, Series 2025-ESH, Class A, 1 mo. USD SOFR + 1.300%	4.925	10/15/2042	381,270	0.0%
202,258	Extended Stay America Trust, Series 2025-ESH, Class B, 1 mo. USD SOFR + 1.600%	5.225	10/15/2042	202,890	0.0%
1,105,566	Extended Stay America Trust, Series 2026-ESH2, Class A, 1 mo. USD SOFR + 1.200%	4.825	2/15/2043	1,106,948	0.1%
5,844,106	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	4,844,149	0.3%
1,401,929	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,162,024	0.1%

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5,930,972	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	4,966,495	0.3%
6,873,820	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	5,775,114	0.4%
6,390,681	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	5,812,745	0.4%
14,975,708	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	14,037,815	0.9%
22,866,642	Federal Home Loan Mortgage Corp.	4.500	12/1/2054	21,918,472	1.4%
7,521,506	Federal Home Loan Mortgage Corp.	5.500	6/1/2055	7,645,754	0.5%
15,129,277	Federal Home Loan Mortgage Corp.	6.000	6/1/2055	15,479,001	1.0%
13,778,318	Federal Home Loan Mortgage Corp.	6.500	5/1/2055	14,257,836	0.9%
95,939	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	10,917	0.0%
30,739	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	3,635	0.0%
1,575,356	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	3.493	5/15/2036	157,001	0.0%
475,220	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	2.913	10/15/2036	36,050	0.0%
550,177	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	2.543	2/15/2038	42,463	0.0%
140,144	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	7.262	2/15/2038	149,413	0.0%
131,437	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	7.501	2/15/2038	131,529	0.0%
592,945	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.517	6/15/2048	548,026	0.0%
118,811	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	4.927	12/15/2036	122,084	0.0%
725,259	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	2.793	10/15/2040	58,057	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	1.786	2/15/2041	122,726	0.0%
634,274	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	2.193	9/15/2041	48,623	0.0%
882,841	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	5.463	8/15/2040	879,705	0.1%
426,475	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	2.443	8/15/2032	14,449	0.0%
3,476,575	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	2.443	11/15/2042	392,873	0.0%
1,544,533	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	1.926	6/15/2039	145,731	0.0%
847,607	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	155,575	0.0%
2,647,023	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	2.393	4/15/2047	247,739	0.0%
1,090,433	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	185,308	0.0%
8,309,196	Federal Home Loan Mortgage Corp., Series 4892, Class SI, REMICS	2.258	2/25/2047	780,486	0.1%
2,085,246	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	381,697	0.0%
104,833	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.311	11/25/2044	18,400	0.0%
5,430,690	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.671	4/15/2042	800,828	0.1%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	246,075	0.0%
13,563,328	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.371	12/15/2048	834,488	0.1%
241,139	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.883	4/25/2052	8,743	0.0%
8,594,602	Federal Home Loan Mortgage Corp., Series 5407, Class LA, REMICS	6.000	8/25/2050	8,659,160	0.6%

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9,871,719	Federal Home Loan Mortgage Corp., Series 5425, Class KB, REMICS	6.000	6/25/2054	10,021,332	0.6%
27,395,403	Federal Home Loan Mortgage Corp., Series 5457, Class GA, REMICS	4.500	11/25/2050	27,206,999	1.7%
23,241,500	Federal Home Loan Mortgage Corp., Series 5471, Class DA, REMICS	5.000	8/25/2051	23,080,727	1.5%
9,393,799	Federal Home Loan Mortgage Corp., Series 5531, Class SG, REMICS	2.443	10/15/2048	873,908	0.1%
9,751,022	Federal Home Loan Mortgage Corp., Series 5617, Class AP, REMICS	4.500	1/25/2046	9,551,428	0.6%
5,263,368	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.215	7/25/2026	138	0.0%
6,209,034	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	1.017	8/25/2026	2,976	0.0%
18,265,589	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.343	9/25/2026	2,573	0.0%
82,909,855	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.166	10/25/2026	1,560	0.0%
17,645,555	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.749	11/25/2029	326,284	0.0%
16,944,012	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.633	1/25/2030	757,126	0.1%
11,177,241	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.698	1/25/2030	518,624	0.0%
13,471,954	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.809	3/25/2030	683,203	0.0%
14,036,263	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.309	8/25/2030	579,788	0.0%
253,359,436	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.248	1/25/2055	1,967,336	0.1%
32,583,085	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.408	2/25/2032	512,076	0.0%
78,920,351	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.404	3/25/2032	1,190,198	0.1%
35,699,269	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.451	4/25/2055	654,150	0.0%
45,770,865	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.437	4/25/2032	834,247	0.1%
19,692,776	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.430	5/25/2032	346,622	0.0%
66,161,370	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.353	6/25/2032	915,276	0.1%
50,604,338	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.501	6/25/2032	1,058,390	0.1%

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81,879,757	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.404	8/25/2032	1,343,156	0.1%
102,800,549	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.447	9/25/2032	1,977,276	0.1%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.330	11/25/2032	1,278,230	0.1%
3,310,535	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.982	8/25/2034	153,019	0.0%
20,500,009	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.698	10/25/2034	719,407	0.1%
51,299,302	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.621	5/25/2035	5,140,960	0.3%
53,525,869	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.435	7/25/2035	4,547,237	0.3%
13,317,353	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	1.100	1/25/2031	436,693	0.0%
94,785,294	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	1.093	8/25/2036	6,780,125	0.4%
120,529,953	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.155	8/25/2033	399,581	0.0%
21,597	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF57, Class A, 30 day USD SOFR Average + 0.654%	4.246	12/25/2028	21,572	0.0%
9,027	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF66, Class A, 30 day USD SOFR Average + 0.634%	4.226	7/25/2029	9,026	0.0%
5,246,771	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.438	8/25/2025	51	0.0%
12,395,773	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.202	12/25/2026	3,325	0.0%
1,815,328	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-61, Class 1A1, 1 yr. USD MTA + 1.400%	5.144	7/25/2044	1,778,215	0.1%
16,651	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-63, Class 1A1, 1 yr. USD MTA + 1.200%	4.944	2/25/2045	15,852	0.0%
926,763	Federal National Mortgage Association	2.000	10/1/2050	729,159	0.1%
284,486	Federal National Mortgage Association	2.000	12/1/2050	223,829	0.0%
3,535,666	Federal National Mortgage Association	2.500	10/1/2050	2,981,697	0.2%
5,279,134	Federal National Mortgage Association	2.500	11/1/2051	4,427,925	0.3%
11,588,190	Federal National Mortgage Association	2.500	1/1/2052	9,691,433	0.6%
8,022,779	Federal National Mortgage Association	2.500	1/1/2052	6,733,030	0.4%
71,742,301	Federal National Mortgage Association	2.500	2/1/2052	60,075,783	3.8%
4,623,273	Federal National Mortgage Association	2.500	2/1/2052	3,883,009	0.3%
632,667	Federal National Mortgage Association	2.500	3/1/2052	529,787	0.0%
1,768,398	Federal National Mortgage Association	2.500	7/1/2053	1,483,820	0.1%
8,132,921	Federal National Mortgage Association	2.500	12/1/2061	6,644,143	0.4%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
91,524,459	Federal National Mortgage Association	2.500	3/1/2062	74,896,296	4.7%
36,741,254	Federal National Mortgage Association	2.500	3/1/2062	30,015,610	1.9%
18,279,825	Federal National Mortgage Association	2.500	3/1/2062	14,933,564	0.9%
70,956,319	Federal National Mortgage Association	2.500	5/1/2062	58,064,975	3.7%
55,163,993	Federal National Mortgage Association	2.500	5/1/2062	45,065,430	2.9%
10,504,813	Federal National Mortgage Association	2.500	12/1/2063	8,581,713	0.5%
1,405,978	Federal National Mortgage Association	3.000	10/1/2047	1,253,983	0.1%
1,646,232	Federal National Mortgage Association	3.000	7/1/2049	1,453,444	0.1%
29,261,043	Federal National Mortgage Association	3.000	2/1/2052	25,749,179	1.6%
27,913,791	Federal National Mortgage Association	3.000	2/1/2052	24,522,133	1.6%
24,536,149	Federal National Mortgage Association	3.000	6/1/2052	21,445,274	1.4%
2,729,906	Federal National Mortgage Association	3.000	6/1/2063	2,334,283	0.2%
12,612,102	Federal National Mortgage Association	3.000	12/1/2063	10,784,269	0.7%
15,354,525	Federal National Mortgage Association	3.000	6/1/2064	13,129,191	0.8%
30,839,026	Federal National Mortgage Association	3.500	9/1/2062	27,642,243	1.8%
14,092,634	Federal National Mortgage Association	3.500	12/1/2063	12,605,588	0.8%
22,261,822	Federal National Mortgage Association	3.500	6/1/2064	19,908,477	1.3%
438,094	Federal National Mortgage Association	4.000	1/1/2052	411,876	0.0%
7,419,386	Federal National Mortgage Association	5.500	10/1/2054	7,452,179	0.5%
26,376,870	Federal National Mortgage Association	5.500	7/1/2055	26,521,660	1.7%
426,045	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	405,587	0.0%
461,712	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	10.699	6/25/2035	527,839	0.0%
429,500	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	10.479	6/25/2036	499,751	0.0%
23,477	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	3.558	8/25/2036	1,898	0.0%
130,000	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	14.289	8/25/2036	165,275	0.0%
383,552	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.535	8/25/2038	371,445	0.0%
105,891	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.774	11/25/2038	101,886	0.0%
379,247	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.648	3/25/2039	349,555	0.0%
42,385	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.918	12/25/2039	39,035	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.993	11/25/2040	249,040	0.0%
1,758,559	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	2.108	6/25/2041	120,381	0.0%
853,543	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	2.758	3/25/2042	94,031	0.0%
455,879	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	2.208	3/25/2042	40,257	0.0%
2,088,416	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	2.258	9/25/2042	197,292	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	3.055	7/25/2043	319,469	0.0%
991,120	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	2.858	11/25/2043	106,614	0.0%
843,178	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	2.408	8/25/2042	36,100	0.0%
2,064,429	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	233,008	0.0%
7,744,999	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	2.308	4/25/2044	677,474	0.0%
549,795	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	2.308	5/25/2044	27,691	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,452,435	Federal National Mortgage Association, Series 2014-90, Class SA, REMICS	2.408	1/25/2045	523,164	0.0%
257,225	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	3.466	5/25/2041	206,440	0.0%
4,103,271	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	2.358	4/25/2046	275,819	0.0%
4,293,618	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	2.358	10/25/2034	205,159	0.0%
5,446,336	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	2.358	9/25/2046	305,354	0.0%
3,405,064	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	2.358	9/25/2046	181,128	0.0%
2,188,597	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	2.358	11/25/2046	112,526	0.0%
2,256,977	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	2.358	11/25/2046	118,146	0.0%
2,297,835	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	2.908	12/25/2046	164,611	0.0%
3,518,899	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	2.408	4/25/2047	202,466	0.0%
28,700,005	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.208	8/25/2047	608,670	0.0%
22,228,458	Federal National Mortgage Association, Series 2019-M17, Class X	0.419	8/25/2034	209,998	0.0%
7,698,861	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,362,314	0.1%
2,055,374	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	382,491	0.0%
6,100,888	Federal National Mortgage Association, Series 2020-M33, Class X	1.960	6/25/2028	63,076	0.0%
14,651,417	Federal National Mortgage Association, Series 2020-M37, Class X	1.072	4/25/2032	439,484	0.0%
14,458,245	Federal National Mortgage Association, Series 2020-M43, Class X1	1.964	8/25/2034	678,229	0.0%
12,637,039	Federal National Mortgage Association, Series 2021-24, REMICS	1.049	3/25/2059	658,975	0.0%
10,719,750	Federal National Mortgage Association, Series 2023-45, Class S, REMICS	2.408	1/25/2048	1,040,934	0.1%
4,600,000	Federal National Mortgage Association, Series 2024-34, Class B, REMICS	6.000	6/25/2054	4,699,425	0.3%
12,437,126	Federal National Mortgage Association, Series 2024-86, Class CA, REMICS	5.000	9/25/2051	12,347,715	0.8%
31,187,939	Federal National Mortgage Association, Series 2025-114, Class AE, REMICS	4.500	1/25/2056	30,578,932	1.9%
18,000,000	Federal National Mortgage Association, Series 2026-24, Class CY, REMICS	4.500	5/25/2055	17,361,540	1.1%
130,373	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	13,658	0.0%
33,310	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	4,223	0.0%
140,314	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	16,025	0.0%
88,157	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	9,983	0.0%
360,020	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	53,109	0.0%
147,443	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	22,177	0.0%
83,335	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	13,094	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>
190,698	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	30,696	0.0%
81,881	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	14,826	0.0%
88,144	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	13,212	0.0%
124,346	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	21,822	0.0%
106,245	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	14,498	0.0%
56,066	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	7,843	0.0%
71,036	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	10,899	0.0%
42,854	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	6,987	0.0%
13,501	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	2,243	0.0%
366,107	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	52,433	0.0%
140,481	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	23,587	0.0%
51,530	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	5,171	0.0%
88,979	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	5,166	0.0%
68,407	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	10,438	0.0%
10,569	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	2,105	0.0%
1,936,693	FHF Issuer Trust, Series 2025-2A, Class A2	5.750	5/15/2030	1,942,505	0.1%
935,000	First Investors Auto Owner Trust, Series 2025-1A, Class C	4.750	12/15/2031	925,450	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,714,197	0.2%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,483,569	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,389,728	0.3%
157,366	Flagship Credit Auto Trust, Series 2022-1, Class C	3.060	3/15/2028	157,268	0.0%
956,759	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	956,981	0.1%
757,524	Flagship Credit Auto Trust, Series 2024-1, Class A3	5.480	10/16/2028	758,377	0.1%
477,516	Flagship Credit Auto Trust, Series 2024-3, Class A	4.880	11/15/2028	477,701	0.0%
455,000	Fora Financial Asset Securitization LLC, Series 2026-1A, Class A	5.850	6/15/2032	455,790	0.0%
920,000	Ford Credit Auto Owner Trust, Series 2023-2, Class C	6.160	2/15/2036	941,650	0.1%
2,198,586	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,263,067	0.1%
450,375	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	456,039	0.0%
1,520,000	Foursight Capital Automobile Receivables Trust, Series 2023-1, Class D	7.410	2/15/2030	1,536,605	0.1%
1,504,799	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,510,901	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	131,050	0.0%
10,433,139	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.734	6/25/2041	228,160	0.0%
21,014,792	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.657	8/25/2041	526,280	0.0%
79,027,650	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.071	11/25/2041	1,248,076	0.1%

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930,000	FTAI MRE Cayman Ltd., Series 2026-1A, Class A	5.632	6/15/2051	931,614	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,464,455	0.2%
1,810,615	GGAM Master Trust International Ltd., Series 2025-1A, Class A	5.923	9/30/2060	1,796,997	0.1%
1,240,000	GGAM Master Trust International Ltd., Series 2026-1A, Class A	5.861	9/30/2060	1,238,408	0.1%
2,343,239	Global SC Finance X Ltd., Series 2025-1H, Class A	6.169	9/20/2045	2,337,957	0.2%
651,000	GLS Auto Receivables Issuer Trust, Series 2024-3A, Class C	5.210	2/18/2031	656,056	0.0%
4,070,000	GLS Auto Receivables Issuer Trust, Series 2025-1A, Class B	4.980	7/16/2029	4,082,939	0.3%
1,110,000	GLS Auto Select Receivables Issuer Trust, Series 2025-4A, Class C	5.140	12/15/2031	1,113,024	0.1%
1,780,000	GLS Auto Select Receivables Trust, Series 2024-3A, Class B	5.640	8/15/2030	1,803,421	0.1%
180,000	GLS Auto Select Receivables Trust, Series 2025-1A, Class B	5.040	2/15/2031	180,920	0.0%
490,000	GM Financial Consumer Automobile Receivables Trust, Series 2025-1, Class B	5.000	8/16/2030	492,056	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	7/20/2056	70,767,790	4.5%
2,405,204	Government National Mortgage Association, Series 2006-46	0.480	4/16/2046	22,704	0.0%
1,166,642	Government National Mortgage Association, Series 2006-51	0.944	8/16/2046	19,825	0.0%
3,481,764	Government National Mortgage Association, Series 2009-114	0.000	10/16/2049	415	0.0%
1,489,651	Government National Mortgage Association, Series 2010-124	1.008	12/16/2052	19,355	0.0%
203,991	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	7,716	0.0%
21,730	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	4.403	2/20/2060	21,546	0.0%
13,812	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	4.111	5/20/2059	13,204	0.0%
19,768	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	4.111	10/20/2060	19,497	0.0%
970,589	Government National Mortgage Association, Series 2011-119	0.096	8/16/2051	3,266	0.0%
466,633	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	3,040	0.0%
22,454	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	4.261	12/20/2060	22,205	0.0%
6,538	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	4.261	3/20/2061	6,467	0.0%
7,846	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	4.361	10/20/2061	7,615	0.0%
15,459	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	4.420	10/20/2061	15,050	0.0%
15,417,349	Government National Mortgage Association, Series 2012-142	0.147	4/16/2054	38,900	0.0%
3,272,070	Government National Mortgage Association, Series 2012-23	0.235	6/16/2053	21,786	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,275,724	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	32	0.0%
2,495,536	Government National Mortgage Association, Series 2012-79	0.420	3/16/2053	20,944	0.0%
6,679,381	Government National Mortgage Association, Series 2012-85	0.578	9/16/2052	58,878	0.0%
4,249	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,803	0.0%
29,700	Government National Mortgage Association, Series 2012-H22, Class HD	5.309	1/20/2061	28,712	0.0%
9,992,195	Government National Mortgage Association, Series 2013-148, Class DS	1.932	10/16/2043	596,590	0.0%
627,322	Government National Mortgage Association, Series 2013-175	0.109	5/16/2055	481	0.0%
653,355	Government National Mortgage Association, Series 2013-71, Class DF, 1 mo. USD SOFR + 1.114%	4.754	5/20/2043	605,789	0.0%
69,929	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	4.081	1/20/2063	67,622	0.0%
13,289	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	12,228	0.0%
486,093	Government National Mortgage Association, Series 2013-H13, Class SI	1.296	6/20/2063	17,951	0.0%
842,821	Government National Mortgage Association, Series 2013-H16, Class AI	1.467	7/20/2063	20,389	0.0%
137,800	Government National Mortgage Association, Series 2013-H18, Class EI	1.901	7/20/2063	11,484	0.0%
98,990	Government National Mortgage Association, Series 2013-H18, Class JI	1.348	8/20/2063	1,563	0.0%
21,060	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	4.361	8/20/2063	20,437	0.0%
1,923,998	Government National Mortgage Association, Series 2014-101	0.492	4/16/2056	23,407	0.0%
8,679,801	Government National Mortgage Association, Series 2014-130, Class IB	0.167	8/16/2054	26,129	0.0%
1,976,208	Government National Mortgage Association, Series 2014-24, Class IX	0.000	1/16/2054	19	0.0%
3,903,409	Government National Mortgage Association, Series 2014-70	0.454	3/16/2049	47,232	0.0%
2,930,721	Government National Mortgage Association, Series 2014-86	0.373	4/16/2056	27,098	0.0%
264,088	Government National Mortgage Association, Series 2014-H24, Class HI	0.944	9/20/2064	10,739	0.0%
11,277,759	Government National Mortgage Association, Series 2015-120	0.521	3/16/2057	173,180	0.0%
8,134,319	Government National Mortgage Association, Series 2015-146, Class IB	0.115	7/16/2055	24,970	0.0%
4,116,765	Government National Mortgage Association, Series 2015-171	0.797	11/16/2055	126,617	0.0%
4,822,438	Government National Mortgage Association, Series 2015-189, Class IG	0.591	1/16/2057	125,857	0.0%
3,061,816	Government National Mortgage Association, Series 2015-21	0.657	7/16/2056	80,501	0.0%
9,006,423	Government National Mortgage Association, Series 2015-32	0.555	9/16/2049	174,778	0.0%
5,718,531	Government National Mortgage Association, Series 2015-6	0.451	2/16/2051	72,832	0.0%
7,400,925	Government National Mortgage Association, Series 2015-68	0.315	7/16/2057	84,543	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
8,650,686	Government National Mortgage Association, Series 2015-70	0.550	12/16/2049	148,590	0.0%
2,751,440	Government National Mortgage Association, Series 2015-73	0.330	11/16/2055	21,554	0.0%
833,602	Government National Mortgage Association, Series 2015-H01, Class XZ	4.546	10/20/2064	815,961	0.1%
35,064	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	33,085	0.0%
138,733	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	134,505	0.0%
3,358	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	4.041	5/20/2063	3,187	0.0%
4,301	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	3.961	4/20/2063	4,154	0.0%
3,983	Government National Mortgage Association, Series 2015-H28, Class JZ	4.729	3/20/2065	3,811	0.0%
220	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	4.461	10/20/2065	215	0.0%
162,221	Government National Mortgage Association, Series 2015-H29, Class HZ	4.581	9/20/2065	156,961	0.0%
2,461	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	4.441	8/20/2061	2,403	0.0%
13,723,691	Government National Mortgage Association, Series 2016-132	0.594	7/16/2056	270,323	0.0%
6,042,494	Government National Mortgage Association, Series 2016-143	0.943	10/16/2056	289,098	0.0%
261,201	Government National Mortgage Association, Series 2016-23, Class PA	5.493	7/20/2037	257,816	0.0%
2,622,713	Government National Mortgage Association, Series 2016-H01, Class AI	2.018	1/20/2066	90,711	0.0%
3,187,639	Government National Mortgage Association, Series 2016-H09, Class JI	1.952	4/20/2066	130,702	0.0%
93,784	Government National Mortgage Association, Series 2016-H14, Class JZ	4.404	8/20/2063	90,010	0.0%
540,128	Government National Mortgage Association, Series 2016-H17, Class HA	2.250	3/20/2066	514,829	0.0%
22,459	Government National Mortgage Association, Series 2016-H19, Class CZ	4.460	8/20/2066	21,276	0.0%
10,068	Government National Mortgage Association, Series 2016-H19, Class EZ	4.931	6/20/2061	9,670	0.0%
3,229,402	Government National Mortgage Association, Series 2017-128	0.835	12/16/2056	151,202	0.0%
19,976,684	Government National Mortgage Association, Series 2017-168	0.553	12/16/2059	686,303	0.0%
2,097,510	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	177,425	0.0%
18,609,990	Government National Mortgage Association, Series 2017-90	0.665	1/16/2059	742,717	0.1%
517,722	Government National Mortgage Association, Series 2017-H05, Class AI	2.395	1/20/2067	25,554	0.0%
6,956,801	Government National Mortgage Association, Series 2018-110	0.599	1/16/2060	251,571	0.0%
11,257,850	Government National Mortgage Association, Series 2018-129	0.616	7/16/2060	416,346	0.0%
4,096,770	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	262,533	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
11,105,227	Government National Mortgage Association, Series 2018-143	0.507	10/16/2060	565,512	0.0%
10,136,389	Government National Mortgage Association, Series 2018-2	0.702	12/16/2059	432,074	0.0%
26,234,795	Government National Mortgage Association, Series 2018-82	0.442	5/16/2058	711,398	0.0%
17,450,132	Government National Mortgage Association, Series 2018-96	0.455	8/16/2060	527,465	0.0%
143,511	Government National Mortgage Association, Series 2018-H12, Class HZ	4.671	8/20/2068	136,088	0.0%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	212,314	0.0%
16,453,365	Government National Mortgage Association, Series 2019-116	0.619	12/16/2061	711,970	0.0%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	244,517	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	1.797	2/20/2044	727,073	0.1%
1,730,953	Government National Mortgage Association, Series 2019-44, Class BS	2.297	4/20/2049	131,543	0.0%
6,564,617	Government National Mortgage Association, Series 2019-45, Class FL, 1 mo. USD SOFR + 0.814%	4.454	4/20/2049	6,300,993	0.4%
6,829,317	Government National Mortgage Association, Series 2019-70, Class SK	2.247	8/20/2043	642,646	0.0%
9,124,020	Government National Mortgage Association, Series 2019-75	0.852	12/16/2060	528,017	0.0%
6,765,524	Government National Mortgage Association, Series 2019-94	0.954	8/16/2061	405,908	0.0%
2,134,585	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,035,705	0.1%
406,889	Government National Mortgage Association, Series 2019-H06, Class HA	2.800	4/20/2069	399,737	0.0%
43,081,132	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,551,351	0.2%
17,915,071	Government National Mortgage Association, Series 2020-128	0.922	10/16/2062	1,179,811	0.1%
26,513,618	Government National Mortgage Association, Series 2020-130	1.018	8/16/2060	1,849,293	0.1%
38,139,858	Government National Mortgage Association, Series 2020-136	1.017	8/16/2062	2,737,824	0.2%
1,696,040	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	317,446	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,621,456	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	822,066	0.1%
33,024,534	Government National Mortgage Association, Series 2020-172	1.126	9/16/2062	2,530,066	0.2%
15,169,349	Government National Mortgage Association, Series 2020-174	0.849	1/16/2063	941,531	0.1%
34,745,612	Government National Mortgage Association, Series 2020-179	1.012	9/16/2062	2,275,351	0.1%
38,407,633	Government National Mortgage Association, Series 2020-197	0.949	10/16/2062	2,558,866	0.2%
29,465,742	Government National Mortgage Association, Series 2020-26	0.695	10/15/2061	1,273,648	0.1%
401,045	Government National Mortgage Association, Series 2020-H11, Class GA	1.250	7/20/2067	395,933	0.0%
8,437,176	Government National Mortgage Association, Series 2021-10	0.995	5/16/2063	578,681	0.0%

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38,345,777	Government National Mortgage Association, Series 2021-106	0.852	4/16/2063	2,432,886	0.2%
37,754,340	Government National Mortgage Association, Series 2021-12	0.956	3/16/2063	2,334,389	0.2%
40,387,586	Government National Mortgage Association, Series 2021-128	0.992	6/16/2061	2,524,935	0.2%
50,322,056	Government National Mortgage Association, Series 2021-132, Class BI	0.907	4/16/2063	3,320,254	0.2%
49,796,726	Government National Mortgage Association, Series 2021-133	0.883	7/16/2063	2,943,833	0.2%
10,553,386	Government National Mortgage Association, Series 2021-145	0.770	7/16/2061	585,227	0.0%
44,170,472	Government National Mortgage Association, Series 2021-151	0.907	4/16/2063	2,766,529	0.2%
46,714,007	Government National Mortgage Association, Series 2021-163	0.803	3/16/2064	2,616,176	0.2%
19,309,921	Government National Mortgage Association, Series 2021-180	0.917	11/16/2063	1,325,182	0.1%
32,636,003	Government National Mortgage Association, Series 2021-20	1.145	8/16/2062	2,510,166	0.2%
32,491,341	Government National Mortgage Association, Series 2021-33	0.844	10/16/2062	2,073,854	0.1%
28,251,003	Government National Mortgage Association, Series 2021-40	0.823	2/16/2063	1,659,633	0.1%
43,058,652	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,275,189	0.1%
16,821,398	Government National Mortgage Association, Series 2021-H03	0.486	4/20/2070	36,762	0.0%
2,677,886	Government National Mortgage Association, Series 2021-H08, Class IA	0.599	1/20/2068	11,507	0.0%
1,006,280	Government National Mortgage Association, Series 2021-H12, Class GA	4.527	7/20/2071	989,251	0.1%
427,037	Government National Mortgage Association, Series 2021-H17	0.632	3/20/2070	16,097	0.0%
487,920	Government National Mortgage Association, Series 2021-H17, Class BA	2.916	10/20/2071	473,584	0.0%
26,573,002	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,427,177	0.1%
43,738,658	Government National Mortgage Association, Series 2025-H03, Class IA	1.141	1/20/2075	3,845,896	0.2%
16,595,149	Government National Mortgage Association, Series 2025-H03, Class IC	1.168	1/20/2075	1,320,891	0.1%
11,677,459	Government National Mortgage Association, Series 2025-H04, Class GI	1.197	1/20/2075	989,875	0.1%
14,553,465	Government National Mortgage Association, Series 2025-H04, Class HI	1.095	2/20/2075	1,189,236	0.1%
31,117,129	Government National Mortgage Association, Series 2025-H07, Class LI	1.173	2/20/2075	2,652,642	0.2%
24,797,603	Government National Mortgage Association, Series 2025-H13, Class EI	0.942	5/20/2075	1,856,671	0.1%
13,454,778	Government National Mortgage Association, Series 2025-H13, Class IC	1.046	5/20/2075	1,158,265	0.1%
47,000,578	Government National Mortgage Association, Series 2025-H14, Class AI	0.928	7/20/2075	3,684,309	0.2%
21,556,635	Government National Mortgage Association, Series 2025-H22, Class AI	0.991	10/20/2075	1,750,162	0.1%
31,955,012	Government National Mortgage Association, Series 2025-H23, Class ID	1.046	10/20/2075	2,790,353	0.2%
132,369	GreenSky Home Improvement Issuer Trust, Series 2024-2, Class A4	5.150	10/27/2059	132,888	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
263,542	GreenSky Home Improvement Issuer Trust, Series 2025-1A, Class A4	5.220	3/25/2060	264,439	0.0%
2,653,572	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,452,180	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	4,814,906	0.3%
2,000,000	GS Mortgage Securities Trust, Series 2014-GC22, Class AS	4.113	6/10/2047	1,850,253	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.710	6/10/2047	1,262,025	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,731,033	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,394,304	0.2%
462,565	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.335	5/19/2034	435,961	0.0%
850,254	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	840,684	0.1%
1,133,418	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	1,149,807	0.1%
151,564	Hilton Grand Vacations Trust, Series 2024-1B, Class A	5.750	9/15/2039	153,660	0.0%
1,619,668	Hilton Grand Vacations Trust, Series 2024-2A, Class A	5.500	3/25/2038	1,640,305	0.1%
2,065,000	Hilton Grand Vacations Trust, Series 2026-2A, Class A	4.830	3/27/2045	2,068,895	0.1%
1,343,902	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,215,562	0.1%
162,624	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	160,421	0.0%
4,021,542	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	3,828,410	0.2%
156,573	Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B1	6.153	5/20/2032	157,925	0.0%
835,000	Hyundai Auto Receivables Trust, Series 2025-A, Class C	4.760	6/15/2032	835,859	0.1%
1,645,000	Imprint Payments Credit Card Master Trust, Series 2025-A, Class A	4.840	9/15/2029	1,636,628	0.1%
2,405,000	Iskandar Enterprise LLC, Series 2026-1A, Class A21	5.049	4/17/2056	2,391,215	0.2%
3,180,000	Island Finance Trust, Series 2025-1A, Class A	6.540	3/19/2035	3,193,168	0.2%
1,830,000	Jack in the Box Funding LLC, Series 2026-1A, Class A2	7.624	5/25/2056	1,836,544	0.1%
451,483	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.691	12/15/2047	442,444	0.0%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,899,355	0.2%
3,350,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2025-BMS, Class A, 1 mo. USD SOFR + 1.600%	5.225	1/15/2042	3,343,789	0.2%
7,387,401	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.366	11/25/2048	85,298	0.0%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	711,750	0.0%
425,000	Kapitus Asset Securitization VI LLC, Series 2026-1A, Class A	5.360	5/10/2033	423,280	0.0%
4,055,000	KCG Securitization II LLC, Series 2026-1A, Class A	6.000	3/15/2032	3,998,473	0.3%
1,075,000	Kinetic ABS Issuer LLC, Series 2026-2A, Class A2	5.834	6/25/2058	1,086,901	0.1%
1,035,000	LAD Auto Receivables Trust, Series 2024-2A, Class C	5.660	10/15/2029	1,048,709	0.1%

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340,000	LAD Auto Receivables Trust, Series 2024-3A, Class C	4.930	3/15/2030	340,284	0.0%
1,910,000	LAD Auto Receivables Trust, Series 2025-2A, Class B	4.530	5/17/2032	1,897,998	0.1%
3,030,000	LAD Auto Receivables Trust, Series 2026-1A, Class A4	4.050	12/15/2031	2,984,395	0.2%
1,100,000	LAD Auto Receivables Trust, Series 2026-2A, Class A3	4.330	8/15/2031	1,093,840	0.1%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,056,988	0.3%
2,006,819	Lendbuzz Securitization Trust, Series 2023-2A, Class A2	7.090	10/16/2028	2,022,875	0.1%
2,330,000	Lendmark Funding Trust, Series 2025-3A, Class A	4.510	5/21/2035	2,291,824	0.1%
600,000	LEX Mortgage Trust, Series 2024-BBG, Class A	5.036	10/13/2033	598,026	0.0%
4,060,000	Lightpath Fiber Issuer LLC, Series 2026-1A, Class A2	5.597	3/25/2056	4,054,381	0.3%
1,020,000	LMDV Issuer Co. LLC, Series 2026-1A, Class A2	5.380	7/17/2056	1,019,078	0.1%
1,560,000	M&T Bank Auto Receivables Trust, Series 2025-1A, Class A4	4.890	7/15/2032	1,571,514	0.1%
377,888	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	375,620	0.0%
265,866	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	258,030	0.0%
1,345,000	Mariner Finance Issuance Trust, Series 2024-AA, Class B	5.680	9/22/2036	1,353,027	0.1%
1,410,000	Mariner Finance Issuance Trust, Series 2025-BA, Class A	4.590	11/22/2038	1,398,637	0.1%
24,047	Marlette Funding Trust, Series 2024-1A, Class B	6.070	7/17/2034	24,070	0.0%
709,559	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	693,579	0.0%
1,356,905	MAST Ltd., Series 2026-1A, Class A	5.134	2/15/2051	1,328,886	0.1%
362,539	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	363,099	0.0%
1,630,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class B	5.590	8/20/2055	1,623,696	0.1%
3,255,000	MetroNet Infrastructure Issuer LLC, Series 2026-1A, Class A2	5.273	4/20/2056	3,260,765	0.2%
502,911	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	495,198	0.0%
165,503	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	163,909	0.0%
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,566,675	0.1%
357,283	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	345,585	0.0%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.679	9/25/2057	3,877,302	0.3%
1,920,000	Mission Lane Credit Card Master Trust, Series 2024-B, Class A	5.880	1/15/2030	1,923,823	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	297,623	0.0%
226,054	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.385	6/15/2044	223,832	0.0%
3,399,917	Morgan Stanley Capital I Trust, Series 2017-H1, Class A5	3.530	6/15/2050	3,361,507	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,465,626	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,886,620	0.1%
340,898	Mosaic Solar Loan Trust, Series 2024-1A, Class A	5.500	9/20/2049	323,857	0.0%
2,484,347	Mosaic Solar Loan Trust, Series 2024-2A, Class A	5.600	4/22/2052	2,371,119	0.2%
1,035,037	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	999,447	0.1%
1,535,000	MTP ABS Funding LLC, Series 2026-1A, Class A2	5.198	4/25/2056	1,531,119	0.1%

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1,288,000	Mulligan Asset Securitization III LLC, Series 2026-1A, Class A	5.864	5/15/2033	1,288,000	0.1%
329,063	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	320,358	0.0%
233,643	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	231,791	0.0%
842,713	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	819,738	0.1%
325,901	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	311,418	0.0%
590,669	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	560,793	0.0%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,379,516	0.1%
558,975	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	523,638	0.0%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	817,527	0.1%
710,002	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	649,208	0.0%
615,478	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	559,097	0.0%
987,700	Navient Private Education Refi Loan Trust, Series 2021-GA, Class A	1.580	4/15/2070	885,787	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,466,846	0.1%
800,000	NextGear Floorplan Master Owner Trust, Series 2026-1A, Class B	4.530	2/15/2031	789,764	0.1%
510,000	NFAS3 LLC, Series 2025-1, Class A	6.351	5/15/2031	513,111	0.0%
1,026,607	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	938,306	0.1%
3,180,000	NY Commercial Mortgage Trust, Series 2025-299P, Class A	5.853	2/10/2047	3,288,521	0.2%
2,945,000	NYC Commercial Mortgage Trust, Series 2026-9W57, Class A	5.053	6/6/2040	2,931,822	0.2%
769,376	NYMT Loan Trust, Series 2024-BPL3, Class A1	5.268	9/25/2039	769,305	0.1%
584,453	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	540,570	0.0%
67,580	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	63,408	0.0%
580,000	Octane Receivables Trust, Series 2024-2A, Class C	5.900	7/20/2032	587,888	0.0%
740,000	Octane Receivables Trust, Series 2025-1A, Class B	4.610	6/20/2031	734,400	0.1%
3,265,000	OneMain Direct Auto Receivables Trust, Series 2026-1A, Class A	4.490	12/14/2033	3,233,272	0.2%
3,018,574	OneMain Financial Issuance Trust, Series 2021-1A, Class A1	1.550	6/16/2036	2,961,650	0.2%
3,165,000	OneMain Financial Issuance Trust, Series 2026-1A, Class A	4.980	7/14/2039	3,176,476	0.2%
1,926,377	OWN Equipment Fund I LLC, Series 2024-2M, Class A	5.700	12/20/2032	1,929,263	0.1%
583,873	OWN Equipment Fund II LLC, Series 2025-1M, Class A	5.480	9/26/2033	579,087	0.0%
1,255,957	OWN Equipment Fund III LLC, Series 2025-2M, Class A	5.420	3/27/2034	1,243,580	0.1%
895,000	PenFed Auto Receivables Owner Trust, Series 2025-A, Class A4	4.190	5/15/2031	885,470	0.1%
795,000	PK ALIFT Loan Funding 8 LP, Series 2026-1, Class A	4.614	9/15/2043	782,612	0.1%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	828,226	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,711,495	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of June 30, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	5,113,921	0.3%
182,151	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	179,557	0.0%
288,560	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	284,200	0.0%
813,666	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	796,467	0.1%
5,251,000	Purchasing Power Funding LLC, Series 2026-A, Class A	4.370	8/15/2030	5,194,153	0.3%
3,510,000	Purchasing Power Funding LLC, Series 2026-A, Class B	4.810	8/15/2030	3,460,225	0.2%
710,000	QTS Issuer ABS II LLC, Series 2026-6A, Class A21	5.340	7/5/2056	710,908	0.0%
122,466	Reach ABS Trust, Series 2025-1A, Class A	4.960	8/16/2032	122,571	0.0%
250,000	Red Oak Funding Master Trust, Series 2025-1A, Class A, 30 day USD SOFR Average + 2.000%	5.609	12/20/2030	251,794	0.0%
690,000	Regional Management Issuance Trust, Series 2024-1, Class A	5.830	7/15/2036	696,808	0.0%
400,000	Regional Management Issuance Trust, Series 2024-2, Class C	5.740	12/15/2033	401,112	0.0%
1,515,000	Regional Management Issuance Trust, Series 2025-2, Class B	5.000	11/16/2037	1,496,247	0.1%
1,055,000	Republic Finance Issuance Trust, Series 2024-A, Class A	5.910	8/20/2032	1,057,149	0.1%
465	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	9/25/2021	197	0.0%
6,655	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	12/25/2021	2,841	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	6/25/2021	—	0.0%
3,115,000	RFR Trust, Series 2025-SGRM, Class A	5.562	3/11/2041	3,132,121	0.2%
959,000	Santander Bank Auto Credit-Linked Notes, Series 2026-A, Class B	4.806	7/17/2034	961,279	0.1%
2,739,657	Santander Drive Auto Receivables Trust, Series 2023-2, Class C	5.470	12/16/2030	2,759,419	0.2%
500,000	Santander Drive Auto Receivables Trust, Series 2024-2, Class C	5.840	6/17/2030	506,102	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	201,674	0.0%
3,820,000	SCF Equipment Leasing LLC, Series 2025-1A, Class A3	5.110	11/21/2033	3,852,503	0.2%
1,220,000	SCF Equipment Leasing LLC, Series 2025-2A, Class C	4.820	6/20/2036	1,190,151	0.1%
1,415,000	Scooter S Coffee Issuer LLC, Series 2026-1A, Class A2	6.380	5/20/2056	1,425,158	0.1%
2,260,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/10/2040	2,287,173	0.1%
2,379,037	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	2,410,233	0.2%
2,870,000	SEB Funding LLC, Series 2026-1A, Class A2	6.665	1/30/2056	2,859,424	0.2%
3,195,000	SF ABS Issuer LLC, Series 2025-1A, Class A2	5.377	11/25/2055	3,141,052	0.2%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	126,836	0.0%
300,000	SFS Auto Receivables Securitization Trust, Series 2025-1A, Class B	5.110	2/20/2031	303,103	0.0%
1,510,000	SFS Auto Receivables Securitization Trust, Series 2025-3A, Class B	4.440	11/20/2031	1,500,164	0.1%
4,675,000	Shentel Issuer LLC, Series 2025-1A, Class A2	5.640	12/20/2055	4,699,223	0.3%
231,069	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	231,958	0.0%
463,993	Sierra Timeshare Receivables Funding LLC, Series 2024-3A, Class A	4.830	8/20/2041	463,503	0.0%
3,150,013	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	2,992,543	0.2%
1,630,101	Slam Ltd., Series 2024-1A, Class A	5.335	9/15/2049	1,613,862	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of June 30, 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>
198,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	6.350	6/15/2032	197,314	0.0%
50,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	6.360	6/15/2032	49,992	0.0%
81,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	6.370	3/15/2033	80,992	0.0%
1,238,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	6.370	3/15/2033	1,237,872	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	110,000	0.0%
129,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	6.470	9/15/2032	129,000	0.0%
298,047	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	4.540	2/15/2036	297,976	0.0%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	112,985	0.0%
174,248	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	173,394	0.0%
586,768	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	584,066	0.0%
1,217,880	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,117,267	0.1%
441,395	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	416,773	0.0%
1,912,617	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	1,846,529	0.1%
1,031,761	SoFi Professional Loan Program LLC, Series 2021-B, Class AFX	1.140	2/15/2047	900,281	0.1%
872,230	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	820,179	0.1%
1,457,091	Sprite Ltd., Series 2026-1, Class A	5.227	3/15/2041	1,432,164	0.1%
1,606,458	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	6.750	11/15/2027	963,810	0.1%
6,500,000	Starwood Retail Property Trust, Series 2014-STAR, Class B, Prime + 0.000%	6.750	11/15/2027	130,000	0.0%
1,475,000	Stellantis Financial Underwritten Enhanced Lease Trust, Series 2025-BA, Class C	4.710	1/22/2030	1,468,201	0.1%
1,865,000	Stellantis Financial Underwritten Enhanced Lease Trust, Series 2026-BA, Class A3	4.520	11/20/2029	1,866,119	0.1%
94,757	Stellar Jay Ireland DAC, Series 2021-1, Class A	3.967	10/15/2041	94,380	0.0%
191,882	Stellar Jay Ireland DAC, Series 2021-1, Class B	5.926	10/15/2041	191,694	0.0%
2,914,251	Stream Innovations Issuer Trust, Series 2026-1A, Class A	4.780	8/15/2046	2,876,884	0.2%
99,728	Sunnova Helios II Issuer LLC, Series 2018-1A, Class A	4.870	7/20/2048	95,967	0.0%
310,982	Sunnova Helios II Issuer LLC, Series 2019-AA, Class A	3.750	6/20/2046	287,668	0.0%
792,901	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	689,461	0.0%
278,050	Sunnova Sol III Issuer LLC, Series 2021-1, Class A	2.580	4/28/2056	241,313	0.0%
293,964	Sunrun Demeter Issuer LLC, Series 2021-2A, Class A	2.270	1/30/2057	268,576	0.0%
540,000	TCO Commercial Mortgage Trust, Series 2024-DPM, Class A, 1 mo. USD SOFR + 1.243%	4.868	12/15/2039	540,169	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,646,696	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of June 30, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
757,963	Thrust Engine Leasing DAC, Series 2021-1A, Class A	4.163	7/15/2040	748,195	0.1%
288,553	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	291,860	0.0%
1,930,316	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	1,915,031	0.1%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,838,133	0.2%
338,855	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	332,379	0.0%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,977,198	0.1%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,010,986	0.3%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,621,762	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	4,123,829	0.3%
3,235,000	Toyota Auto Receivables Owner Trust, Series 2026-B, Class A3	4.130	12/16/2030	3,223,024	0.2%
1,805,000	Trafigura Securitisation Finance PLC, Series 2024-1A, Class A2	5.980	11/15/2027	1,809,216	0.1%
1,380,000	Trafigura Securitisation Finance PLC, Series 2026-1A, Class A	5.120	12/15/2029	1,382,557	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,246,484	0.1%
3,464,333	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,375,493	0.2%
2,870,000	TYSN Mortgage Trust, Series 2023-CRNR, Class A	6.799	12/10/2033	2,959,716	0.2%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,294,222	0.1%
100,000,000	Uniform Mortgage-Backed Security, TBA	4.000	9/1/2056	93,359,137	5.9%
110,000,000	Uniform Mortgage-Backed Security, TBA	4.500	7/1/2056	105,367,968	6.7%
28,984,000	Uniform Mortgage-Backed Security, TBA	5.000	7/1/2056	28,476,832	1.8%
31,016,000	Uniform Mortgage-Backed Security, TBA	5.000	8/1/2056	30,441,774	1.9%
140,000,000	Uniform Mortgage-Backed Security, TBA	5.500	7/1/2056	140,447,334	8.9%
40,000,000	Uniform Mortgage-Backed Security, TBA	6.000	8/1/2056	40,760,265	2.6%
7,201,000	Uniform Mortgage-Backed Security, TBA	6.500	7/1/2056	7,448,479	0.5%
880,000	Uniti Fiber ABS Issuer LLC, Series 2025-1A, Class A2	5.877	4/20/2055	890,573	0.1%
585,000	Verizon Master Trust, Series 2024-6, Class B	4.420	8/20/2030	584,023	0.0%
3,145,000	Verizon Master Trust, Series 2026-2, Class A1A	4.510	6/21/2032	3,146,425	0.2%
193,009	Veros Auto Receivables Trust, Series 2025-1, Class A	5.310	9/15/2028	193,410	0.0%
1,011,585	Vivint Solar Financing V LLC, Series 2018-1A, Class A	4.730	4/30/2048	987,648	0.1%
1,038,174	Volofin Finance DAC, Series 2024-1A, Class A	5.935	6/15/2037	1,041,123	0.1%
3,605,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,741,649	0.2%
3,155,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	3,182,232	0.2%
319,826	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.228	11/25/2036	306,452	0.0%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,934,638	0.3%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,732,033	0.3%
308,870	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	309,098	0.0%
1,230,000	Westlake Automobile Receivables Trust, Series 2024-2A, Class B	5.620	3/15/2030	1,234,294	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of June 30, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,000,000	Westlake Automobile Receivables Trust, Series 2025-1A, Class B	4.980	9/16/2030	1,004,327	0.1%
1,335,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class B	5.800	4/18/2038	1,341,756	0.1%
870,000	Wheels Fleet Lease Funding 1 LLC, Series 2025-3A, Class A1	4.080	9/18/2040	863,446	0.1%
740,000	Wheels Fleet Lease Funding LLC, Series 2026-1A, Class A2A	4.300	4/18/2039	739,087	0.1%
2,608,805	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,446,498	0.2%
76,733	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	77,722	0.0%
1,040,000	World Financial Network Credit Card Master Trust, Series 2024-A, Class A	5.470	2/15/2031	1,049,485	0.1%
1,045,000	World Omni Automobile Lease Securitization Trust, Series 2025-A, Class A4	4.490	5/15/2030	1,046,525	0.1%
4,765,000	Zayo Issuer LLC, Series 2025-1A, Class A2	5.648	3/20/2055	4,780,569	0.3%
3,645,000	Zayo Issuer LLC, Series 2025-2A, Class A2	5.953	6/20/2055	3,688,726	0.2%
3,195,000	Zayo Issuer LLC, Series 2025-3A, Class A2	5.570	10/20/2055	3,164,165	0.2%
	Total			1,973,396,439	124.9%
Collateralized Loan Obligations					
1,239,638	Alinea CLO Ltd., Series 2018-1A, Class BR, 3 mo. USD SOFR + 1.150%	4.825	7/20/2031	1,239,558	0.1%
4,475,000	BCC Middle Market CLO LLC, Series 2019-1A, Class A1RR, 3 mo. USD SOFR + 1.450%	5.123	7/15/2036	4,460,828	0.3%
3,300,000	Cerberus Loan Funding XLVII LLC, Series 2024-3A, Class A, 3 mo. USD SOFR + 1.750%	5.423	7/15/2036	3,301,270	0.2%
3,125,000	Diameter Capital CLO 12 Ltd., Series 2025-12A, Class A, 3 mo. USD SOFR + 1.240%	4.915	10/20/2038	3,126,506	0.2%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class BR, 3 mo. USD SOFR + 1.300%	4.973	1/15/2031	3,836,676	0.2%
3,020,000	Eldridge CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.330%	5.005	10/20/2038	3,025,436	0.2%
1,530,000	Empower CLO Ltd., Series 2025-1A, Class A, 3 mo. USD SOFR + 1.310%	4.985	7/20/2038	1,532,705	0.1%
3,290,000	Garnet CLO 2 Ltd., Series 2025-2A, Class A, 3 mo. USD SOFR + 1.350%	5.025	10/20/2038	3,293,580	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	3,189,134	0.2%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	5.437	4/20/2031	3,005,606	0.2%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class B1R2, 3 mo. USD SOFR + 1.600%	5.275	1/20/2038	4,208,881	0.3%
2,455,000	Palmer Square BDC CLO 1 Ltd., Series 1A, Class B1, 3 mo. USD SOFR + 2.150%	5.823	7/15/2037	2,455,000	0.2%
4,710,000	Palmer Square BDC CLO 1 Ltd., Series 1AR, Class AR, 3 mo. USD SOFR + 1.270%		7/15/2039	4,709,976	0.3%
2,285,000	Palmer Square BDC CLO 1 Ltd., Series 1AR, Class BR, 3 mo. USD SOFR + 1.750%		7/15/2039	2,284,922	0.1%
1,900,000	Polen Capital CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.320%	4.995	3/6/2038	1,907,984	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	2,946,368	0.2%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class A1R, 3 mo. USD SOFR + 1.300%	4.975	7/20/2038	7,655,952	0.5%
5,130,000	Symetra CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.290%	4.965	4/20/2038	5,132,565	0.3%

Loomis Sayles Securitized Asset Fund

Investments as of June 30, 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>
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	5.636	10/18/2031	1,315,267	0.1%
3,290,000	Wise CLO Ltd., Series 2024-2A, Class A, 3 mo. USD SOFR + 1.460%	5.133	7/15/2037	3,294,955	0.2%
	Total			65,923,169	4.2%

<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					
54,217,641	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.150	7/1/2026	54,217,641	3.4%
3,000,000	U.S. Treasury Bills	3.607(a)	8/4/2026	2,989,773	0.2%
	Total			57,207,414	3.6%
	Total Investments			2,096,527,022	132.7%
	Other assets less liabilities			(516,876,286)	(32.7)%
	Net Assets			1,579,650,736	100.0%

Centrally Cleared Interest Rate Swaps Agreements

<u>Notional Value</u>	<u>Currency</u>	<u>Expiration Date</u>	<u>Fund Pays</u>	<u>Fund Receives</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
40,000,000	USD	6/05/2029	3.936%	12 mo. SOFR	\$ (7,220)	\$ (7,220)
50,000,000	USD	6/12/2030	3.962%	12 mo. SOFR	(119,111)	(119,111)
100,000,000	USD	4/03/2031	3.639%	12 mo. SOFR	1,104,315	1,104,315
Total					<u>\$ 977,984</u>	<u>\$ 977,984</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 May 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					
2,906,499	AASET Ltd., Series 2024-2A, Class A	5.930	9/16/2049	2,931,768	0.2%
328,161	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	325,182	0.0%
126,266	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	127,235	0.0%
317,000	Affirm Asset Securitization Trust, Series 2025-X2, Class C	4.930	10/15/2030	317,026	0.0%
180,000	Affirm Asset Securitization Trust, Series 2026-X1, Class B	4.590	4/15/2031	180,041	0.0%
320,000	Affirm Master Trust, Series 2025-3A, Class B	4.750	10/16/2034	318,379	0.0%
8,545,000	Affirm Master Trust, Series 2026-2A, Class A	4.670	4/16/2035	8,534,225	0.5%
1,014,248	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	977,308	0.1%
1,149,026	ALTDE Trust, Series 2025-1A, Class A	5.900	8/15/2050	1,151,876	0.1%
635,455	American Credit Acceptance Receivables Trust, Series 2022-4, Class D	8.000	2/15/2029	637,947	0.0%
3,725,000	American Tower Trust	5.490	3/15/2053	3,757,780	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,134,928	0.2%
586,651	AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A3	5.430	1/18/2029	589,833	0.0%
2,410,000	AmeriCredit Automobile Receivables Trust, Series 2026-1, Class A3	4.150	11/18/2032	2,403,741	0.2%
3,996,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2025-1A, Class A2	6.720	6/7/2055	3,991,413	0.3%
2,702,989	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	2,468,762	0.2%
1,220,690	Aqua Finance Trust, Series 2024-A, Class A	4.810	4/18/2050	1,210,727	0.1%
700,000	Arixa Mortgage Trust, Series 2025-RTL1, Class A1	5.735	8/25/2030	701,144	0.0%
1,040,000	AutoNation Finance Trust, Series 2025-1A, Class A4	4.760	6/10/2030	1,045,123	0.1%
11,487	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	11,497	0.0%
905,000	Avant Credit Card Master Trust, Series 2025-1A, Class A	4.890	4/15/2031	898,876	0.1%
1,000,000	Avant Loans Funding Trust, Series 2026-REV1, Class A	4.520	5/15/2036	992,419	0.1%
3,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	3,267,828	0.2%
495,000	Avis Budget Rental Car Funding AESOP LLC, Series 2025-1A, Class A	4.800	8/20/2029	496,397	0.0%
3,720,000	Bank, Series 2019-BN20, Class A3	3.011	9/15/2062	3,516,724	0.2%
3,525,000	Bank, Series 2019-BN22, Class A4	2.978	11/15/2062	3,329,078	0.2%
1,770,000	Bank, Series 2020-BN25, Class A5	2.649	1/15/2063	1,638,787	0.1%
3,649,000	Bank, Series 2020-BN26, Class A4	2.403	3/15/2063	3,341,147	0.2%
785,000	Bank, Series 2020-BN28, Class AS	2.140	3/15/2063	693,458	0.0%
3,615,000	Bank, Series 2021-BN34, Class A5	2.438	6/15/2063	3,188,724	0.2%
5,300,000	Bank, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,778,566	0.3%
1,830,000	Bank, Series 2022-BNK42, Class A5	4.493	6/15/2055	1,775,017	0.1%
2,140,000	Bank5 Trust, Series 2024-5YR6, Class AS	6.790	5/15/2057	2,232,864	0.1%
1,495,000	BasePoint MCA Securitization II LLC, Series 2025-1A, Class A	5.926	8/15/2031	1,492,467	0.1%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,239,593	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,894,443	0.3%
3,210,000	BFLD Commercial Mortgage Trust, Series 2025-660F, Class A, 1 mo. USD SOFR + 1.500%	5.127	11/15/2042	3,218,021	0.2%
479,542	BHG Securitization Trust, Series 2022-A, Class C	3.080	2/20/2035	475,696	0.0%
1,317,947	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,325,481	0.1%
145,332	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	146,951	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
805,469	BHG Securitization Trust, Series 2025-1CON, Class A	4.820	4/17/2036	802,285	0.1%
262,532	BHG Securitization Trust, Series 2025-1CON, Class B	5.260	4/17/2036	263,097	0.0%
846,079	BHG Securitization Trust, Series 2025-2CON, Class A	4.840	9/17/2036	843,570	0.1%
2,620,000	Bluepeak ABS Issuer LLC, Series 2025-1A, Class A2	5.858	12/20/2055	2,644,739	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,581,496	0.3%
1,797,782	Business Jet Securities LLC, Series 2024-2A, Class A	5.364	9/15/2039	1,792,159	0.1%
2,725,447	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	5.467	1/17/2039	2,724,596	0.2%
1,485,000	BX Commercial Mortgage Trust, Series 2024-VLT5, Class A	5.410	11/13/2046	1,483,720	0.1%
690,840	BX Trust, Series 2024-VLT4, Class A, 1 mo. USD SOFR + 1.491%	5.119	6/15/2041	690,840	0.0%
1,895,000	BX Trust, Series 2025-DELC, Class A, 1 mo. USD SOFR + 1.550%	5.177	12/15/2042	1,900,330	0.1%
4,470,000	BX Trust, Series 2025-VLT6, Class A, 1 mo. USD SOFR + 1.443%	5.070	3/15/2042	4,463,016	0.3%
1,995,000	ByzFunder Asset Securitization I LLC, Series 2026-1, Class A	6.464	6/15/2032	1,994,968	0.1%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	490,845	0.0%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,043,133	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	809,218	0.1%
2,325,000	CarMax Auto Owner Trust, Series 2024-2, Class B	5.690	11/15/2029	2,363,830	0.2%
795,000	CarMax Auto Owner Trust, Series 2026-2, Class A3	4.220	6/16/2031	791,597	0.1%
1,680,000	CarMax Select Receivables Trust, Series 2025-A, Class A3	4.770	9/17/2029	1,688,911	0.1%
1,720,000	CarMax Select Receivables Trust, Series 2025-B, Class C	4.830	6/16/2031	1,718,456	0.1%
202,905	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	201,867	0.0%
3,600,824	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	3,584,221	0.2%
1,532,407	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	1,536,689	0.1%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,641,785	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	446,499	0.0%
1,125,000	Carvana Auto Receivables Trust, Series 2025-P2, Class A4	4.750	6/10/2031	1,128,999	0.1%
573,418	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	564,133	0.0%
1,250,000	Chase Auto Owner Trust, Series 2024-1A, Class B	5.160	11/26/2029	1,262,625	0.1%
2,800,000	Chase Auto Owner Trust, Series 2024-2A, Class A4	5.480	11/26/2029	2,848,322	0.2%
2,200,000	Chase Auto Owner Trust, Series 2024-4A, Class C	5.460	7/25/2030	2,231,335	0.1%
970,000	Chase Auto Owner Trust, Series 2025-1A, Class A4	4.380	10/25/2030	968,895	0.1%
3,505,000	CHI Commercial Mortgage Trust, Series 2025-SFT, Class A	5.482	4/15/2042	3,547,856	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,352,883	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,049,685	0.2%
1,022,528	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	935,334	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,271,117	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,262,448	0.1%
399,684	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	360,189	0.0%
1,765,000	Compass Datacenters Issuer II LLC, Series 2024-2A, Class A1	5.022	8/25/2049	1,760,046	0.1%
1,375,000	Compass Datacenters Issuer III LLC, Series 2025-1A, Class A2	5.656	2/25/2050	1,382,604	0.1%
1,789,000	Compass Datacenters Issuer III LLC, Series 2025-3A, Class A2	5.286	7/25/2050	1,760,238	0.1%
1,405,000	Compass Datacenters Issuer III LLC, Series 2026-1A, Class A21	4.897	2/25/2056	1,392,417	0.1%
1,230,000	Continental Finance Credit Card ABS Master Trust, Series 2025-A, Class A	5.400	12/17/2035	1,225,741	0.1%
106,024	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	105,831	0.0%
7,062	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,687	0.0%
965,000	Credibly Asset Securitization II LLC, Series 2026-1A, Class A	5.400	3/15/2032	953,787	0.1%
36,723	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	36,757	0.0%
820,000	Credit Acceptance Auto Loan Trust, Series 2025-2A, Class B	4.870	1/15/2036	816,284	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,698,450	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,858,010	0.1%
3,600,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	3,096,784	0.2%
1,193,333	Crockett Partners Equipment Co. IIA LLC, Series 2024-1C, Class A	6.050	1/20/2031	1,208,690	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,266,837	0.1%
3,020,000	CyrusOne Data Centers Issuer I LLC, Series 2024-2A, Class A2	4.500	5/20/2049	2,931,236	0.2%
1,525,000	CyrusOne Data Centers Issuer I LLC, Series 2024-3A, Class A2	4.650	5/20/2049	1,454,112	0.1%
980,000	CyrusOne Data Centers Issuer I LLC, Series 2025-1A, Class A2	5.910	2/20/2050	988,058	0.1%
2,905,000	DataBank Issuer II LLC, Series 2025-1A, Class A2	5.180	9/27/2055	2,853,720	0.2%
2,520,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,571,725	0.2%
635,000	Drive Auto Receivables Trust, Series 2025-1, Class A3	4.730	9/15/2032	636,643	0.0%
2,721,912	DT Auto Owner Trust, Series 2023-3A, Class C	6.400	5/15/2029	2,739,128	0.2%
1,565,000	EDI ABS Issuer 1 LLC, Series 2025-1A, Class A2	4.450	7/25/2055	1,494,307	0.1%
616,441	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	589,498	0.0%
775,878	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	794,676	0.1%
595,000	Enterprise Fleet Financing LLC, Series 2025-1, Class A4	4.970	9/22/2031	602,305	0.0%
676,054	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	567,202	0.0%
380,438	Extended Stay America Trust, Series 2025-ESH, Class A, 1 mo. USD SOFR + 1.300%	4.927	10/15/2042	380,913	0.0%
202,258	Extended Stay America Trust, Series 2025-ESH, Class B, 1 mo. USD SOFR + 1.600%	5.227	10/15/2042	202,700	0.0%
1,105,566	Extended Stay America Trust, Series 2026-ESH2, Class A, 1 mo. USD SOFR + 1.200%	4.827	2/15/2043	1,106,602	0.1%
5,857,976	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	4,863,700	0.3%
1,405,129	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,166,609	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
5,943,965	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	4,978,303	0.3%
6,924,616	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	5,832,511	0.4%
4,297,017	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,832,334	0.2%
6,436,536	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	5,864,778	0.4%
15,095,544	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	14,177,257	0.9%
23,011,365	Federal Home Loan Mortgage Corp.	4.500	12/1/2054	22,101,972	1.4%
7,537,391	Federal Home Loan Mortgage Corp.	5.500	6/1/2055	7,674,092	0.5%
15,655,671	Federal Home Loan Mortgage Corp.	6.000	6/1/2055	16,024,037	1.0%
14,145,695	Federal Home Loan Mortgage Corp.	6.500	5/1/2055	14,705,679	0.9%
98,264	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	11,290	0.0%
31,219	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	3,676	0.0%
1,609,458	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	3.443	5/15/2036	165,279	0.0%
478,639	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	2.863	10/15/2036	38,309	0.0%
554,627	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	2.493	2/15/2038	44,813	0.0%
143,007	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	7.122	2/15/2038	153,726	0.0%
134,133	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	7.388	2/15/2038	135,185	0.0%
603,702	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.512	6/15/2048	557,761	0.0%
126,170	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	4.911	12/15/2036	129,415	0.0%
728,467	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	2.743	10/15/2040	59,389	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	1.673	2/15/2041	122,604	0.0%
637,425	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	2.143	9/15/2041	51,240	0.0%
891,984	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	5.213	8/15/2040	900,732	0.1%
435,712	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	2.393	8/15/2032	15,194	0.0%
3,493,440	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	2.393	11/15/2042	406,777	0.0%
1,568,836	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	2.085	6/15/2039	148,874	0.0%
858,475	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	158,115	0.0%
2,654,776	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	2.343	4/15/2047	252,575	0.0%
1,116,131	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	191,780	0.0%
8,393,294	Federal Home Loan Mortgage Corp., Series 4892, Class SI, REMICS	2.273	2/25/2047	795,268	0.1%
2,109,867	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	388,691	0.0%
106,296	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.314	11/25/2044	18,838	0.0%
5,501,828	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.678	4/15/2042	818,485	0.1%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	248,622	0.0%
13,609,909	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.375	12/15/2048	847,605	0.1%
242,833	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.883	4/25/2052	8,859	0.0%

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9,115,753	Federal Home Loan Mortgage Corp., Series 5407, Class LA, REMICS	6.000	8/25/2050	9,204,205	0.6%
9,871,719	Federal Home Loan Mortgage Corp., Series 5425, Class KB, REMICS	6.000	6/25/2054	10,007,621	0.6%
28,752,481	Federal Home Loan Mortgage Corp., Series 5457, Class GA, REMICS	4.500	11/25/2050	28,609,984	1.8%
24,015,520	Federal Home Loan Mortgage Corp., Series 5471, Class DA, REMICS	5.000	8/25/2051	23,907,883	1.5%
9,489,442	Federal Home Loan Mortgage Corp., Series 5531, Class SG, REMICS	2.393	10/15/2048	897,816	0.1%
9,799,704	Federal Home Loan Mortgage Corp., Series 5617, Class AP, REMICS	4.500	1/25/2046	9,590,500	0.6%
15,598,397	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.093	7/25/2026	8,341	0.0%
6,929,497	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	0.886	8/25/2026	7,783	0.0%
18,577,754	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.239	9/25/2026	4,166	0.0%
83,075,907	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.045	10/25/2026	4,666	0.0%
17,675,576	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.631	11/25/2029	333,768	0.0%
16,967,631	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.512	1/25/2030	774,963	0.1%
11,188,553	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.582	1/25/2030	530,472	0.0%
13,485,590	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.689	3/25/2030	698,365	0.0%
14,056,701	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.211	8/25/2030	592,434	0.0%
253,410,207	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.146	1/25/2055	1,988,003	0.1%
32,589,328	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.305	2/25/2032	517,584	0.0%
78,932,339	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.297	3/25/2032	1,203,245	0.1%
35,706,515	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.343	4/25/2055	663,184	0.0%
45,784,534	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.327	4/25/2032	845,073	0.1%
19,696,080	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.316	5/25/2032	351,104	0.0%
66,182,870	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.231	6/25/2032	923,119	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
50,614,980	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.371	6/25/2032	1,068,229	0.1%
81,895,363	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.265	8/25/2032	1,353,485	0.1%
102,813,895	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.310	9/25/2032	2,000,213	0.1%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.181	11/25/2032	1,290,060	0.1%
3,312,749	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.849	8/25/2034	154,977	0.0%
20,503,445	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.576	10/25/2034	724,510	0.1%
51,326,613	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.503	5/25/2035	5,224,623	0.3%
53,542,273	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.322	7/25/2035	4,573,153	0.3%
13,345,299	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	0.955	1/25/2031	446,524	0.0%
94,849,161	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	0.978	8/25/2036	6,833,455	0.4%
120,627,442	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.009	8/25/2033	399,820	0.0%
21,626	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF57, Class A, 30 day USD SOFR Average + 0.654%	4.304	12/25/2028	21,600	0.0%
9,039	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF66, Class A, 30 day USD SOFR Average + 0.634%	4.284	7/25/2029	9,038	0.0%
5,246,771	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.438	8/25/2025	51	0.0%
17,649,416	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.077	12/25/2026	4,773	0.0%
1,839,700	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-61, Class 1A1, 1 yr. USD MTA + 1.400%	5.166	7/25/2044	1,800,396	0.1%
16,845	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-63, Class 1A1, 1 yr. USD MTA + 1.200%	4.966	2/25/2045	16,017	0.0%
929,032	Federal National Mortgage Association	2.000	10/1/2050	732,199	0.1%
285,333	Federal National Mortgage Association	2.000	12/1/2050	224,880	0.0%
3,545,060	Federal National Mortgage Association	2.500	10/1/2050	2,990,177	0.2%
5,302,356	Federal National Mortgage Association	2.500	11/1/2051	4,454,549	0.3%
11,616,851	Federal National Mortgage Association	2.500	1/1/2052	9,731,159	0.6%
8,077,965	Federal National Mortgage Association	2.500	1/1/2052	6,788,960	0.4%
72,522,905	Federal National Mortgage Association	2.500	2/1/2052	60,740,761	3.8%
4,633,524	Federal National Mortgage Association	2.500	2/1/2052	3,892,341	0.3%

Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
636,000	Federal National Mortgage Association	2.500	3/1/2052	533,436	0.0%
1,781,490	Federal National Mortgage Association	2.500	7/1/2053	1,496,650	0.1%
8,201,058	Federal National Mortgage Association	2.500	12/1/2061	6,711,108	0.4%
92,083,768	Federal National Mortgage Association	2.500	3/1/2062	75,368,446	4.7%
36,937,773	Federal National Mortgage Association	2.500	3/1/2062	30,227,048	1.9%
18,472,040	Federal National Mortgage Association	2.500	3/1/2062	15,116,046	1.0%
71,279,335	Federal National Mortgage Association	2.500	5/1/2062	58,340,496	3.7%
55,476,538	Federal National Mortgage Association	2.500	5/1/2062	45,397,203	2.9%
10,845,801	Federal National Mortgage Association	2.500	12/1/2063	8,875,214	0.6%
1,415,650	Federal National Mortgage Association	3.000	10/1/2047	1,264,764	0.1%
1,650,919	Federal National Mortgage Association	3.000	7/1/2049	1,457,258	0.1%
29,437,984	Federal National Mortgage Association	3.000	2/1/2052	25,950,817	1.6%
27,972,075	Federal National Mortgage Association	3.000	2/1/2052	24,617,029	1.6%
24,702,869	Federal National Mortgage Association	3.000	6/1/2052	21,629,702	1.4%
2,771,612	Federal National Mortgage Association	3.000	6/1/2063	2,374,354	0.2%
12,627,836	Federal National Mortgage Association	3.000	12/1/2063	10,817,815	0.7%
15,490,933	Federal National Mortgage Association	3.000	6/1/2064	13,270,478	0.8%
31,012,231	Federal National Mortgage Association	3.500	9/1/2062	27,847,464	1.8%
14,108,933	Federal National Mortgage Association	3.500	12/1/2063	12,642,911	0.8%
22,535,821	Federal National Mortgage Association	3.500	6/1/2064	20,201,188	1.3%
438,853	Federal National Mortgage Association	4.000	1/1/2052	413,289	0.0%
7,498,865	Federal National Mortgage Association	5.500	10/1/2054	7,536,357	0.5%
26,810,819	Federal National Mortgage Association	5.500	7/1/2055	26,997,017	1.7%
7,410,043	Federal National Mortgage Association	6.500	10/1/2055	7,699,973	0.5%
429,245	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	408,572	0.0%
470,972	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	10.756	6/25/2035	544,858	0.0%
435,394	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	10.536	6/25/2036	512,847	0.0%
23,629	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	3.573	8/25/2036	2,011	0.0%
131,649	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	14.367	8/25/2036	170,038	0.0%
392,195	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.485	8/25/2038	380,516	0.0%
107,728	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.777	11/25/2038	103,918	0.0%
388,511	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.643	3/25/2039	359,088	0.0%
42,751	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.915	12/25/2039	39,343	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.936	11/25/2040	249,380	0.0%
1,768,290	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	2.123	6/25/2041	124,690	0.0%
858,393	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	2.773	3/25/2042	99,688	0.0%
496,682	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	2.223	3/25/2042	42,305	0.0%
2,102,724	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	2.273	9/25/2042	202,212	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	3.093	7/25/2043	320,642	0.0%
996,755	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	2.873	11/25/2043	109,327	0.0%
871,562	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	2.423	8/25/2042	38,143	0.0%
2,118,682	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	243,443	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,778,733	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	2.323	4/25/2044	695,673	0.0%
552,201	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	2.323	5/25/2044	30,028	0.0%
5,508,550	Federal National Mortgage Association, Series 2014-90, Class SA, REMICS	2.423	1/25/2045	536,876	0.0%
258,529	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	3.182	5/25/2041	209,523	0.0%
4,195,620	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	2.373	4/25/2046	296,991	0.0%
4,381,298	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	2.373	10/25/2034	214,948	0.0%
5,537,659	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	2.373	9/25/2046	317,989	0.0%
3,468,883	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	2.373	9/25/2046	188,366	0.0%
2,242,048	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	2.373	11/25/2046	179,690	0.0%
2,298,612	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	2.373	11/25/2046	137,798	0.0%
2,349,300	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	2.923	12/25/2046	177,303	0.0%
3,592,003	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	2.423	4/25/2047	213,743	0.0%
29,161,797	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.223	8/25/2047	625,929	0.0%
22,246,239	Federal National Mortgage Association, Series 2019-M17, Class X	0.320	8/25/2034	215,674	0.0%
7,791,315	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,388,059	0.1%
2,088,929	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	392,306	0.0%
8,422,101	Federal National Mortgage Association, Series 2020-M33, Class X	1.960	6/25/2028	71,680	0.0%
14,665,439	Federal National Mortgage Association, Series 2020-M37, Class X	0.983	4/25/2032	448,381	0.0%
14,487,188	Federal National Mortgage Association, Series 2020-M43, Class X1	1.858	8/25/2034	702,940	0.0%
12,692,783	Federal National Mortgage Association, Series 2021-24, REMICS	1.052	3/25/2059	668,538	0.0%
10,834,358	Federal National Mortgage Association, Series 2023-45, Class S, REMICS	2.423	1/25/2048	1,068,360	0.1%
4,600,000	Federal National Mortgage Association, Series 2024-34, Class B, REMICS	6.000	6/25/2054	4,698,260	0.3%
12,663,442	Federal National Mortgage Association, Series 2024-86, Class CA, REMICS	5.000	9/25/2051	12,602,492	0.8%
31,620,004	Federal National Mortgage Association, Series 2025-114, Class AE, REMICS	4.500	1/25/2056	31,061,149	2.0%
18,000,000	Federal National Mortgage Association, Series 2026-24, Class CY, REMICS	4.500	5/25/2055	17,313,354	1.1%
132,808	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	14,118	0.0%
33,817	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	4,349	0.0%
143,974	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	16,697	0.0%
90,134	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	10,358	0.0%
366,125	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	54,708	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
150,867	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	22,984	0.0%
84,082	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	13,345	0.0%
192,377	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	31,316	0.0%
84,754	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	15,514	0.0%
93,139	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	14,092	0.0%
129,752	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	23,014	0.0%
109,905	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	15,181	0.0%
56,872	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	8,050	0.0%
72,339	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	11,220	0.0%
43,629	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	7,193	0.0%
13,656	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	2,289	0.0%
373,754	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	54,136	0.0%
143,078	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	24,261	0.0%
52,399	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	5,306	0.0%
90,043	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	5,262	0.0%
68,886	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	10,651	0.0%
10,639	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	2,140	0.0%
2,053,811	FHF Issuer Trust, Series 2025-2A, Class A2	5.750	5/15/2030	2,059,860	0.1%
935,000	First Investors Auto Owner Trust, Series 2025-1A, Class C	4.750	12/15/2031	927,957	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,704,975	0.2%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,477,638	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,376,849	0.3%
345,786	Flagship Credit Auto Trust, Series 2022-1, Class C	3.060	3/15/2028	345,487	0.0%
1,768,849	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	1,769,608	0.1%
968,301	Flagship Credit Auto Trust, Series 2024-1, Class A3	5.480	10/16/2028	969,711	0.1%
575,615	Flagship Credit Auto Trust, Series 2024-3, Class A	4.880	11/15/2028	575,961	0.0%
920,000	Ford Credit Auto Owner Trust, Series 2023-2, Class C	6.160	2/15/2036	945,235	0.1%
2,248,449	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,322,132	0.2%
459,623	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	466,847	0.0%
1,520,000	Foursight Capital Automobile Receivables Trust, Series 2023-1, Class D	7.410	2/15/2030	1,541,145	0.1%
1,715,009	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,723,645	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	131,384	0.0%
11,529,183	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.622	6/25/2041	267,344	0.0%
21,050,804	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.551	8/25/2041	533,270	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
79,164,742	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.000	11/25/2041	1,232,793	0.1%
930,000	FTAI MRE Cayman Ltd., Series 2026-1A, Class A	5.632	6/15/2051	931,667	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,466,377	0.2%
1,817,982	GGAM Master Trust International Ltd., Series 2025-1A, Class A	5.923	9/30/2060	1,803,163	0.1%
2,348,435	Global SC Finance X Ltd., Series 2025-1H, Class A	6.169	9/20/2045	2,348,447	0.2%
651,000	GLS Auto Receivables Issuer Trust, Series 2024-3A, Class C	5.210	2/18/2031	657,149	0.0%
4,070,000	GLS Auto Receivables Issuer Trust, Series 2025-1A, Class B	4.980	7/16/2029	4,088,564	0.3%
425,000	GLS Auto Receivables Issuer Trust, Series 2025-4A, Class A3	4.290	7/16/2029	425,244	0.0%
1,110,000	GLS Auto Select Receivables Issuer Trust, Series 2025-4A, Class C	5.140	12/15/2031	1,114,553	0.1%
1,780,000	GLS Auto Select Receivables Trust, Series 2024-3A, Class B	5.640	8/15/2030	1,808,962	0.1%
180,000	GLS Auto Select Receivables Trust, Series 2025-1A, Class B	5.040	2/15/2031	181,257	0.0%
490,000	GM Financial Consumer Automobile Receivables Trust, Series 2025-1, Class B	5.000	8/16/2030	493,579	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	6/20/2056	70,883,817	4.5%
2,415,426	Government National Mortgage Association, Series 2006-46	0.480	4/16/2046	22,831	0.0%
1,173,832	Government National Mortgage Association, Series 2006-51	0.944	8/16/2046	20,362	0.0%
3,493,436	Government National Mortgage Association, Series 2009-114	0.000	10/16/2049	410	0.0%
1,494,770	Government National Mortgage Association, Series 2010-124	1.009	12/16/2052	20,228	0.0%
204,899	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	7,754	0.0%
22,748	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	4.452	2/20/2060	22,556	0.0%
13,765	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	4.125	5/20/2059	13,159	0.0%
19,700	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	4.125	10/20/2060	19,429	0.0%
1,342,037	Government National Mortgage Association, Series 2011-119	0.100	8/16/2051	964	0.0%
467,959	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	3,054	0.0%
23,215	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	4.275	12/20/2060	22,958	0.0%
6,898	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	4.275	3/20/2061	6,822	0.0%
8,135	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	4.375	10/20/2061	7,896	0.0%
19,076	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	4.490	10/20/2061	18,565	0.0%
15,462,146	Government National Mortgage Association, Series 2012-142	0.148	4/16/2054	39,420	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
3,279,358	Government National Mortgage Association, Series 2012-23	0.235	6/16/2053	21,799	0.0%
3,287,951	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	32	0.0%
2,511,493	Government National Mortgage Association, Series 2012-79	0.420	3/16/2053	21,199	0.0%
6,727,504	Government National Mortgage Association, Series 2012-85	0.578	9/16/2052	59,715	0.0%
4,242	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,804	0.0%
29,745	Government National Mortgage Association, Series 2012-H22, Class HD	5.311	1/20/2061	28,837	0.0%
10,165,424	Government National Mortgage Association, Series 2013-148, Class DS	1.941	10/16/2043	628,282	0.0%
629,083	Government National Mortgage Association, Series 2013-175	0.111	5/16/2055	504	0.0%
653,355	Government National Mortgage Association, Series 2013-71, Class DF, 1 mo. USD SOFR + 1.114%	4.717	5/20/2043	606,223	0.0%
70,248	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	4.095	1/20/2063	67,924	0.0%
16,437	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	15,249	0.0%
531,923	Government National Mortgage Association, Series 2013-H13, Class SI	1.292	6/20/2063	18,726	0.0%
855,114	Government National Mortgage Association, Series 2013-H16, Class AI	1.442	7/20/2063	21,115	0.0%
137,121	Government National Mortgage Association, Series 2013-H18, Class EI	1.892	7/20/2063	11,397	0.0%
101,476	Government National Mortgage Association, Series 2013-H18, Class JI	1.343	8/20/2063	1,664	0.0%
21,180	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	4.375	8/20/2063	20,555	0.0%
1,929,245	Government National Mortgage Association, Series 2014-101	0.495	4/16/2056	23,633	0.0%
8,708,245	Government National Mortgage Association, Series 2014-130, Class IB	0.170	8/16/2054	26,560	0.0%
1,982,652	Government National Mortgage Association, Series 2014-24, Class IX	0.000	1/16/2054	19	0.0%
3,922,108	Government National Mortgage Association, Series 2014-70	0.481	3/16/2049	47,613	0.0%
2,939,231	Government National Mortgage Association, Series 2014-86	0.375	4/16/2056	27,368	0.0%
263,100	Government National Mortgage Association, Series 2014-H24, Class HI	0.941	9/20/2064	10,652	0.0%
11,306,160	Government National Mortgage Association, Series 2015-120	0.522	3/16/2057	173,763	0.0%
8,157,729	Government National Mortgage Association, Series 2015-146, Class IB	0.115	7/16/2055	25,067	0.0%
4,618,229	Government National Mortgage Association, Series 2015-171	0.797	11/16/2055	140,938	0.0%
4,834,827	Government National Mortgage Association, Series 2015-189, Class IG	0.592	1/16/2057	125,575	0.0%
3,070,752	Government National Mortgage Association, Series 2015-21	0.658	7/16/2056	80,599	0.0%
9,035,897	Government National Mortgage Association, Series 2015-32	0.555	9/16/2049	175,344	0.0%
5,744,906	Government National Mortgage Association, Series 2015-6	0.451	2/16/2051	73,389	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,420,074	Government National Mortgage Association, Series 2015-68	0.315	7/16/2057	84,641	0.0%
9,707,815	Government National Mortgage Association, Series 2015-70	0.551	12/16/2049	175,731	0.0%
2,771,671	Government National Mortgage Association, Series 2015-73	0.332	11/16/2055	21,906	0.0%
830,766	Government National Mortgage Association, Series 2015-H01, Class XZ	4.546	10/20/2064	815,381	0.1%
35,723	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	33,737	0.0%
138,475	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	134,226	0.0%
3,356	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	4.055	5/20/2063	3,189	0.0%
4,307	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	3.975	4/20/2063	4,159	0.0%
4,019	Government National Mortgage Association, Series 2015-H28, Class JZ	4.717	3/20/2065	3,854	0.0%
220	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	4.475	10/20/2065	215	0.0%
160,991	Government National Mortgage Association, Series 2015-H29, Class HZ	4.565	9/20/2065	156,176	0.0%
2,451	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	4.455	8/20/2061	2,394	0.0%
14,000,412	Government National Mortgage Association, Series 2016-132	0.595	7/16/2056	285,610	0.0%
6,058,491	Government National Mortgage Association, Series 2016-143	0.943	10/16/2056	288,817	0.0%
267,765	Government National Mortgage Association, Series 2016-23, Class PA	5.496	7/20/2037	265,281	0.0%
2,710,171	Government National Mortgage Association, Series 2016-H01, Class AI	2.026	1/20/2066	93,781	0.0%
3,596,655	Government National Mortgage Association, Series 2016-H09, Class JI	1.984	4/20/2066	141,402	0.0%
93,681	Government National Mortgage Association, Series 2016-H14, Class JZ	4.402	8/20/2063	90,081	0.0%
582,117	Government National Mortgage Association, Series 2016-H17, Class HA	2.250	3/20/2066	556,631	0.0%
22,376	Government National Mortgage Association, Series 2016-H19, Class CZ	4.465	8/20/2066	21,254	0.0%
10,080	Government National Mortgage Association, Series 2016-H19, Class EZ	4.925	6/20/2061	9,707	0.0%
3,236,279	Government National Mortgage Association, Series 2017-128	0.836	12/16/2056	150,724	0.0%
20,015,094	Government National Mortgage Association, Series 2017-168	0.553	12/16/2059	684,658	0.0%
2,155,693	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	180,744	0.0%
18,646,913	Government National Mortgage Association, Series 2017-90	0.665	1/16/2059	741,002	0.1%
561,306	Government National Mortgage Association, Series 2017-H05, Class AI	2.400	1/20/2067	25,615	0.0%
6,973,749	Government National Mortgage Association, Series 2018-110	0.599	1/16/2060	251,635	0.0%
11,275,194	Government National Mortgage Association, Series 2018-129	0.616	7/16/2060	415,551	0.0%

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4,104,470	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	262,267	0.0%
11,121,523	Government National Mortgage Association, Series 2018-143	0.507	10/16/2060	562,482	0.0%
10,156,303	Government National Mortgage Association, Series 2018-2	0.702	12/16/2059	430,982	0.0%
26,676,291	Government National Mortgage Association, Series 2018-82	0.442	5/16/2058	718,894	0.1%
17,486,629	Government National Mortgage Association, Series 2018-96	0.455	8/16/2060	527,921	0.0%
142,955	Government National Mortgage Association, Series 2018-H12, Class HZ	4.671	8/20/2068	135,938	0.0%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	210,855	0.0%
16,478,865	Government National Mortgage Association, Series 2019-116	0.619	12/16/2061	711,788	0.1%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	242,857	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	1.833	2/20/2044	754,065	0.1%
1,734,317	Government National Mortgage Association, Series 2019-44, Class BS	2.333	4/20/2049	134,723	0.0%
6,703,356	Government National Mortgage Association, Series 2019-45, Class FL, 1 mo. USD SOFR + 0.814%	4.417	4/20/2049	6,438,446	0.4%
6,907,753	Government National Mortgage Association, Series 2019-70, Class SK	2.283	8/20/2043	657,052	0.0%
9,137,626	Government National Mortgage Association, Series 2019-75	0.852	12/16/2060	526,352	0.0%
6,773,746	Government National Mortgage Association, Series 2019-94	0.954	8/16/2061	404,429	0.0%
2,129,445	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,035,795	0.1%
467,778	Government National Mortgage Association, Series 2019-H06, Class HA	2.800	4/20/2069	459,338	0.0%
43,172,048	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,546,840	0.2%
17,948,257	Government National Mortgage Association, Series 2020-128	0.922	10/16/2062	1,175,964	0.1%
26,577,447	Government National Mortgage Association, Series 2020-130	1.018	8/16/2060	1,844,610	0.1%
38,215,256	Government National Mortgage Association, Series 2020-136	1.016	8/16/2062	2,728,558	0.2%
1,737,533	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	325,207	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	2,627,758	0.2%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	826,574	0.1%
33,085,901	Government National Mortgage Association, Series 2020-172	1.126	9/16/2062	2,513,936	0.2%
15,193,484	Government National Mortgage Association, Series 2020-174	0.848	1/16/2063	938,404	0.1%
34,806,226	Government National Mortgage Association, Series 2020-179	1.012	9/16/2062	2,275,213	0.1%
38,482,888	Government National Mortgage Association, Series 2020-197	0.949	10/16/2062	2,548,121	0.2%
29,518,916	Government National Mortgage Association, Series 2020-26	0.695	10/15/2061	1,273,251	0.1%
10,875,151	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,266,803	0.1%

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463,169	Government National Mortgage Association, Series 2020-H11, Class GA	1.250	7/20/2067	456,614	0.0%
8,453,435	Government National Mortgage Association, Series 2021-10	0.995	5/16/2063	578,502	0.0%
38,414,056	Government National Mortgage Association, Series 2021-106	0.852	4/16/2063	2,432,993	0.2%
38,435,609	Government National Mortgage Association, Series 2021-12	0.956	3/16/2063	2,384,276	0.2%
40,465,637	Government National Mortgage Association, Series 2021-128	0.992	6/16/2061	2,523,178	0.2%
50,415,575	Government National Mortgage Association, Series 2021-132, Class BI	0.907	4/16/2063	3,311,774	0.2%
49,880,746	Government National Mortgage Association, Series 2021-133	0.883	7/16/2063	2,943,862	0.2%
10,571,920	Government National Mortgage Association, Series 2021-145	0.770	7/16/2061	585,008	0.0%
44,242,749	Government National Mortgage Association, Series 2021-151	0.907	4/16/2063	2,765,614	0.2%
46,795,037	Government National Mortgage Association, Series 2021-163	0.803	3/16/2064	2,613,157	0.2%
19,347,019	Government National Mortgage Association, Series 2021-180	0.916	11/16/2063	1,324,807	0.1%
33,177,991	Government National Mortgage Association, Series 2021-20	1.145	8/16/2062	2,551,023	0.2%
32,554,775	Government National Mortgage Association, Series 2021-33	0.844	10/16/2062	2,068,023	0.1%
28,308,005	Government National Mortgage Association, Series 2021-40	0.823	2/16/2063	1,658,821	0.1%
43,142,337	Government National Mortgage Association, Series 2021-52	0.720	4/16/2063	2,270,961	0.1%
17,721,989	Government National Mortgage Association, Series 2021-H03	0.478	4/20/2070	48,511	0.0%
2,844,670	Government National Mortgage Association, Series 2021-H08, Class IA	0.572	1/20/2068	15,231	0.0%
1,038,068	Government National Mortgage Association, Series 2021-H12, Class GA	4.525	7/20/2071	1,032,451	0.1%
478,742	Government National Mortgage Association, Series 2021-H17	0.601	3/20/2070	16,860	0.0%
501,467	Government National Mortgage Association, Series 2021-H17, Class BA	2.935	10/20/2071	487,134	0.0%
26,623,620	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,434,662	0.1%
44,030,440	Government National Mortgage Association, Series 2025-H03, Class IA	0.866	1/20/2075	3,826,994	0.2%
16,611,619	Government National Mortgage Association, Series 2025-H03, Class IC	0.894	1/20/2075	1,286,570	0.1%
11,722,429	Government National Mortgage Association, Series 2025-H04, Class GI	0.921	1/20/2075	972,844	0.1%
14,509,066	Government National Mortgage Association, Series 2025-H04, Class HI	0.821	2/20/2075	1,167,428	0.1%
31,567,541	Government National Mortgage Association, Series 2025-H07, Class LI	0.902	2/20/2075	2,661,144	0.2%
25,330,421	Government National Mortgage Association, Series 2025-H13, Class EI	0.670	5/20/2075	1,839,090	0.1%
13,507,045	Government National Mortgage Association, Series 2025-H13, Class IC	0.769	5/20/2075	1,117,692	0.1%
46,991,086	Government National Mortgage Association, Series 2025-H14, Class AI	0.652	7/20/2075	3,619,117	0.2%
21,651,568	Government National Mortgage Association, Series 2025-H22, Class AI	0.717	10/20/2075	1,733,619	0.1%

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32,296,705	Government National Mortgage Association, Series 2025-H23, Class ID	0.777	10/20/2075	2,766,946	0.2%
136,790	GreenSky Home Improvement Issuer Trust, Series 2024-2, Class A4	5.150	10/27/2059	137,245	0.0%
274,218	GreenSky Home Improvement Issuer Trust, Series 2025-1A, Class A4	5.220	3/25/2060	275,662	0.0%
2,653,572	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,446,278	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.550	3/5/2033	4,648,817	0.3%
2,000,000	GS Mortgage Securities Trust, Series 2014-GC22, Class AS	4.113	6/10/2047	1,894,628	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.564	6/10/2047	1,279,080	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,739,367	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,399,848	0.2%
482,513	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.292	5/19/2034	457,463	0.0%
874,145	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	863,587	0.1%
1,189,788	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	1,204,973	0.1%
158,136	Hilton Grand Vacations Trust, Series 2024-1B, Class A	5.750	9/15/2039	160,106	0.0%
1,669,953	Hilton Grand Vacations Trust, Series 2024-2A, Class A	5.500	3/25/2038	1,692,180	0.1%
1,346,890	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,220,015	0.1%
165,128	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	162,036	0.0%
4,021,542	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	3,843,281	0.2%
165,074	Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B1	6.153	5/20/2032	166,852	0.0%
835,000	Hyundai Auto Receivables Trust, Series 2025-A, Class C	4.760	6/15/2032	836,179	0.1%
1,645,000	Imprint Payments Credit Card Master Trust, Series 2025-A, Class A	4.840	9/15/2029	1,638,421	0.1%
2,405,000	Iskandar Enterprise LLC, Series 2026-1A, Class A21	5.049	4/17/2056	2,394,705	0.2%
3,180,000	Island Finance Trust, Series 2025-1A, Class A	6.540	3/19/2035	3,198,438	0.2%
462,586	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.572	12/15/2047	453,330	0.0%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,897,744	0.2%
3,350,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2025-BMS, Class A, 1 mo. USD SOFR + 1.600%	5.227	1/15/2042	3,343,719	0.2%
7,512,104	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.369	11/25/2048	87,678	0.0%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	710,837	0.0%
425,000	Kapitus Asset Securitization VI LLC, Series 2026-1A, Class A	5.360	5/10/2033	424,483	0.0%
4,055,000	KCG Securitization II LLC, Series 2026-1A, Class A	6.000	3/15/2032	3,996,215	0.3%
1,035,000	LAD Auto Receivables Trust, Series 2024-2A, Class C	5.660	10/15/2029	1,052,004	0.1%

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340,000	LAD Auto Receivables Trust, Series 2024-3A, Class C	4.930	3/15/2030	341,186	0.0%
1,910,000	LAD Auto Receivables Trust, Series 2025-2A, Class B	4.530	5/17/2032	1,903,353	0.1%
3,030,000	LAD Auto Receivables Trust, Series 2026-1A, Class A4	4.050	12/15/2031	2,984,114	0.2%
1,100,000	LAD Auto Receivables Trust, Series 2026-2A, Class A3	4.330	8/15/2031	1,097,398	0.1%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,065,471	0.3%
2,240,781	Lendbuzz Securitization Trust, Series 2023-2A, Class A2	7.090	10/16/2028	2,262,017	0.1%
2,330,000	Lendmark Funding Trust, Series 2025-3A, Class A	4.510	5/21/2035	2,297,706	0.1%
600,000	LEX Mortgage Trust, Series 2024-BBG, Class A	4.874	10/13/2033	597,490	0.0%
4,060,000	Lightpath Fiber Issuer LLC, Series 2026-1A, Class A2	5.597	3/25/2056	4,056,723	0.3%
1,560,000	M&T Bank Auto Receivables Trust, Series 2025-1A, Class A4	4.890	7/15/2032	1,580,796	0.1%
473,673	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	469,964	0.0%
269,766	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	262,032	0.0%
1,345,000	Mariner Finance Issuance Trust, Series 2024-AA, Class B	5.680	9/22/2036	1,356,390	0.1%
1,410,000	Mariner Finance Issuance Trust, Series 2025-BA, Class A	4.590	11/22/2038	1,399,114	0.1%
42,434	Marlette Funding Trust, Series 2024-1A, Class B	6.070	7/17/2034	42,501	0.0%
736,961	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	732,747	0.1%
1,365,179	MAST Ltd., Series 2026-1A, Class A	5.134	2/15/2051	1,337,432	0.1%
441,314	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	442,276	0.0%
1,630,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class B	5.590	8/20/2055	1,626,644	0.1%
3,255,000	MetroNet Infrastructure Issuer LLC, Series 2026-1A, Class A2	5.273	4/20/2056	3,264,427	0.2%
523,190	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	516,027	0.0%
181,203	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	179,579	0.0%
1,646,966	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,568,799	0.1%
367,818	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	356,025	0.0%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.681	9/25/2057	3,886,861	0.2%
1,920,000	Mission Lane Credit Card Master Trust, Series 2024-B, Class A	5.880	1/15/2030	1,925,871	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	297,441	0.0%
236,591	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.211	6/15/2044	234,267	0.0%
3,399,917	Morgan Stanley Capital I Trust, Series 2017-H1, Class A5	3.530	6/15/2050	3,368,518	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,479,009	0.4%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,890,689	0.1%
344,173	Mosaic Solar Loan Trust, Series 2024-1A, Class A	5.500	9/20/2049	327,255	0.0%
2,511,301	Mosaic Solar Loan Trust, Series 2024-2A, Class A	5.600	4/22/2052	2,402,119	0.2%
1,037,481	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	1,000,520	0.1%
1,535,000	MTP ABS Funding LLC, Series 2026-1A, Class A2	5.198	4/25/2056	1,528,637	0.1%

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1,288,000	Mulligan Asset Securitization III LLC, Series 2026-1A, Class A	5.864	5/15/2033	1,288,000	0.1%
340,819	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	330,969	0.0%
826,014	MVW LLC, Series 2024-2A, Class A	4.430	3/20/2042	822,658	0.1%
252,317	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	250,445	0.0%
872,467	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	851,290	0.1%
336,666	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	322,224	0.0%
610,689	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	580,742	0.0%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,380,307	0.1%
573,413	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	538,072	0.0%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	817,627	0.1%
730,428	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	667,506	0.0%
629,581	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	573,539	0.0%
1,005,130	Navient Private Education Refi Loan Trust, Series 2021-GA, Class A	1.580	4/15/2070	902,497	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,468,945	0.1%
800,000	NextGear Floorplan Master Owner Trust, Series 2026-1A, Class B	4.530	2/15/2031	791,432	0.1%
510,000	NFAS3 LLC, Series 2025-1, Class A	6.351	5/15/2031	514,567	0.0%
1,037,191	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	948,998	0.1%
3,180,000	NY Commercial Mortgage Trust, Series 2025-299P, Class A	5.664	2/10/2047	3,291,690	0.2%
2,945,000	NYC Trust, Series 2026-9W57, Class A	5.053	6/6/2040	2,933,883	0.2%
901,195	NYMT Loan Trust, Series 2024-BPL3, Class A1	5.268	9/25/2039	901,143	0.1%
588,907	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	545,876	0.0%
68,906	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	64,870	0.0%
580,000	Octane Receivables Trust, Series 2024-2A, Class C	5.900	7/20/2032	589,729	0.0%
740,000	Octane Receivables Trust, Series 2025-1A, Class B	4.610	6/20/2031	733,394	0.1%
3,265,000	OneMain Direct Auto Receivables Trust, Series 2026-1A, Class A	4.490	12/14/2033	3,234,967	0.2%
3,170,000	OneMain Financial Issuance Trust, Series 2021-1A, Class A1	1.550	6/16/2036	3,110,806	0.2%
1,959,991	OWN Equipment Fund I LLC, Series 2024-2M, Class A	5.700	12/20/2032	1,981,057	0.1%
592,024	OWN Equipment Fund II LLC, Series 2025-1M, Class A	5.480	9/26/2033	592,930	0.0%
1,271,558	OWN Equipment Fund III LLC, Series 2025-2M, Class A	5.420	3/27/2034	1,269,002	0.1%
895,000	PenFed Auto Receivables Owner Trust, Series 2025-A, Class A4	4.190	5/15/2031	887,866	0.1%
795,000	PK ALIFT Loan Funding 8 LP, Series 2026-1, Class A	4.614	9/15/2043	776,778	0.1%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	826,215	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,707,250	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	5,119,841	0.3%
185,508	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	183,133	0.0%

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293,098	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	289,441	0.0%
826,302	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	810,114	0.1%
5,251,000	Purchasing Power Funding LLC, Series 2026-A, Class A	4.370	8/15/2030	5,202,297	0.3%
3,510,000	Purchasing Power Funding LLC, Series 2026-A, Class B	4.810	8/15/2030	3,466,360	0.2%
140,962	Reach ABS Trust, Series 2025-1A, Class A	4.960	8/16/2032	141,172	0.0%
250,000	Red Oak Funding Master Trust, Series 2025-1A, Class A, 30 day USD SOFR Average + 2.000%	5.625	12/20/2030	250,908	0.0%
690,000	Regional Management Issuance Trust, Series 2024-1, Class A	5.830	7/15/2036	697,832	0.0%
400,000	Regional Management Issuance Trust, Series 2024-2, Class C	5.740	12/15/2033	401,735	0.0%
1,515,000	Regional Management Issuance Trust, Series 2025-2, Class B	5.000	11/16/2037	1,500,272	0.1%
1,055,000	Republic Finance Issuance Trust, Series 2024-A, Class A	5.910	8/20/2032	1,058,285	0.1%
473	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	11/25/2061	200	0.0%
6,705	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	6/25/2056	2,862	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	3,141,297	0.2%
2,890,354	Santander Drive Auto Receivables Trust, Series 2023-2, Class C	5.470	12/16/2030	2,916,697	0.2%
500,000	Santander Drive Auto Receivables Trust, Series 2024-2, Class C	5.840	6/17/2030	507,112	0.0%
537,021	Santander Drive Auto Receivables Trust, Series 2025-1, Class A3	4.740	1/16/2029	537,940	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	202,224	0.0%
3,820,000	SCF Equipment Leasing LLC, Series 2025-1A, Class A3	5.110	11/21/2033	3,865,663	0.2%
1,220,000	SCF Equipment Leasing LLC, Series 2025-2A, Class C	4.820	6/20/2036	1,192,437	0.1%
1,415,000	Scooter S Coffee Issuer LLC, Series 2026-1A, Class A2	6.380	5/20/2056	1,415,985	0.1%
2,260,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/10/2040	2,294,719	0.1%
2,379,038	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	2,417,059	0.2%
2,870,000	SEB Funding LLC, Series 2026-1A, Class A2	6.665	1/30/2056	2,850,559	0.2%
286,312	Securitized Term Auto Receivables Trust, Series 2025-A, Class B	5.038	7/25/2031	288,681	0.0%
3,195,000	SF ABS Issuer LLC, Series 2025-1A, Class A2	5.377	11/25/2055	3,124,089	0.2%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	127,232	0.0%
300,000	SFS Auto Receivables Securitization Trust, Series 2025-1A, Class B	5.110	2/20/2031	303,080	0.0%
1,510,000	SFS Auto Receivables Securitization Trust, Series 2025-3A, Class B	4.440	11/20/2031	1,500,479	0.1%
4,675,000	Shentel Issuer LLC, Series 2025-1A, Class A2	5.640	12/20/2055	4,710,706	0.3%
238,645	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	240,094	0.0%
485,555	Sierra Timeshare Receivables Funding LLC, Series 2024-3A, Class A	4.830	8/20/2041	486,475	0.0%
3,175,829	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,017,862	0.2%
1,640,420	Slam Ltd., Series 2024-1A, Class A	5.335	9/15/2049	1,626,821	0.1%
215,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	6.330	6/15/2032	214,802	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of May 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>
50,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	6.340	6/15/2032	49,992	0.0%
85,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	6.350	3/15/2033	84,988	0.0%
1,298,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	6.370	3/15/2033	1,297,811	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	109,989	0.0%
129,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	6.510	9/15/2032	128,987	0.0%
349,732	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	4.542	2/15/2036	349,635	0.0%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	113,090	0.0%
197,106	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	196,202	0.0%
654,401	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	651,913	0.0%
1,241,582	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,140,499	0.1%
456,178	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	433,714	0.0%
1,969,254	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	1,900,768	0.1%
1,049,058	SoFi Professional Loan Program LLC, Series 2021-B, Class AFX	1.140	2/15/2047	923,966	0.1%
901,350	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	848,847	0.1%
1,466,437	Sprite Ltd., Series 2026-1, Class A	5.227	3/15/2041	1,435,641	0.1%
1,606,458	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	6.750	11/15/2027	963,826	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	1,471,671	0.1%
98,767	Stellar Jay Ireland DAC, Series 2021-1, Class A	3.967	10/15/2041	98,377	0.0%
249,348	Stellar Jay Ireland DAC, Series 2021-1, Class B	5.926	10/15/2041	248,778	0.0%
2,975,742	Stream Innovations Issuer Trust, Series 2026-1A, Class A	4.780	8/15/2046	2,943,806	0.2%
99,728	Sunnova Helios II Issuer LLC, Series 2018-1A, Class A	4.870	7/20/2048	96,132	0.0%
314,839	Sunnova Helios II Issuer LLC, Series 2019-AA, Class A	3.750	6/20/2046	291,090	0.0%
796,971	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	697,978	0.0%
278,050	Sunnova Sol III Issuer LLC, Series 2021-1, Class A	2.580	4/28/2056	239,099	0.0%
293,964	Sunrun Demeter Issuer LLC, Series 2021-2A, Class A	2.270	1/30/2057	268,548	0.0%
540,000	TCO Commercial Mortgage Trust, Series 2024-DPM, Class A, 1 mo. USD SOFR + 1.243%	4.870	12/15/2039	540,337	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,651,249	0.1%
760,164	Thrust Engine Leasing DAC, Series 2021-1A, Class A	4.163	7/15/2040	752,071	0.1%
296,996	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	301,211	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of May 31, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
2,177,643	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	2,160,055	0.1%
4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,841,351	0.2%
348,009	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	342,053	0.0%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,978,200	0.1%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,017,096	0.3%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,621,957	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	4,122,498	0.3%
3,235,000	Toyota Auto Receivables Owner Trust, Series 2026-B, Class A3	4.130	12/16/2030	3,226,045	0.2%
1,805,000	Trafigura Securitisation Finance PLC, Series 2024-1A, Class A2	5.980	11/15/2027	1,812,897	0.1%
1,275,000	Tricon American Homes Trust, Series 2020-SFR1, Class C	2.249	7/17/2038	1,269,847	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,249,459	0.1%
3,482,636	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,386,874	0.2%
2,870,000	TYSN Mortgage Trust, Series 2023-CRNR, Class A	6.580	12/10/2033	2,970,775	0.2%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,296,605	0.1%
100,000,000	Uniform Mortgage-Backed Security, TBA	4.000	7/1/2056	93,557,762	5.9%
57,913,000	Uniform Mortgage-Backed Security, TBA	4.500	6/1/2056	55,590,780	3.5%
52,087,000	Uniform Mortgage-Backed Security, TBA	4.500	7/1/2056	49,951,596	3.1%
60,000,000	Uniform Mortgage-Backed Security, TBA	5.000	7/1/2056	58,949,444	3.7%
130,000,000	Uniform Mortgage-Backed Security, TBA	5.500	7/1/2056	130,375,705	8.2%
880,000	Uniti Fiber ABS Issuer LLC, Series 2025-1A, Class A2	5.877	4/20/2055	889,767	0.1%
625,000	USB Auto Owner Trust, Series 2025-1A, Class B	4.810	1/15/2031	626,538	0.0%
585,000	Verizon Master Trust, Series 2024-6, Class B	4.420	8/20/2030	585,161	0.0%
219,263	Veros Auto Receivables Trust, Series 2025-1, Class A	5.310	9/15/2028	219,929	0.0%
1,011,585	Vivint Solar Financing V LLC, Series 2018-1A, Class A	4.730	4/30/2048	987,881	0.1%
741,962	Volofin Finance DAC, Series 2024-1A, Class A	5.935	6/15/2037	745,608	0.1%
3,605,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,758,983	0.2%
3,155,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	3,190,641	0.2%
321,915	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.233	11/25/2036	308,401	0.0%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,953,363	0.3%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,754,843	0.3%
557,383	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	558,103	0.0%
1,230,000	Westlake Automobile Receivables Trust, Series 2024-2A, Class B	5.620	3/15/2030	1,235,475	0.1%
1,281,690	Westlake Automobile Receivables Trust, Series 2024-3A, Class A3	4.710	4/17/2028	1,283,790	0.1%
1,000,000	Westlake Automobile Receivables Trust, Series 2025-1A, Class B	4.980	9/16/2030	1,004,935	0.1%
1,335,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class B	5.800	4/18/2038	1,343,869	0.1%

Loomis Sayles Securitized Asset Fund

Investments as of May 31, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
870,000	Wheels Fleet Lease Funding 1 LLC, Series 2025-3A, Class A1	4.080	9/18/2040	865,210	0.1%
740,000	Wheels Fleet Lease Funding LLC, Series 2026-1, Class A2A	4.300	4/18/2039	740,307	0.1%
2,618,428	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,458,700	0.2%
115,540	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	117,361	0.0%
1,040,000	World Financial Network Credit Card Master Trust, Series 2024-A, Class A	5.470	2/15/2031	1,051,957	0.1%
1,045,000	World Omni Automobile Lease Securitization Trust, Series 2025-A, Class A4	4.490	5/15/2030	1,048,808	0.1%
4,765,000	Zayo Issuer LLC, Series 2025-1A, Class A2	5.648	3/20/2055	4,802,463	0.3%
3,645,000	Zayo Issuer LLC, Series 2025-2A, Class A2	5.953	6/20/2055	3,690,995	0.2%
3,195,000	Zayo Issuer LLC, Series 2025-3A, Class A2	5.570	10/20/2055	3,145,193	0.2%
	Total			1,932,275,767	121.6%
Collateralized Loan Obligations					
1,239,638	Alinea CLO Ltd., Series 2018-1A, Class BR, 3 mo. USD SOFR + 1.150%	4.825	7/20/2031	1,239,518	0.1%
4,475,000	BCC Middle Market CLO LLC, Series 2019-1A, Class A1RR, 3 mo. USD SOFR + 1.450%	5.123	7/15/2036	4,458,322	0.3%
3,300,000	Cerberus Loan Funding XLVII LLC, Series 2024-3A, Class A, 3 mo. USD SOFR + 1.750%	5.423	7/15/2036	3,301,353	0.2%
3,125,000	Diameter Capital CLO 12 Ltd., Series 2025-12A, Class A, 3 mo. USD SOFR + 1.240%	4.915	10/20/2038	3,133,767	0.2%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class BR, 3 mo. USD SOFR + 1.300%	4.973	1/15/2031	3,831,664	0.2%
3,020,000	Eldridge CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.330%	5.005	10/20/2038	3,028,547	0.2%
1,530,000	Empower CLO Ltd., Series 2025-1A, Class A, 3 mo. USD SOFR + 1.310%	4.985	7/20/2038	1,534,284	0.1%
3,290,000	Garnet CLO 2 Ltd., Series 2025-2A, Class A, 3 mo. USD SOFR + 1.350%	5.025	10/20/2038	3,294,734	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	3,182,767	0.2%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	5.437	4/20/2031	3,007,082	0.2%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class B1R2, 3 mo. USD SOFR + 1.600%	5.275	1/20/2038	4,212,964	0.3%
2,455,000	Palmer Square BDC CLO 1 Ltd., Series 1A, Class B1, 3 mo. USD SOFR + 2.150%	5.823	7/15/2037	2,459,075	0.1%
1,900,000	Polen Capital CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.320%	4.995	3/6/2038	1,908,104	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	2,948,485	0.2%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class A1R, 3 mo. USD SOFR + 1.300%	4.975	7/20/2038	7,656,242	0.5%
5,130,000	Symetra CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.290%	4.965	4/20/2038	5,139,003	0.3%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	5.636	10/18/2031	1,317,624	0.1%
3,290,000	Wise CLO Ltd., Series 2024-2A, Class A, 3 mo. USD SOFR + 1.460%	5.133	7/15/2037	3,295,261	0.2%
	Total			58,948,796	3.7%

Loomis Sayles Securitized Asset Fund

Investments as of May 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>
Short-Term Investments					
47,813,648	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.150	6/1/2026	47,813,648	3.0%
3,000,000	U.S. Treasury Bills	3.607(a)	8/4/2026	2,980,615	0.2%
	Total			50,794,263	3.2%
	Total Investments			2,042,018,826	128.5%
	Other assets less liabilities			(453,010,934)	(28.5)%
	Net Assets			1,589,007,892	100.0%

Centrally Cleared Interest Rate Swaps Agreements

<u>Notional Value</u>	<u>Currency</u>	<u>Expiration Date</u>	<u>Fund Pays</u>	<u>Fund Receives</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
100,000,000	USD	4/03/2031	3.639%	12 mo. SOFR	\$1,009,366	\$1,009,366

(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 April 30, 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					
2,925,785	AASET Ltd., Series 2024-2A, Class A	5.930	9/16/2049	2,963,632	0.2%
356,367	Accelerated Assets LLC, Series 2018-1, Class A	3.870	12/2/2033	353,156	0.0%
135,746	ACHV ABS Trust, Series 2024-1PL, Class B	6.340	4/25/2031	136,866	0.0%
317,000	Affirm Asset Securitization Trust, Series 2025-X2, Class C	4.930	10/15/2030	317,178	0.0%
8,545,000	Affirm Master Trust, Seires 2026-2A, Class A	4.670	4/16/2035	8,554,784	0.5%
320,000	Affirm Master Trust, Series 2025-3A, Class B	4.750	10/16/2034	318,766	0.0%
1,034,286	Ajax Mortgage Loan Trust, Series 2019-D, Class A1	2.956	9/25/2065	998,085	0.1%
1,156,275	ALTDE Trust, Series 2025-1A, Class A	5.900	8/15/2050	1,164,166	0.1%
784,533	American Credit Acceptance Receivables Trust, Series 2022-4, Class D	8.000	2/15/2029	789,185	0.1%
3,725,000	American Tower Trust	5.490	3/15/2053	3,763,379	0.2%
2,410,000	AmeriCredit Automobile Receivables Trust, Seires 2026-1, Class A3	4.150	11/18/2032	2,403,209	0.2%
3,100,000	AmeriCredit Automobile Receivables Trust, Series 2023-2, Class B	5.840	7/18/2029	3,141,825	0.2%
651,234	AmeriCredit Automobile Receivables Trust, Series 2024-1, Class A3	5.430	1/18/2029	654,901	0.0%
3,996,000	Applebee's Funding LLC/IHOP Funding LLC, Series 2025-1A, Class A2	6.720	6/7/2055	4,004,414	0.3%
2,768,136	Aqua Finance Trust, Series 2021-A, Class A	1.540	7/17/2046	2,536,002	0.2%
1,254,141	Aqua Finance Trust, Series 2024-A, Class A	4.810	4/18/2050	1,248,888	0.1%
700,000	Arixa Mortgage Trust, Series 2025-RTL1, Class A1	5.735	8/25/2030	701,877	0.0%
1,040,000	AutoNation Finance Trust, Series 2025-1A, Class A4	4.760	6/10/2030	1,047,436	0.1%
32,469	Auxilior Term Funding LLC, Series 2023-1A, Class A2	6.180	12/15/2028	32,515	0.0%
905,000	Avant Credit Card Master Trust, Series 2025-1A, Class A	4.890	4/15/2031	896,589	0.1%
1,000,000	Avant Loans Funding Trust, Seires 2026-REV1, Class A	4.520	5/15/2036	992,016	0.1%
3,215,000	Avis Budget Rental Car Funding AESOP LLC, Series 2024-1A, Class A	5.360	6/20/2030	3,279,401	0.2%
495,000	Avis Budget Rental Car Funding AESOP LLC, Series 2025-1A, Class A	4.800	8/20/2029	497,522	0.0%
3,720,000	Bank, Series 2019-BN20, Class A3	3.011	9/15/2062	3,519,467	0.2%
3,525,000	Bank, Series 2019-BN22, Class A4	2.978	11/15/2062	3,332,052	0.2%
1,770,000	Bank, Series 2020-BN25, Class A5	2.649	1/15/2063	1,640,326	0.1%
3,649,000	Bank, Series 2020-BN26, Class A4	2.403	3/15/2063	3,343,694	0.2%
785,000	Bank, Series 2020-BN28, Class AS	2.140	3/15/2063	691,863	0.0%
3,615,000	Bank, Series 2021-BN34, Class A5	2.438	6/15/2063	3,189,680	0.2%
5,300,000	Bank, Series 2022-BNK39, Class A4	2.928	2/15/2055	4,800,003	0.3%
1,830,000	Bank, Series 2022-BNK42, Class A5	4.493	6/15/2055	1,781,497	0.1%
305,364	Bank of America Merrill Lynch Commercial Mortgage Trust, Series 2016-UB10, Class A4	3.170	7/15/2049	303,416	0.0%
2,140,000	Bank5 Trust, Series 2024-5YR6, Class AS	6.790	5/15/2057	2,238,433	0.1%
1,495,000	BasePoint MCA Securitization II LLC, Series 2025-1A, Class A	5.926	8/15/2031	1,495,973	0.1%
3,330,000	Benchmark Mortgage Trust, Series 2019-B10, Class A4	3.717	3/15/2062	3,242,171	0.2%
5,185,000	Benchmark Mortgage Trust, Series 2019-B13, Class A4	2.952	8/15/2057	4,898,465	0.3%
3,210,000	BFLD Commercial Mortgage Trust, Series 2025-660F, Class A, 1 mo. USD SOFR + 1.500%	5.155	11/15/2042	3,212,006	0.2%
495,000	BHG Securitization Trust, Series 2022-A, Class C	3.080	2/20/2035	490,733	0.0%
1,464,684	BHG Securitization Trust, Series 2023-A, Class B	6.350	4/17/2036	1,473,732	0.1%
150,290	BHG Securitization Trust, Series 2024-1CON, Class A	5.810	4/17/2035	152,122	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of April 30, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
833,978	BHG Securitization Trust, Series 2025-1CON, Class A	4.820	4/17/2036	833,006	0.1%
272,890	BHG Securitization Trust, Series 2025-1CON, Class B	5.260	4/17/2036	273,855	0.0%
865,381	BHG Securitization Trust, Series 2025-2CON, Class A	4.840	9/17/2036	865,292	0.1%
2,620,000	Bluepeak ABS Issuer LLC, Series 2025-1A, Class A2	5.858	12/20/2055	2,649,268	0.2%
4,970,000	BMO Mortgage Trust, Series 2022-C1, Class A5	3.374	2/15/2055	4,593,876	0.3%
1,812,280	Business Jet Securities LLC, Series 2024-2A, Class A	5.364	9/15/2039	1,808,390	0.1%
2,725,447	BX Commercial Mortgage Trust, Series 2022-AHP, Class B, 1 mo. USD SOFR + 1.840%	5.495	1/17/2039	2,724,596	0.2%
1,485,000	BX Commercial Mortgage Trust, Series 2024-VLT5, Class A	5.591	11/13/2046	1,480,478	0.1%
690,840	BX Trust, Series 2024-VLT4, Class A, 1 mo. USD SOFR + 1.491%	5.146	6/15/2041	688,681	0.0%
1,895,000	BX Trust, Series 2025-DELC, Class A, 1 mo. USD SOFR + 1.550%	5.205	12/15/2042	1,896,777	0.1%
4,470,000	BX Trust, Series 2025-VLT6, Class A, 1 mo. USD SOFR + 1.443%	5.098	3/15/2042	4,450,444	0.3%
510,000	CALI Mortgage Trust, Series 2019-101C, Class A	3.957	3/10/2039	490,847	0.0%
795,000	CarMax Auto Owner Trust, Series 2026-2, Class A3	4.220	6/16/2031	794,877	0.1%
3,030,000	CarMax Auto Owner Trust, Series 2022-3, Class D	6.200	1/16/2029	3,042,446	0.2%
800,000	CarMax Auto Owner Trust, Series 2023-3, Class C	5.610	2/15/2029	810,153	0.1%
2,325,000	CarMax Auto Owner Trust, Series 2024-2, Class B	5.690	11/15/2029	2,367,231	0.2%
1,680,000	CarMax Select Receivables Trust, Series 2025-A, Class A3	4.770	9/17/2029	1,691,301	0.1%
1,720,000	CarMax Select Receivables Trust, Series 2025-B, Class C	4.830	6/16/2031	1,722,303	0.1%
220,859	Carvana Auto Receivables Trust, Series 2021-N1, Class C	1.300	1/10/2028	219,339	0.0%
4,603,480	Carvana Auto Receivables Trust, Series 2021-P2, Class C	1.600	6/10/2027	4,576,974	0.3%
1,600,000	Carvana Auto Receivables Trust, Series 2022-P3, Class A4	4.850	6/12/2028	1,604,746	0.1%
1,605,000	Carvana Auto Receivables Trust, Series 2023-P4, Class A4	6.160	9/10/2029	1,645,020	0.1%
442,000	Carvana Auto Receivables Trust, Series 2024-P1, Class A4	5.080	3/11/2030	446,898	0.0%
1,125,000	Carvana Auto Receivables Trust, Series 2025-P2, Class A4	4.750	6/10/2031	1,132,084	0.1%
573,486	Castlelake Aircraft Structured Trust, Series 2019-1A, Class A	3.967	4/15/2039	564,197	0.0%
1,250,000	Chase Auto Owner Trust, Series 2024-1A, Class B	5.160	11/26/2029	1,265,780	0.1%
2,800,000	Chase Auto Owner Trust, Series 2024-2A, Class A4	5.480	11/26/2029	2,855,785	0.2%
2,200,000	Chase Auto Owner Trust, Series 2024-4A, Class C	5.460	7/25/2030	2,235,032	0.1%
970,000	Chase Auto Owner Trust, Series 2025-1A, Class A4	4.380	10/25/2030	971,607	0.1%
3,305,000	CHI Commercial Mortgage Trust, Series 2025-SFT, Class A	5.665	4/15/2042	3,351,442	0.2%
1,448,850	Citigroup Mortgage Loan Trust, Inc., Series 2019-RP1, Class M2	4.000	1/25/2066	1,355,467	0.1%
3,025,000	Citizens Auto Receivables Trust, Series 2023-1, Class A4	5.780	10/15/2030	3,055,348	0.2%
1,046,602	College Avenue Student Loans LLC, Series 2021-A, Class A2	1.600	7/25/2051	959,562	0.1%
1,284,843	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	1,276,081	0.1%

Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
406,334	Commonbond Student Loan Trust, Series 2020-AGS, Class A	1.980	8/25/2050	367,371	0.0%
1,765,000	Compass Datacenters Issuer II LLC, Series 2024-2A, Class A1	5.022	8/25/2049	1,762,959	0.1%
1,405,000	Compass Datacenters Issuer III LLC, Seires 2026-1A, Class A21	4.897	2/25/2056	1,394,183	0.1%
1,375,000	Compass Datacenters Issuer III LLC, Series 2025-1A, Class A2	5.656	2/25/2050	1,383,568	0.1%
1,789,000	Compass Datacenters Issuer III LLC, Series 2025-3A, Class A2	5.286	7/25/2050	1,765,744	0.1%
1,230,000	Continental Finance Credit Card ABS Master Trust, Series 2025-A, Class A	5.400	12/17/2035	1,225,265	0.1%
114,177	CoreVest American Finance Trust, Series 2019-3, Class A	2.705	10/15/2052	113,976	0.0%
7,128	Countrywide Asset-Backed Certificates, Series 2004-S1, Class A3	5.115	2/25/2035	6,751	0.0%
965,000	Credibly Asset Securitization II LLC, Seires 2026-1A, Class A	5.400	3/15/2032	956,848	0.1%
72,141	Credit Acceptance Auto Loan Trust, Series 2023-3A, Class A	6.390	8/15/2033	72,267	0.0%
820,000	Credit Acceptance Auto Loan Trust, Series 2025-2A, Class B	4.870	1/15/2036	821,818	0.1%
6,160,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class A2	3.953	9/15/2037	5,735,619	0.4%
2,110,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class B	4.185	9/15/2037	1,814,550	0.1%
3,600,000	Credit Suisse Mortgage Trust, Series 2014-USA, Class C	4.336	9/15/2037	3,062,938	0.2%
1,213,914	Crockett Partners Equipment Co. IIA LLC, Series 2024-1C, Class A	6.050	1/20/2031	1,226,624	0.1%
2,405,000	CSAIL Commercial Mortgage Trust, Series 2019-C18, Class A4	2.968	12/15/2052	2,269,614	0.1%
3,020,000	CyrusOne Data Centers Issuer I LLC, Series 2024-2A, Class A2	4.500	5/20/2049	2,935,080	0.2%
1,525,000	CyrusOne Data Centers Issuer I LLC, Series 2024-3A, Class A2	4.650	5/20/2049	1,452,432	0.1%
980,000	CyrusOne Data Centers Issuer I LLC, Series 2025-1A, Class A2	5.910	2/20/2050	984,601	0.1%
2,905,000	DataBank Issuer II LLC, Series 2025-1A, Class A2	5.180	9/27/2055	2,860,215	0.2%
2,520,000	DC Commercial Mortgage Trust, Series 2023-DC, Class A	6.314	9/12/2040	2,573,410	0.2%
635,000	Drive Auto Receivables Trust, Series 2025-1, Class A3	4.730	9/15/2032	636,913	0.0%
3,108,475	DT Auto Owner Trust, Series 2023-3A, Class C	6.400	5/15/2029	3,130,618	0.2%
1,565,000	EDI ABS Issuer 1 LLC, Series 2025-1A, Class A2	4.450	7/25/2055	1,494,832	0.1%
631,244	Education Funding Trust, Series 2020-A, Class A	2.790	7/25/2041	604,380	0.0%
796,470	Elara HGV Timeshare Issuer LLC, Series 2023-A, Class A	6.160	2/25/2038	817,261	0.1%
595,000	Enterprise Fleet Financing LLC, Series 2025-1, Class A4	4.970	9/22/2031	603,838	0.0%
681,113	EverBright Solar Trust, Series 2024-A, Class A	6.430	6/22/2054	573,161	0.0%
4,740,312	EWC Master Issuer LLC, Series 2022-1A, Class A2	5.500	3/15/2052	4,718,200	0.3%
380,438	Extended Stay America Trust, Series 2025-ESH, Class A, 1 mo. USD SOFR + 1.300%	4.955	10/15/2042	380,911	0.0%
202,258	Extended Stay America Trust, Series 2025-ESH, Class B, 1 mo. USD SOFR + 1.600%	5.255	10/15/2042	202,761	0.0%
1,109,530	Extended Stay America Trust, Series 2026-ESH2, Class A, 1 mo. USD SOFR + 1.200%	4.855	2/15/2043	1,110,570	0.1%
6,722,121	Federal Home Loan Mortgage Corp.	2.500	9/1/2050	5,585,513	0.4%
1,408,297	Federal Home Loan Mortgage Corp.	2.500	10/1/2050	1,170,156	0.1%
5,956,923	Federal Home Loan Mortgage Corp.	2.500	2/1/2052	4,994,273	0.3%

Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
6,975,610	Federal Home Loan Mortgage Corp.	2.500	4/1/2052	5,880,016	0.4%
4,304,652	Federal Home Loan Mortgage Corp.	3.450	5/1/2037	3,865,874	0.2%
6,468,903	Federal Home Loan Mortgage Corp.	3.500	6/1/2052	5,903,003	0.4%
15,217,123	Federal Home Loan Mortgage Corp.	4.000	9/1/2052	14,315,561	0.9%
23,214,233	Federal Home Loan Mortgage Corp.	4.500	12/1/2054	22,343,061	1.4%
7,659,325	Federal Home Loan Mortgage Corp.	5.500	6/1/2055	7,812,802	0.5%
15,943,046	Federal Home Loan Mortgage Corp.	6.000	6/1/2055	16,316,326	1.0%
14,729,442	Federal Home Loan Mortgage Corp.	6.500	5/1/2055	15,287,104	1.0%
9,871,719	Federal Home Loan Mortgage Corp., Seires 5425, Class KB, REMICS	6.000	6/25/2054	10,088,339	0.6%
100,859	Federal Home Loan Mortgage Corp., Series 224	6.000	3/1/2033	11,637	0.0%
31,852	Federal Home Loan Mortgage Corp., Series 2649, Class IM, REMICS	7.000	7/15/2033	3,755	0.0%
1,623,620	Federal Home Loan Mortgage Corp., Series 3149, Class LS, REMICS	3.446	5/15/2036	172,829	0.0%
482,222	Federal Home Loan Mortgage Corp., Series 3229, Class BI, REMICS	2.866	10/15/2036	40,404	0.0%
558,489	Federal Home Loan Mortgage Corp., Series 3416, Class BI, REMICS	2.496	2/15/2038	47,118	0.0%
146,554	Federal Home Loan Mortgage Corp., Series 3417, Class VS, REMICS	7.130	2/15/2038	158,748	0.0%
137,474	Federal Home Loan Mortgage Corp., Series 3417, Class WS, REMICS	7.395	2/15/2038	139,448	0.0%
611,623	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.504	6/15/2048	566,987	0.0%
130,879	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	4.882	12/15/2036	134,150	0.0%
731,687	Federal Home Loan Mortgage Corp., Series 3747, Class CS, REMICS	2.746	10/15/2040	61,554	0.0%
183,907	Federal Home Loan Mortgage Corp., Series 3808, Class SH, REMICS	1.663	2/15/2041	124,997	0.0%
640,365	Federal Home Loan Mortgage Corp., Series 3922, Class SH, REMICS	2.146	9/15/2041	53,847	0.0%
912,026	Federal Home Loan Mortgage Corp., Series 4041, Class ES, REMICS	5.229	8/15/2040	935,406	0.1%
464,186	Federal Home Loan Mortgage Corp., Series 4097, Class US, REMICS	2.396	8/15/2032	17,308	0.0%
3,524,310	Federal Home Loan Mortgage Corp., Series 4136, Class SG, REMICS	2.396	11/15/2042	423,110	0.0%
1,623,407	Federal Home Loan Mortgage Corp., Series 4321, Class BS, REMICS	2.128	6/15/2039	154,014	0.0%
866,052	Federal Home Loan Mortgage Corp., Series 4512, Class IE, REMICS	4.500	3/15/2044	159,187	0.0%
2,752,165	Federal Home Loan Mortgage Corp., Series 4672, Class SP, REMICS	2.346	4/15/2047	262,236	0.0%
1,119,430	Federal Home Loan Mortgage Corp., Series 4749, REMICS	4.000	12/15/2047	193,270	0.0%
8,453,764	Federal Home Loan Mortgage Corp., Series 4892, Class SI, REMICS	2.240	2/25/2047	851,795	0.1%
2,146,630	Federal Home Loan Mortgage Corp., Series 5048, Class HI, REMICS	4.500	1/15/2042	401,774	0.0%
107,656	Federal Home Loan Mortgage Corp., Series 5065, Class EI, REMICS	5.319	11/25/2044	19,195	0.0%
5,554,107	Federal Home Loan Mortgage Corp., Series 5065, Class HI, REMICS	4.688	4/15/2042	830,022	0.1%
1,166,239	Federal Home Loan Mortgage Corp., Series 5078, Class MI, REMICS	4.000	9/25/2043	250,921	0.0%
13,656,299	Federal Home Loan Mortgage Corp., Series 5094, REMICS	1.379	12/15/2048	857,749	0.1%
244,529	Federal Home Loan Mortgage Corp., Series 5214, Class BI, REMICS	0.884	4/25/2052	8,955	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
10,012,160	Federal Home Loan Mortgage Corp., Series 5407, Class LA, REMICS	6.000	8/25/2050	10,110,067	0.6%
30,950,184	Federal Home Loan Mortgage Corp., Series 5457, Class GA, REMICS	4.500	11/25/2050	30,837,293	1.9%
25,072,986	Federal Home Loan Mortgage Corp., Series 5471, Class DA, REMICS	5.000	8/25/2051	25,012,911	1.6%
9,565,399	Federal Home Loan Mortgage Corp., Series 5531, Class SG, REMICS	2.396	10/15/2048	951,733	0.1%
9,845,539	Federal Home Loan Mortgage Corp., Series 5617, Class AP, REMICS	4.500	1/25/2046	9,677,328	0.6%
16,582,999	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K057, Class X1	1.264	7/25/2026	19,832	0.0%
7,547,877	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K058, Class X1	1.018	8/25/2026	12,383	0.0%
18,646,284	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K059, Class X1	0.358	9/25/2026	8,264	0.0%
83,249,913	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K060, Class X1	0.167	10/25/2026	14,818	0.0%
17,707,402	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K103, Class X1	0.750	11/25/2029	343,878	0.0%
17,022,188	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K105, Class X1	1.635	1/25/2030	797,932	0.1%
11,229,538	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K107, Class X1	1.700	1/25/2030	546,328	0.0%
13,500,086	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K108, Class X1	1.809	3/25/2030	716,490	0.0%
14,078,080	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K117, Class X1	1.311	8/25/2030	606,922	0.0%
253,463,567	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K138, Class X1	0.248	1/25/2055	2,034,552	0.1%
32,595,911	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K141, Class X1	0.407	2/25/2032	527,369	0.0%
78,944,879	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K142, Class X1	0.404	3/25/2032	1,226,646	0.1%
35,714,175	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K143, Class X1	0.451	4/25/2055	675,355	0.0%
45,799,049	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K144, Class X1	0.437	4/25/2032	860,069	0.1%
19,699,580	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K145, Class X1	0.430	5/25/2032	357,404	0.0%
66,204,492	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K146, Class X1	0.353	6/25/2032	940,302	0.1%
50,626,390	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K147, Class X1	0.501	6/25/2032	1,086,898	0.1%

Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
81,912,208	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K149, Class X1	0.404	8/25/2032	1,377,436	0.1%
102,828,738	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-150, Class X1	0.447	9/25/2032	2,016,749	0.1%
100,000,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-151, Class XAM	0.330	11/25/2032	1,314,170	0.1%
3,315,132	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1513, Class X1	0.983	8/25/2034	157,347	0.0%
20,507,058	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1514, Class X1	0.699	10/25/2034	734,747	0.1%
51,355,468	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1516, Class X1	1.621	5/25/2035	5,282,870	0.3%
53,557,639	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1517, Class X1	1.435	7/25/2035	4,625,131	0.3%
13,374,950	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K152, Class X1	1.101	1/25/2031	457,521	0.0%
94,907,408	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-1521, Class X1	1.093	8/25/2036	6,904,153	0.4%
120,732,765	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K157, Class X1	0.155	8/25/2033	413,679	0.0%
21,659	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF57, Class A, 30 day USD SOFR Average + 0.654%	4.307	12/25/2028	21,632	0.0%
9,053	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF66, Class A, 30 day USD SOFR Average + 0.634%	4.287	7/25/2029	9,051	0.0%
5,246,771	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS03, Class X	0.438	8/25/2025	51	0.0%
18,673,635	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KW02, Class X1	0.218	12/25/2026	6,559	0.0%
1,865,904	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-61, Class 1A1, 1 yr. USD MTA + 1.400%	4.909	7/25/2044	1,826,890	0.1%
17,103	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-63, Class 1A1, 1 yr. USD MTA + 1.200%	4.709	2/25/2045	16,265	0.0%
931,297	Federal National Mortgage Association	2.000	10/1/2050	734,126	0.1%
286,178	Federal National Mortgage Association	2.000	12/1/2050	225,589	0.0%
3,553,787	Federal National Mortgage Association	2.500	10/1/2050	3,000,591	0.2%
5,320,904	Federal National Mortgage Association	2.500	11/1/2051	4,473,603	0.3%
11,646,221	Federal National Mortgage Association	2.500	1/1/2052	9,763,346	0.6%
8,136,690	Federal National Mortgage Association	2.500	1/1/2052	6,843,624	0.4%
72,695,833	Federal National Mortgage Association	2.500	2/1/2052	60,948,041	3.8%
4,643,797	Federal National Mortgage Association	2.500	2/1/2052	3,904,959	0.2%
1,797,898	Federal National Mortgage Association	2.500	7/1/2053	1,511,609	0.1%
8,237,192	Federal National Mortgage Association	2.500	12/1/2061	6,746,070	0.4%
92,687,979	Federal National Mortgage Association	2.500	3/1/2062	75,942,598	4.8%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
37,131,904	Federal National Mortgage Association	2.500	3/1/2062	30,410,221	1.9%
18,600,041	Federal National Mortgage Association	2.500	3/1/2062	15,232,970	1.0%
71,665,667	Federal National Mortgage Association	2.500	5/1/2062	58,718,261	3.7%
56,859,763	Federal National Mortgage Association	2.500	5/1/2062	46,566,341	2.9%
10,860,104	Federal National Mortgage Association	2.500	12/1/2063	8,894,029	0.6%
1,429,922	Federal National Mortgage Association	3.000	10/1/2047	1,280,532	0.1%
1,655,591	Federal National Mortgage Association	3.000	7/1/2049	1,465,133	0.1%
29,704,176	Federal National Mortgage Association	3.000	2/1/2052	26,248,220	1.6%
28,211,925	Federal National Mortgage Association	3.000	2/1/2052	24,887,701	1.6%
24,932,779	Federal National Mortgage Association	3.000	6/1/2052	21,883,674	1.4%
2,808,311	Federal National Mortgage Association	3.000	6/1/2063	2,411,734	0.2%
12,643,734	Federal National Mortgage Association	3.000	12/1/2063	10,858,183	0.7%
15,935,375	Federal National Mortgage Association	3.000	6/1/2064	13,684,928	0.9%
31,322,863	Federal National Mortgage Association	3.500	9/1/2062	28,168,735	1.8%
14,301,568	Federal National Mortgage Association	3.500	12/1/2063	12,834,860	0.8%
22,974,255	Federal National Mortgage Association	3.500	6/1/2064	20,625,700	1.3%
439,610	Federal National Mortgage Association	4.000	1/1/2052	414,710	0.0%
7,661,637	Federal National Mortgage Association	5.500	10/1/2054	7,702,878	0.5%
27,279,394	Federal National Mortgage Association	5.500	7/1/2055	27,487,394	1.7%
7,805,461	Federal National Mortgage Association	6.500	10/1/2055	8,093,961	0.5%
57,913,000	Federal National Mortgage Association, TBA	4.500	5/1/2056	55,701,052	3.5%
10,952,169	Federal National Mortgage Association, Seires 2023-45, Class S, REMICS	2.390	1/25/2048	1,134,463	0.1%
4,600,000	Federal National Mortgage Association, Seires 2024-34, Class B, REMICS	6.000	6/25/2054	4,728,201	0.3%
18,000,000	Federal National Mortgage Association, Seires 2026-24, Class CY, REMICS	4.500	5/25/2055	17,377,704	1.1%
433,205	Federal National Mortgage Association, Series 2005-22, Class DG, REMICS	6.810	4/25/2035	412,612	0.0%
482,329	Federal National Mortgage Association, Series 2005-45, Class DA, REMICS	10.635	6/25/2035	563,222	0.0%
444,128	Federal National Mortgage Association, Series 2006-46, Class SK, REMICS	10.415	6/25/2036	528,378	0.0%
23,781	Federal National Mortgage Association, Series 2006-69, Class KI, REMICS	3.540	8/25/2036	2,109	0.0%
135,153	Federal National Mortgage Association, Series 2008-15, Class AS, REMICS	14.202	8/25/2036	176,334	0.0%
402,664	Federal National Mortgage Association, Series 2008-86, Class LA, REMICS	3.482	8/25/2038	391,496	0.0%
108,560	Federal National Mortgage Association, Series 2008-87, Class LD, REMICS	3.774	11/25/2038	105,275	0.0%
394,351	Federal National Mortgage Association, Series 2009-11, Class VP, REMICS	2.640	3/25/2039	366,199	0.0%
43,078	Federal National Mortgage Association, Series 2010-75, Class MT, REMICS	1.904	12/25/2039	39,641	0.0%
282,244	Federal National Mortgage Association, Series 2011-100, Class SH, REMICS	3.932	11/25/2040	252,564	0.0%
1,785,202	Federal National Mortgage Association, Series 2011-51, Class SM, REMICS	2.090	6/25/2041	133,189	0.0%
873,390	Federal National Mortgage Association, Series 2012-14, Class MS, REMICS	2.740	3/25/2042	103,810	0.0%
504,588	Federal National Mortgage Association, Series 2012-21, Class SB, REMICS	2.190	3/25/2042	44,377	0.0%
2,118,027	Federal National Mortgage Association, Series 2012-97, Class SB, REMICS	2.240	9/25/2042	211,605	0.0%
396,352	Federal National Mortgage Association, Series 2013-109, Class US, REMICS	3.012	7/25/2043	324,680	0.0%
1,014,884	Federal National Mortgage Association, Series 2013-117, Class S, REMICS	2.840	11/25/2043	113,264	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
894,997	Federal National Mortgage Association, Series 2013-34, Class PS, REMICS	2.390	8/25/2042	40,626	0.0%
2,199,493	Federal National Mortgage Association, Series 2013-66, Class LI, REMICS	7.000	7/25/2043	252,417	0.0%
7,810,944	Federal National Mortgage Association, Series 2014-15, Class SA, REMICS	2.290	4/25/2044	725,417	0.1%
554,598	Federal National Mortgage Association, Series 2014-28, Class SD, REMICS	2.290	5/25/2044	32,072	0.0%
5,574,814	Federal National Mortgage Association, Series 2014-90, Class SA, REMICS	2.390	1/25/2045	570,882	0.0%
260,510	Federal National Mortgage Association, Series 2015-55, Class KT, REMICS	3.158	5/25/2041	215,048	0.0%
4,293,257	Federal National Mortgage Association, Series 2016-22, Class ST, REMICS	2.340	4/25/2046	316,146	0.0%
4,472,724	Federal National Mortgage Association, Series 2016-32, Class SA, REMICS	2.340	10/25/2034	230,493	0.0%
5,649,238	Federal National Mortgage Association, Series 2016-60, Class ES, REMICS	2.340	9/25/2046	337,610	0.0%
3,542,973	Federal National Mortgage Association, Series 2016-60, Class QS, REMICS	2.340	9/25/2046	199,625	0.0%
2,272,498	Federal National Mortgage Association, Series 2016-82, Class SC, REMICS	2.340	11/25/2046	191,923	0.0%
2,349,078	Federal National Mortgage Association, Series 2016-82, Class SG, REMICS	2.340	11/25/2046	149,702	0.0%
2,406,515	Federal National Mortgage Association, Series 2016-93, Class SL, REMICS	2.890	12/25/2046	188,437	0.0%
3,667,314	Federal National Mortgage Association, Series 2017-26, Class SA, REMICS	2.390	4/25/2047	231,086	0.0%
29,161,797	Federal National Mortgage Association, Series 2017-57, Class SD, REMICS	0.190	8/25/2047	679,470	0.0%
22,265,134	Federal National Mortgage Association, Series 2019-M17, Class X	0.418	8/25/2034	222,680	0.0%
7,871,227	Federal National Mortgage Association, Series 2020-37, Class QI, REMICS	4.500	6/25/2050	1,409,017	0.1%
2,116,840	Federal National Mortgage Association, Series 2020-72, Class LI, REMICS	5.000	12/25/2040	400,156	0.0%
8,435,902	Federal National Mortgage Association, Series 2020-M33, Class X	1.839	6/25/2028	79,647	0.0%
14,680,332	Federal National Mortgage Association, Series 2020-M37, Class X	1.072	4/25/2032	459,494	0.0%
14,517,818	Federal National Mortgage Association, Series 2020-M43, Class X1	1.968	8/25/2034	719,218	0.0%
12,720,564	Federal National Mortgage Association, Series 2021-24, REMICS	1.055	3/25/2059	675,836	0.0%
12,974,600	Federal National Mortgage Association, Series 2024-86, Class CA, REMICS	5.000	9/25/2051	12,943,170	0.8%
31,873,479	Federal National Mortgage Association, Series 2025-114, Class AE, REMICS	4.500	1/25/2056	31,475,940	2.0%
135,227	Federal National Mortgage Association, Series 334, Class 11	6.000	3/25/2033	14,483	0.0%
34,947	Federal National Mortgage Association, Series 334, Class 19	7.000	2/25/2033	4,526	0.0%
147,730	Federal National Mortgage Association, Series 339, Class 13	6.000	6/25/2033	17,283	0.0%
91,898	Federal National Mortgage Association, Series 339, Class 7	5.500	11/25/2033	10,662	0.0%
369,906	Federal National Mortgage Association, Series 356, Class 13	5.500	6/25/2035	55,704	0.0%
152,951	Federal National Mortgage Association, Series 359, Class 17	6.000	7/25/2035	23,431	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
87,145	Federal National Mortgage Association, Series 374, Class 18	6.500	8/25/2036	13,879	0.0%
194,252	Federal National Mortgage Association, Series 374, Class 20	6.500	9/25/2036	31,771	0.0%
86,034	Federal National Mortgage Association, Series 374, Class 22	7.000	10/25/2036	15,791	0.0%
93,936	Federal National Mortgage Association, Series 374, Class 23	7.000	10/25/2036	14,259	0.0%
133,162	Federal National Mortgage Association, Series 374, Class 24	7.000	6/25/2037	23,703	0.0%
111,021	Federal National Mortgage Association, Series 381, Class 12	6.000	11/25/2035	15,437	0.0%
57,748	Federal National Mortgage Association, Series 381, Class 13	6.000	11/25/2035	8,224	0.0%
74,272	Federal National Mortgage Association, Series 381, Class 18	7.000	3/25/2037	11,566	0.0%
44,734	Federal National Mortgage Association, Series 381, Class 19	7.000	3/25/2037	7,404	0.0%
13,785	Federal National Mortgage Association, Series 383, Class 32	6.000	1/25/2038	2,319	0.0%
383,987	Federal National Mortgage Association, Series 384, Class 20	5.500	5/25/2036	56,003	0.0%
144,146	Federal National Mortgage Association, Series 384, Class 31	6.500	7/25/2037	24,565	0.0%
53,745	Federal National Mortgage Association, Series 384, Class 36	7.000	7/25/2037	5,468	0.0%
90,939	Federal National Mortgage Association, Series 384, Class 4	4.500	9/25/2036	5,338	0.0%
69,379	Federal National Mortgage Association, Series 385, Class 23	7.000	7/25/2037	10,826	0.0%
10,779	Federal National Mortgage Association, Series 386, Class 25	7.000	3/25/2038	2,179	0.0%
2,125,000	FHF Issuer Trust, Series 2025-2A, Class A2	5.750	5/15/2030	2,125,956	0.1%
935,000	First Investors Auto Owner Trust, Series 2025-1A, Class C	4.750	12/15/2031	934,340	0.1%
3,730,000	FirstKey Homes Trust, Series 2021-SFR1, Class B	1.788	8/17/2038	3,696,966	0.2%
2,495,000	FirstKey Homes Trust, Series 2021-SFR1, Class C	1.888	8/17/2038	2,473,273	0.2%
5,430,000	FirstKey Homes Trust, Series 2021-SFR2, Class C	1.707	9/17/2038	5,363,979	0.3%
587,281	Flagship Credit Auto Trust, Series 2022-1, Class C	3.060	3/15/2028	586,591	0.0%
2,665,492	Flagship Credit Auto Trust, Series 2023-2, Class B	5.210	5/15/2028	2,667,186	0.2%
1,202,333	Flagship Credit Auto Trust, Series 2024-1, Class A3	5.480	10/16/2028	1,204,492	0.1%
667,655	Flagship Credit Auto Trust, Series 2024-3, Class A	4.880	11/15/2028	668,126	0.0%
920,000	Ford Credit Auto Owner Trust, Series 2023-2, Class C	6.160	2/15/2036	947,200	0.1%
330,000	Ford Credit Floorplan Master Owner Trust A, Series 2023-1, Class C	5.750	5/15/2028	330,208	0.0%
2,300,159	Foundation Finance Trust, Series 2023-2A, Class B	6.970	6/15/2049	2,381,950	0.2%
468,883	Foundation Finance Trust, Series 2024-1A, Class B	5.950	12/15/2049	477,129	0.0%
1,520,000	Foursight Capital Automobile Receivables Trust, Series 2023-1, Class D	7.410	2/15/2030	1,544,752	0.1%
1,750,000	Foursight Capital Automobile Receivables Trust, Series 2023-2, Class B	6.110	11/15/2028	1,760,946	0.1%
130,000	Foursight Capital Automobile Receivables Trust, Series 2024-1, Class C	5.770	11/15/2029	131,573	0.0%
12,284,668	FRESB Mortgage Trust, Series 2021-SB90, Class X1	0.657	6/25/2041	292,656	0.0%
21,406,403	FRESB Mortgage Trust, Series 2021-SB91, Class X1	0.659	8/25/2041	544,665	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
79,307,824	FRESB Mortgage Trust, Series 2022-SB95, Class X1	0.071	11/25/2041	1,223,997	0.1%
2,440,000	GECU Auto Receivables Trust, Series 2023-1A, Class A4	5.790	10/15/2029	2,469,692	0.2%
1,825,314	GGAM Master Trust International Ltd., Series 2025-1A, Class A	5.923	9/30/2060	1,816,960	0.1%
2,353,630	Global SC Finance X Ltd., Series 2025-1H, Class A	6.169	9/20/2045	2,339,622	0.2%
651,000	GLS Auto Receivables Issuer Trust, Series 2024-3A, Class C	5.210	2/18/2031	654,885	0.0%
4,070,000	GLS Auto Receivables Issuer Trust, Series 2025-1A, Class B	4.980	7/16/2029	4,092,675	0.3%
425,000	GLS Auto Receivables Issuer Trust, Series 2025-4A, Class A3	4.290	7/16/2029	424,983	0.0%
1,110,000	GLS Auto Select Receivables Issuer Trust, Series 2025-4A, Class C	5.140	12/15/2031	1,116,390	0.1%
1,780,000	GLS Auto Select Receivables Trust, Series 2024-3A, Class B	5.640	8/15/2030	1,808,761	0.1%
180,000	GLS Auto Select Receivables Trust, Series 2025-1A, Class B	5.040	2/15/2031	181,459	0.0%
490,000	GM Financial Consumer Automobile Receivables Trust, Series 2025-1, Class B	5.000	8/16/2030	494,551	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	6/20/2056	71,009,604	4.4%
10,266,889	Government National Mortgage Association, Series 2013-148, Class DS	1.901	10/16/2043	679,521	0.0%
2,425,598	Government National Mortgage Association, Series 2006-46	0.480	4/16/2046	22,878	0.0%
1,180,988	Government National Mortgage Association, Series 2006-51	0.944	8/16/2046	20,443	0.0%
3,505,055	Government National Mortgage Association, Series 2009-114	0.000	10/16/2049	408	0.0%
1,499,863	Government National Mortgage Association, Series 2010-124	1.009	12/16/2052	20,247	0.0%
205,801	Government National Mortgage Association, Series 2010-49, Class IA	1.450	10/16/2052	7,828	0.0%
22,748	Government National Mortgage Association, Series 2010-H02, Class FA, 1 mo. USD SOFR + 0.794%	4.471	2/20/2060	22,576	0.0%
13,718	Government National Mortgage Association, Series 2010-H22, Class FE, 1 mo. USD SOFR + 0.464%	4.129	5/20/2059	13,135	0.0%
20,210	Government National Mortgage Association, Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	4.129	10/20/2060	19,949	0.0%
1,346,587	Government National Mortgage Association, Series 2011-119	0.103	8/16/2051	998	0.0%
469,281	Government National Mortgage Association, Series 2011-38	0.530	4/16/2053	3,053	0.0%
25,039	Government National Mortgage Association, Series 2011-H05, Class FB, 1 mo. USD SOFR + 0.614%	4.279	12/20/2060	24,786	0.0%
7,163	Government National Mortgage Association, Series 2011-H11, Class FA, 1 mo. USD SOFR + 0.614%	4.279	3/20/2061	7,090	0.0%
8,324	Government National Mortgage Association, Series 2011-H21, Class FA, 1 mo. USD SOFR + 0.714%	4.379	10/20/2061	8,086	0.0%
19,847	Government National Mortgage Association, Series 2011-H21, Class FT, 1 yr. CMT + 0.700%	4.210	10/20/2061	19,314	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of April 30, 2026 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
15,506,838	Government National Mortgage Association, Series 2012-142	0.149	4/16/2054	39,821	0.0%
3,286,621	Government National Mortgage Association, Series 2012-23	0.236	6/16/2053	21,769	0.0%
3,300,141	Government National Mortgage Association, Series 2012-55	0.000	4/16/2052	32	0.0%
2,527,407	Government National Mortgage Association, Series 2012-79	0.421	3/16/2053	21,374	0.0%
6,775,500	Government National Mortgage Association, Series 2012-85	0.577	9/16/2052	60,340	0.0%
4,239	Government National Mortgage Association, Series 2012-H11, Class BA	2.000	5/20/2062	3,809	0.0%
29,966	Government National Mortgage Association, Series 2012-H22, Class HD	5.308	1/20/2061	29,142	0.0%
630,838	Government National Mortgage Association, Series 2013-175	0.125	5/16/2055	523	0.0%
653,355	Government National Mortgage Association, Series 2013-71, Class DF, 1 mo. USD SOFR + 1.114%	4.776	5/20/2043	605,180	0.0%
70,248	Government National Mortgage Association, Series 2013-H01, Class JA, 1 mo. USD SOFR + 0.434%	4.099	1/20/2063	67,967	0.0%
16,540	Government National Mortgage Association, Series 2013-H11, Class JA	3.500	4/20/2063	15,391	0.0%
542,522	Government National Mortgage Association, Series 2013-H13, Class SI	1.290	6/20/2063	19,625	0.0%
1,060,766	Government National Mortgage Association, Series 2013-H16, Class AI	1.444	7/20/2063	22,521	0.0%
136,446	Government National Mortgage Association, Series 2013-H18, Class EI	1.932	7/20/2063	11,328	0.0%
104,009	Government National Mortgage Association, Series 2013-H18, Class JI	1.344	8/20/2063	1,762	0.0%
22,019	Government National Mortgage Association, Series 2013-H20, Class FA, 1 mo. USD SOFR + 0.714%	4.379	8/20/2063	21,386	0.0%
1,934,474	Government National Mortgage Association, Series 2014-101	0.498	4/16/2056	23,798	0.0%
8,777,475	Government National Mortgage Association, Series 2014-130, Class IB	0.171	8/16/2054	27,162	0.0%
1,989,073	Government National Mortgage Association, Series 2014-24, Class IX	0.000	1/16/2054	19	0.0%
4,172,613	Government National Mortgage Association, Series 2014-70	0.481	3/16/2049	55,943	0.0%
2,947,713	Government National Mortgage Association, Series 2014-86	0.377	4/16/2056	27,596	0.0%
262,115	Government National Mortgage Association, Series 2014-H24, Class HI	0.939	9/20/2064	10,573	0.0%
11,334,477	Government National Mortgage Association, Series 2015-120	0.524	3/16/2057	174,061	0.0%
8,181,070	Government National Mortgage Association, Series 2015-146, Class IB	0.115	7/16/2055	25,123	0.0%
4,639,227	Government National Mortgage Association, Series 2015-171	0.798	11/16/2055	141,208	0.0%
4,847,178	Government National Mortgage Association, Series 2015-189, Class IG	0.593	1/16/2057	125,172	0.0%
3,079,659	Government National Mortgage Association, Series 2015-21	0.660	7/16/2056	80,633	0.0%
9,065,286	Government National Mortgage Association, Series 2015-32	0.555	9/16/2049	175,675	0.0%
5,771,199	Government National Mortgage Association, Series 2015-6	0.455	2/16/2051	73,756	0.0%

Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
7,439,170	Government National Mortgage Association, Series 2015-68	0.316	7/16/2057	84,657	0.0%
9,743,153	Government National Mortgage Association, Series 2015-70	0.551	12/16/2049	176,268	0.0%
2,791,843	Government National Mortgage Association, Series 2015-73	0.333	11/16/2055	22,204	0.0%
827,939	Government National Mortgage Association, Series 2015-H01, Class XZ	4.546	10/20/2064	814,940	0.1%
36,100	Government National Mortgage Association, Series 2015-H04, Class HA	3.500	11/20/2064	34,116	0.0%
144,108	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	139,305	0.0%
3,398	Government National Mortgage Association, Series 2015-H13, Class FL, 1 mo. USD SOFR + 0.394%	4.059	5/20/2063	3,231	0.0%
4,321	Government National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.314%	3.979	4/20/2063	4,163	0.0%
4,019	Government National Mortgage Association, Series 2015-H28, Class JZ	4.697	3/20/2065	3,865	0.0%
222	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	4.479	10/20/2065	217	0.0%
160,991	Government National Mortgage Association, Series 2015-H29, Class HZ	4.502	9/20/2065	156,712	0.0%
2,442	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	4.459	8/20/2061	2,377	0.0%
15,140,099	Government National Mortgage Association, Series 2016-132	0.597	7/16/2056	303,392	0.0%
6,074,441	Government National Mortgage Association, Series 2016-143	0.943	10/16/2056	288,149	0.0%
270,630	Government National Mortgage Association, Series 2016-23, Class PA	5.499	7/20/2037	269,416	0.0%
2,886,308	Government National Mortgage Association, Series 2016-H01, Class AI	2.025	1/20/2066	99,688	0.0%
3,819,050	Government National Mortgage Association, Series 2016-H09, Class JI	2.488	4/20/2066	150,977	0.0%
93,596	Government National Mortgage Association, Series 2016-H14, Class JZ	4.402	8/20/2063	90,042	0.0%
581,967	Government National Mortgage Association, Series 2016-H17, Class HA	2.250	3/20/2066	556,131	0.0%
22,714	Government National Mortgage Association, Series 2016-H19, Class CZ	4.465	8/20/2066	21,640	0.0%
10,039	Government National Mortgage Association, Series 2016-H19, Class EZ	4.903	6/20/2061	9,688	0.0%
3,256,573	Government National Mortgage Association, Series 2017-128	0.836	12/16/2056	150,846	0.0%
20,053,396	Government National Mortgage Association, Series 2017-168	0.553	12/16/2059	682,596	0.0%
2,230,356	Government National Mortgage Association, Series 2017-26, Class IM	6.500	2/20/2047	186,843	0.0%
18,683,728	Government National Mortgage Association, Series 2017-90	0.665	1/16/2059	689,848	0.0%
570,285	Government National Mortgage Association, Series 2017-H05, Class AI	2.429	1/20/2067	27,045	0.0%
6,990,642	Government National Mortgage Association, Series 2018-110	0.599	1/16/2060	251,506	0.0%
11,292,482	Government National Mortgage Association, Series 2018-129	0.616	7/16/2060	414,661	0.0%

Loomis Sayles Securitized Asset Fund

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,112,145	Government National Mortgage Association, Series 2018-133	1.101	6/16/2058	263,675	0.0%
11,137,769	Government National Mortgage Association, Series 2018-143	0.506	10/16/2060	564,763	0.0%
10,176,160	Government National Mortgage Association, Series 2018-2	0.702	12/16/2059	419,446	0.0%
26,727,584	Government National Mortgage Association, Series 2018-82	0.443	5/16/2058	718,277	0.0%
17,523,013	Government National Mortgage Association, Series 2018-96	0.462	8/16/2060	532,086	0.0%
142,400	Government National Mortgage Association, Series 2018-H12, Class HZ	4.671	8/20/2068	136,031	0.0%
280,000	Government National Mortgage Association, Series 2019-111, Class LP	3.500	9/20/2049	210,994	0.0%
16,504,288	Government National Mortgage Association, Series 2019-116	0.619	12/16/2061	716,534	0.0%
324,000	Government National Mortgage Association, Series 2019-132, Class LP	3.500	10/20/2049	242,747	0.0%
8,447,001	Government National Mortgage Association, Series 2019-152, Class LI	1.775	2/20/2044	816,594	0.1%
1,737,680	Government National Mortgage Association, Series 2019-44, Class BS	2.275	4/20/2049	142,045	0.0%
6,719,113	Government National Mortgage Association, Series 2019-45, Class FL, 1 mo. USD SOFR + 0.814%	4.476	4/20/2049	6,498,463	0.4%
6,964,422	Government National Mortgage Association, Series 2019-70, Class SK	2.225	8/20/2043	689,610	0.0%
9,151,185	Government National Mortgage Association, Series 2019-75	0.852	12/16/2060	524,467	0.0%
6,781,940	Government National Mortgage Association, Series 2019-94	0.954	8/16/2061	402,589	0.0%
2,123,668	Government National Mortgage Association, Series 2019-H02, Class JA	3.500	12/20/2068	2,035,463	0.1%
507,590	Government National Mortgage Association, Series 2019-H06, Class HA	2.800	4/20/2069	497,972	0.0%
43,262,735	Government National Mortgage Association, Series 2020-108	0.847	6/16/2062	2,572,420	0.2%
17,981,368	Government National Mortgage Association, Series 2020-128	0.916	10/16/2062	1,171,157	0.1%
26,629,299	Government National Mortgage Association, Series 2020-130	1.003	8/16/2060	1,837,432	0.1%
38,290,491	Government National Mortgage Association, Series 2020-136	1.016	8/16/2062	2,716,752	0.2%
1,767,940	Government National Mortgage Association, Series 2020-138, Class IL	3.500	9/20/2050	334,283	0.0%
9,563,379	Government National Mortgage Association, Series 2020-148, Class EI	3.000	11/20/2049	1,877,344	0.1%
4,075,853	Government National Mortgage Association, Series 2020-148, Class IJ	3.000	6/20/2049	833,157	0.1%
33,147,134	Government National Mortgage Association, Series 2020-172	1.125	9/16/2062	2,498,220	0.2%
15,217,551	Government National Mortgage Association, Series 2020-174	0.848	1/16/2063	934,428	0.1%
34,866,685	Government National Mortgage Association, Series 2020-179	1.012	9/16/2062	2,290,393	0.1%
38,557,975	Government National Mortgage Association, Series 2020-197	0.949	10/16/2062	2,539,116	0.2%
29,571,943	Government National Mortgage Association, Series 2020-26	0.718	10/15/2061	1,272,070	0.1%
10,911,744	Government National Mortgage Association, Series 2020-47, Class IQ	3.500	3/20/2050	2,286,954	0.1%

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462,818	Government National Mortgage Association, Series 2020-H11, Class GA	1.250	7/20/2067	455,245	0.0%
8,469,659	Government National Mortgage Association, Series 2021-10	0.987	5/16/2063	582,475	0.0%
38,482,176	Government National Mortgage Association, Series 2021-106	0.852	4/16/2063	2,450,506	0.2%
38,508,428	Government National Mortgage Association, Series 2021-12	0.956	3/16/2063	2,398,960	0.2%
40,543,505	Government National Mortgage Association, Series 2021-128	0.993	6/16/2061	2,519,138	0.2%
50,508,881	Government National Mortgage Association, Series 2021-132, Class BI	0.907	4/16/2063	3,300,230	0.2%
49,964,568	Government National Mortgage Association, Series 2021-133	0.883	7/16/2063	2,963,698	0.2%
10,590,425	Government National Mortgage Association, Series 2021-145	0.770	7/16/2061	588,934	0.0%
44,314,853	Government National Mortgage Association, Series 2021-151	0.907	4/16/2063	2,783,903	0.2%
46,875,820	Government National Mortgage Association, Series 2021-163	0.803	3/16/2064	2,606,994	0.2%
19,384,034	Government National Mortgage Association, Series 2021-180	0.916	11/16/2063	1,334,203	0.1%
33,257,662	Government National Mortgage Association, Series 2021-20	1.145	8/16/2062	2,568,523	0.2%
32,618,064	Government National Mortgage Association, Series 2021-33	0.844	10/16/2062	2,019,042	0.1%
28,364,883	Government National Mortgage Association, Series 2021-40	0.823	2/16/2063	1,670,068	0.1%
43,225,836	Government National Mortgage Association, Series 2021-52	0.723	4/16/2063	2,264,576	0.1%
18,555,212	Government National Mortgage Association, Series 2021-H03	0.450	4/20/2070	88,009	0.0%
2,932,458	Government National Mortgage Association, Series 2021-H08, Class IA	0.538	1/20/2068	18,765	0.0%
1,080,022	Government National Mortgage Association, Series 2021-H12, Class GA	4.516	7/20/2071	1,074,731	0.1%
515,869	Government National Mortgage Association, Series 2021-H17	0.574	3/20/2070	17,819	0.0%
506,879	Government National Mortgage Association, Series 2021-H17, Class BA	2.916	10/20/2071	492,089	0.0%
26,674,128	Government National Mortgage Association, Series 2022-17	0.802	6/16/2064	1,440,992	0.1%
44,250,837	Government National Mortgage Association, Series 2025-H03, Class IA	0.845	1/20/2075	3,814,511	0.2%
16,909,067	Government National Mortgage Association, Series 2025-H03, Class IC	0.869	1/20/2075	1,349,986	0.1%
11,774,176	Government National Mortgage Association, Series 2025-H04, Class GI	0.898	1/20/2075	1,013,191	0.1%
14,556,805	Government National Mortgage Association, Series 2025-H04, Class HI	0.790	2/20/2075	1,111,601	0.1%
31,947,577	Government National Mortgage Association, Series 2025-H07, Class LI	0.876	2/20/2075	2,607,945	0.2%
25,573,434	Government National Mortgage Association, Series 2025-H13, Class EI	0.640	5/20/2075	1,805,331	0.1%
13,639,043	Government National Mortgage Association, Series 2025-H13, Class IC	0.742	5/20/2075	1,037,225	0.1%
47,285,575	Government National Mortgage Association, Series 2025-H14, Class AI	0.627	7/20/2075	3,485,391	0.2%
21,761,051	Government National Mortgage Association, Series 2025-H22, Class AI	0.692	10/20/2075	1,679,692	0.1%

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33,105,940	Government National Mortgage Association, Series 2025-H23, Class ID	0.752	10/20/2075	2,571,302	0.2%
141,512	GreenSky Home Improvement Issuer Trust, Series 2024-2, Class A4	5.150	10/27/2059	141,985	0.0%
286,280	GreenSky Home Improvement Issuer Trust, Series 2025-1A, Class A4	5.220	3/25/2060	287,565	0.0%
2,653,572	GS Mortgage Securities Corp. Trust, Series 2012-BWTR, Class A	2.954	11/5/2034	2,327,382	0.2%
5,775,000	GS Mortgage Securities Corp. Trust, Series 2013-PEMB, Class A	3.668	3/5/2033	4,591,183	0.3%
2,000,000	GS Mortgage Securities Trust, Series 2014-GC22, Class AS	4.113	6/10/2047	1,896,426	0.1%
2,373,000	GS Mortgage Securities Trust, Series 2014-GC22, Class C	4.716	6/10/2047	1,276,468	0.1%
5,000,000	GS Mortgage Securities Trust, Series 2019-GSA1, Class A4	3.048	11/10/2052	4,743,773	0.3%
2,555,000	GS Mortgage Securities Trust, Series 2020-GC45, Class A5	2.911	2/13/2053	2,403,533	0.2%
505,807	HarborView Mortgage Loan Trust, Series 2004-3, Class 1A	5.296	5/19/2034	476,354	0.0%
899,503	Hilton Grand Vacations Trust, Series 2020-AA, Class A	2.740	2/25/2039	887,919	0.1%
1,242,466	Hilton Grand Vacations Trust, Series 2023-1A, Class A	5.720	1/25/2038	1,260,291	0.1%
165,024	Hilton Grand Vacations Trust, Series 2024-1B, Class A	5.750	9/15/2039	167,434	0.0%
1,717,815	Hilton Grand Vacations Trust, Series 2024-2A, Class A	5.500	3/25/2038	1,745,030	0.1%
1,349,575	Home Partners of America Trust, Series 2021-1, Class C	2.078	9/17/2041	1,225,090	0.1%
167,711	Horizon Aircraft Finance II Ltd., Series 2019-1, Class A	3.721	7/15/2039	164,699	0.0%
5,885,000	Hudsons Bay Simon JV Trust, Series 2015-HB10, Class A10	4.155	8/5/2034	5,637,322	0.4%
174,492	Huntington Bank Auto Credit-Linked Notes, Series 2024-1, Class B1	6.153	5/20/2032	176,810	0.0%
835,000	Hyundai Auto Receivables Trust, Series 2025-A, Class C	4.760	6/15/2032	834,774	0.1%
1,645,000	Imprint Payments Credit Card Master Trust, Series 2025-A, Class A	4.840	9/15/2029	1,639,484	0.1%
2,405,000	Iskandar Enterprise LLC, Seires 2026-1A, Class A21	5.049	4/17/2056	2,400,272	0.2%
3,180,000	Island Finance Trust, Series 2025-1A, Class A	6.540	3/19/2035	3,201,430	0.2%
478,118	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2012-LC9, Class C	3.691	12/15/2047	468,556	0.0%
2,969,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2015-JP1, Class AS	4.119	1/15/2049	2,902,241	0.2%
3,350,000	JP Morgan Chase Commercial Mortgage Securities Trust, Series 2025-BMS, Class A, 1 mo. USD SOFR + 1.600%	5.255	1/15/2042	3,345,812	0.2%
7,618,651	JP Morgan Mortgage Trust, Series 2017-4, Class AX1	0.371	11/25/2048	88,607	0.0%
730,000	JPMBB Commercial Mortgage Securities Trust, Series 2014-C25, Class AS	4.065	11/15/2047	708,115	0.0%
4,055,000	KCG Securitization II LLC, Seires 2026-1A, Class A	6.000	3/15/2032	4,008,372	0.3%
3,030,000	LAD Auto Receivables Trust, Seires 2026-1A, Class A4	4.050	12/15/2031	3,006,781	0.2%
1,035,000	LAD Auto Receivables Trust, Series 2024-2A, Class C	5.660	10/15/2029	1,053,735	0.1%

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340,000	LAD Auto Receivables Trust, Series 2024-3A, Class C	4.930	3/15/2030	341,596	0.0%
1,910,000	LAD Auto Receivables Trust, Series 2025-2A, Class B	4.530	5/17/2032	1,897,430	0.1%
4,515,000	Legacy Mortgage Asset Trust, Series 2020-RPL1, Class A2	3.250	9/25/2059	4,077,841	0.3%
2,500,796	Lendbuzz Securitization Trust, Series 2023-2A, Class A2	7.090	10/16/2028	2,526,390	0.2%
2,330,000	Lendmark Funding Trust, Series 2025-3A, Class A	4.510	5/21/2035	2,308,781	0.1%
600,000	LEX Mortgage Trust, Series 2024-BBG, Class A	5.036	10/13/2033	598,573	0.0%
4,060,000	Lightpath Fiber Issuer LLC, Seires 2026-1A, Class A2	5.597	3/25/2056	4,069,744	0.3%
1,560,000	M&T Bank Auto Receivables Trust, Series 2025-1A, Class A4	4.890	7/15/2032	1,578,693	0.1%
485,528	MACH 1 Cayman Ltd., Series 2019-1, Class A	3.474	10/15/2039	481,678	0.0%
273,666	MAPS Trust, Series 2021-1A, Class A	2.521	6/15/2046	265,729	0.0%
1,345,000	Mariner Finance Issuance Trust, Series 2024-AA, Class B	5.680	9/22/2036	1,357,709	0.1%
1,410,000	Mariner Finance Issuance Trust, Series 2025-BA, Class A	4.590	11/22/2038	1,403,127	0.1%
61,891	Marlette Funding Trust, Series 2024-1A, Class B	6.070	7/17/2034	62,027	0.0%
760,764	Massachusetts Educational Financing Authority, Series 2018-A, Class A	3.850	5/25/2033	755,739	0.1%
1,373,452	MAST Ltd., Seires 2026-1A, Class A	5.134	2/15/2051	1,349,063	0.1%
511,292	Merchants Fleet Funding LLC, Series 2023-1A, Class A	7.210	5/20/2036	512,474	0.0%
1,370,000	Mercury Financial Credit Card Master Trust, Series 2024-2A, Class A	6.560	7/20/2029	1,371,173	0.1%
3,255,000	MetroNet Infrastructure Issuer LLC, Seires 2026-1A, Class A2	5.273	4/20/2056	3,267,688	0.2%
1,630,000	MetroNet Infrastructure Issuer LLC, Series 2025-2A, Class B	5.590	8/20/2055	1,632,128	0.1%
546,883	Mill City Mortgage Loan Trust, Series 2018-2, Class M1	3.750	5/25/2058	539,114	0.0%
195,892	Mill City Mortgage Loan Trust, Series 2018-3, Class A1	3.500	8/25/2058	194,099	0.0%
1,646,967	Mill City Mortgage Loan Trust, Series 2019-1, Class M1	3.500	10/25/2069	1,572,547	0.1%
378,183	Mill City Mortgage Loan Trust, Series 2021-NMR1, Class A1	1.125	11/25/2060	365,922	0.0%
4,006,000	Mill City Mortgage Trust, Series 2015-2, Class B1	3.678	9/25/2057	3,893,031	0.2%
3,344,000	Mission Lane Credit Card Master Trust, Series 2024-A, Class A1	6.200	8/15/2029	3,349,592	0.2%
1,920,000	Mission Lane Credit Card Master Trust, Series 2024-B, Class A	5.880	1/15/2030	1,924,353	0.1%
305,000	MMAF Equipment Finance LLC, Series 2020-A, Class A5	1.560	10/9/2042	296,875	0.0%
247,560	Morgan Stanley Capital I Trust, Series 2011-C2, Class D	5.385	6/15/2044	245,131	0.0%
2,632,719	Morgan Stanley Capital I Trust, Series 2013-ALTM, Class A2	3.828	2/5/2035	2,527,331	0.2%
3,399,917	Morgan Stanley Capital I Trust, Series 2017-H1, Class A5	3.530	6/15/2050	3,366,344	0.2%
5,780,000	Morgan Stanley Capital I Trust, Series 2019-L3, Class A4	3.127	11/15/2052	5,486,307	0.3%
2,085,000	Morgan Stanley Capital I Trust, Series 2021-L5, Class A4	2.728	5/15/2054	1,893,088	0.1%
347,255	Mosaic Solar Loan Trust, Series 2024-1A, Class A	5.500	9/20/2049	331,557	0.0%
2,534,457	Mosaic Solar Loan Trust, Series 2024-2A, Class A	5.600	4/22/2052	2,432,940	0.2%
1,040,001	MSBAM Commercial Mortgage Securities Trust, Series 2012-CKSV, Class A2	3.277	10/15/2030	993,211	0.1%

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1,535,000	MTP ABS Funding LLC, Seires 2026-1A, Class A2	5.198	4/25/2056	1,540,583	0.1%
354,021	MVW LLC, Series 2021-1WA, Class B	1.440	1/22/2041	343,356	0.0%
863,711	MVW LLC, Series 2024-2A, Class A	4.430	3/20/2042	859,400	0.1%
273,452	Navient Private Education Refi Loan Trust, Series 2019-CA, Class A2	3.130	2/15/2068	271,377	0.0%
908,375	Navient Private Education Refi Loan Trust, Series 2019-GA, Class A	2.400	10/15/2068	886,433	0.1%
346,515	Navient Private Education Refi Loan Trust, Series 2020-BA, Class A2	2.120	1/15/2069	331,868	0.0%
631,701	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	600,325	0.0%
1,565,000	Navient Private Education Refi Loan Trust, Series 2020-DA, Class B	3.330	5/15/2069	1,384,682	0.1%
591,294	Navient Private Education Refi Loan Trust, Series 2020-GA, Class A	1.170	9/16/2069	555,245	0.0%
945,000	Navient Private Education Refi Loan Trust, Series 2020-HA, Class B	2.780	1/15/2069	819,778	0.1%
749,223	Navient Private Education Refi Loan Trust, Series 2021-A, Class A	0.840	5/15/2069	685,656	0.0%
642,087	Navient Private Education Refi Loan Trust, Series 2021-BA, Class A	0.940	7/15/2069	585,019	0.0%
1,022,023	Navient Private Education Refi Loan Trust, Series 2021-GA, Class A	1.580	4/15/2070	920,862	0.1%
1,630,000	Nelnet Student Loan Trust, Series 2021-A, Class B1	2.850	4/20/2062	1,472,913	0.1%
800,000	NextGear Floorplan Master Owner Trust, Seires 2026-1A, Class B	4.530	2/15/2031	796,352	0.1%
510,000	NFAS3 LLC, Series 2025-1, Class A	6.351	5/15/2031	513,073	0.0%
1,047,442	NLT Trust, Series 2023-1, Class A1	3.200	10/25/2062	962,431	0.1%
3,180,000	NY Commercial Mortgage Trust, Series 2025-299P, Class A	5.853	2/10/2047	3,298,127	0.2%
1,101,491	NYMT Loan Trust, Series 2024-BPL3, Class A1	5.268	9/25/2039	1,101,487	0.1%
595,892	NYMT Loan Trust, Series 2024-CP1, Class A1	3.750	2/25/2068	553,021	0.0%
76,753	OBX Trust, Series 2018-EXP1, Class 1A3	4.000	4/25/2048	73,093	0.0%
580,000	Octane Receivables Trust, Series 2024-2A, Class C	5.900	7/20/2032	585,116	0.0%
740,000	Octane Receivables Trust, Series 2025-1A, Class B	4.610	6/20/2031	734,516	0.1%
3,265,000	OneMain Direct Auto Receivables Trust, Seires 2026-1A, Class A	4.490	12/14/2033	3,252,782	0.2%
1,990,714	OWN Equipment Fund I LLC, Series 2024-2M, Class A	5.700	12/20/2032	1,998,986	0.1%
600,107	OWN Equipment Fund II LLC, Series 2025-1M, Class A	5.480	9/26/2033	597,002	0.0%
1,287,198	OWN Equipment Fund III LLC, Series 2025-2M, Class A	5.420	3/27/2034	1,279,134	0.1%
895,000	PenFed Auto Receivables Owner Trust, Series 2025-A, Class A4	4.190	5/15/2031	889,948	0.1%
795,000	PK ALIFT Loan Funding 8 LP, Seires 2026-1, Class A	4.614	9/15/2043	778,380	0.1%
22,043	Prestige Auto Receivables Trust, Series 2023-2A, Class B	6.640	12/15/2027	22,062	0.0%
1,892,000	Progress Residential Trust, Series 2021-SFR3, Class B	1.888	5/17/2026	1,888,345	0.1%
830,000	Progress Residential Trust, Series 2021-SFR5, Class C	1.808	7/17/2038	824,543	0.1%
1,715,000	Progress Residential Trust, Series 2021-SFR6, Class C	1.855	7/17/2038	1,703,861	0.1%
5,450,000	Progress Residential Trust, Series 2021-SFR9, Class C	2.362	11/17/2040	5,123,664	0.3%
187,892	PRPM LLC, Series 2023-RCF2, Class A1	4.000	11/25/2053	185,512	0.0%

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300,847	PRPM LLC, Series 2024-RCF1, Class A1	4.000	1/25/2054	297,182	0.0%
843,750	PRPM LLC, Series 2024-RCF2, Class A1	3.750	3/25/2054	827,419	0.1%
1,956,000	Purchasing Power Funding LLC, Seires 2026-A, Class A	4.370	8/15/2030	1,942,635	0.1%
3,510,000	Purchasing Power Funding LLC, Seires 2026-A, Class B	4.810	8/15/2030	3,473,271	0.2%
159,168	Reach ABS Trust, Series 2025-1A, Class A	4.960	8/16/2032	159,432	0.0%
250,000	Red Oak Funding Master Trust, Series 2025-1A, Class A, 30 day USD SOFR Average + 2.000%	5.640	12/20/2030	250,554	0.0%
690,000	Regional Management Issuance Trust, Series 2024-1, Class A	5.830	7/15/2036	698,702	0.0%
400,000	Regional Management Issuance Trust, Series 2024-2, Class C	5.740	12/15/2033	402,069	0.0%
1,515,000	Regional Management Issuance Trust, Series 2025-2, Class B	5.000	11/16/2037	1,500,923	0.1%
1,055,000	Republic Finance Issuance Trust, Series 2024-A, Class A	5.910	8/20/2032	1,059,395	0.1%
473	Residential Accredit Loans, Inc. Trust, Series 2006-QS13, Class 2A1	5.750	9/25/2021	200	0.0%
6,755	Residential Accredit Loans, Inc. Trust, Series 2006-QS18, Class 3A3	5.750	12/25/2021	2,883	0.0%
112	Residential Accredit Loans, Inc. Trust, Series 2006-QS6, Class 2A1	6.000	6/25/2021	—	0.0%
3,115,000	RFR Trust, Series 2025-SGRM, Class A	5.562	3/11/2041	3,149,639	0.2%
3,051,936	Santander Drive Auto Receivables Trust, Series 2023-2, Class C	5.470	12/16/2030	3,083,124	0.2%
500,000	Santander Drive Auto Receivables Trust, Series 2024-2, Class C	5.840	6/17/2030	508,123	0.0%
637,509	Santander Drive Auto Receivables Trust, Series 2025-1, Class A3	4.740	1/16/2029	638,711	0.0%
200,000	SBNA Auto Receivables Trust, Series 2024-A, Class C	5.590	1/15/2030	202,546	0.0%
3,820,000	SCF Equipment Leasing LLC, Series 2025-1A, Class A3	5.110	11/21/2033	3,868,497	0.2%
1,220,000	SCF Equipment Leasing LLC, Series 2025-2A, Class C	4.820	6/20/2036	1,214,447	0.1%
2,260,000	SCOTT Trust, Series 2023-SFS, Class A	5.910	3/10/2040	2,297,111	0.1%
2,870,000	SEB Funding LLC, Seires 2026-1A, Class A2	6.665	1/30/2056	2,856,511	0.2%
2,385,000	SEB Funding LLC, Series 2024-1A, Class A2	7.386	4/30/2054	2,420,529	0.2%
301,216	Securitized Term Auto Receivables Trust, Series 2025-A, Class B	5.038	7/25/2031	302,827	0.0%
3,195,000	SF ABS Issuer LLC, Series 2025-1A, Class A2	5.377	11/25/2055	3,124,851	0.2%
125,000	SFS Auto Receivables Securitization Trust, Series 2023-1A, Class C	5.970	2/20/2031	127,421	0.0%
300,000	SFS Auto Receivables Securitization Trust, Series 2025-1A, Class B	5.110	2/20/2031	303,659	0.0%
1,510,000	SFS Auto Receivables Securitization Trust, Series 2025-3A, Class B	4.440	11/20/2031	1,499,374	0.1%
4,675,000	Shentel Issuer LLC, Series 2025-1A, Class A2	5.640	12/20/2055	4,725,751	0.3%
246,391	Sierra Timeshare Receivables Funding LLC, Series 2023-1A, Class A	5.200	1/20/2040	248,255	0.0%
508,017	Sierra Timeshare Receivables Funding LLC, Series 2024-3A, Class A	4.830	8/20/2041	508,814	0.0%
3,201,184	Slam Ltd., Series 2021-1A, Class A	2.434	6/15/2046	3,041,649	0.2%
1,650,757	Slam Ltd., Series 2024-1A, Class A	5.335	9/15/2049	1,643,971	0.1%
215,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A3, 28 day Auction Rate Security	6.330	6/15/2032	214,526	0.0%
50,000	SLM Private Credit Student Loan Trust, Series 2003-A, Class A4, 28 day Auction Rate Security	6.340	6/15/2032	49,993	0.0%

Loomis Sayles Securitized Asset Fund

Investments as of April 30, 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>
85,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A3, 28 day Auction Rate Security	6.350	3/15/2033	84,992	0.0%
1,298,000	SLM Private Credit Student Loan Trust, Series 2003-B, Class A4, 28 day Auction Rate Security	6.370	3/15/2033	1,297,878	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	109,999	0.0%
129,000	SLM Private Credit Student Loan Trust, Series 2003-C, Class A4, 28 day Auction Rate Security	6.510	9/15/2032	128,999	0.0%
406,051	SMB Private Education Loan Trust, Series 2018-A, Class A2B, 1 mo. USD SOFR + 0.914%	4.569	2/15/2036	405,925	0.0%
115,000	SMB Private Education Loan Trust, Series 2018-A, Class B	3.960	7/15/2042	113,126	0.0%
223,016	SMB Private Education Loan Trust, Series 2018-B, Class A2A	3.600	1/15/2037	221,952	0.0%
722,240	SMB Private Education Loan Trust, Series 2018-C, Class A2A	3.630	11/15/2035	719,556	0.1%
1,269,069	SMB Private Education Loan Trust, Series 2021-A, Class APT2	1.070	1/15/2053	1,160,523	0.1%
473,253	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	448,727	0.0%
2,021,337	SoFi Professional Loan Program LLC, Series 2020-A, Class A2FX	2.540	5/15/2046	1,952,671	0.1%
1,067,794	SoFi Professional Loan Program LLC, Series 2021-B, Class AFX	1.140	2/15/2047	955,664	0.1%
925,476	SpringCastle America Funding LLC, Series 2020-AA, Class A	1.970	9/25/2037	871,685	0.1%
1,475,740	Sprite Ltd., Seires 2026-1, Class A	5.227	3/15/2041	1,448,164	0.1%
1,606,458	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	6.750	11/15/2027	963,842	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	1,471,872	0.1%
146,350	Stellar Jay Ireland DAC, Series 2021-1, Class A	3.967	10/15/2041	145,377	0.0%
356,896	Stellar Jay Ireland DAC, Series 2021-1, Class B	5.926	10/15/2041	355,464	0.0%
3,065,326	Stream Innovations Issuer Trust, Seires 2026-1A, Class A	4.780	8/15/2046	3,031,163	0.2%
99,728	Sunnova Helios II Issuer LLC, Series 2018-1A, Class A	4.870	7/20/2048	96,007	0.0%
318,103	Sunnova Helios II Issuer LLC, Series 2019-AA, Class A	3.750	6/20/2046	293,147	0.0%
801,994	Sunnova Helios XIII Issuer LLC, Series 2024-A, Class A	5.300	2/20/2051	688,698	0.0%
283,024	Sunnova Sol III Issuer LLC, Series 2021-1, Class A	2.580	4/28/2056	242,877	0.0%
1,397,074	Sunrun Atlas Issuer LLC, Series 2019-2, Class A	3.610	2/1/2055	1,352,051	0.1%
293,964	Sunrun Demeter Issuer LLC, Series 2021-2A, Class A	2.270	1/30/2057	267,599	0.0%
540,000	TCO Commercial Mortgage Trust, Series 2024-DPM, Class A, 1 mo. USD SOFR + 1.243%	4.898	12/15/2039	540,000	0.0%
1,630,000	Tesla Electric Vehicle Trust, Series 2023-1, Class B	5.820	5/20/2031	1,652,744	0.1%
762,366	Thrust Engine Leasing DAC, Series 2021-1A, Class A	4.163	7/15/2040	754,216	0.1%
306,283	TIC Home Improvement Trust, Series 2024-A, Class A	6.670	10/15/2046	310,644	0.0%
2,435,702	Towd Point Mortgage Trust, Series 2017-3, Class A2	3.000	7/25/2057	2,413,340	0.2%

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4,036,054	Towd Point Mortgage Trust, Series 2017-4, Class A2	3.000	6/25/2057	3,845,231	0.2%
356,951	Towd Point Mortgage Trust, Series 2018-3, Class A1	3.750	5/25/2058	350,921	0.0%
2,325,000	Towd Point Mortgage Trust, Series 2018-4, Class A2	3.000	6/25/2058	1,997,976	0.1%
5,530,000	Towd Point Mortgage Trust, Series 2019-2, Class A2	3.750	12/25/2058	5,049,459	0.3%
5,555,000	Towd Point Mortgage Trust, Series 2020-2, Class A2B	3.000	4/25/2060	4,625,551	0.3%
5,000,000	Towd Point Mortgage Trust, Series 2020-4, Class A2	2.500	10/25/2060	4,126,818	0.3%
3,235,000	Toyota Auto Receivables Owner Trust, Seires 2026-B, Class A3	4.130	12/16/2030	3,232,994	0.2%
1,605,000	Trafigura Securitisation Finance PLC, Seires 2024-1A, Class A2	5.980	11/15/2027	1,607,143	0.1%
1,275,000	Tricon American Homes Trust, Series 2020-SFR1, Class C	2.249	7/17/2038	1,267,298	0.1%
1,305,000	Tricon American Homes Trust, Series 2020-SFR2, Class B	1.832	11/17/2039	1,244,245	0.1%
3,502,779	Triumph Rail Holdings LLC, Series 2021-2, Class A	2.150	6/19/2051	3,400,074	0.2%
2,870,000	TYSN Mortgage Trust, Series 2023-CRNR, Class A	6.799	12/10/2033	2,981,377	0.2%
1,350,000	UBS Commercial Mortgage Trust, Series 2019-C16, Class A4	3.605	4/15/2052	1,304,575	0.1%
636,000	Uniform Mortgage-Backed Security, TBA	2.500	5/1/2056	532,461	0.0%
100,000,000	Uniform Mortgage-Backed Security, TBA	4.000	6/1/2056	93,707,045	5.9%
52,087,000	Uniform Mortgage-Backed Security, TBA	4.500	7/1/2056	50,020,255	3.1%
24,148,000	Uniform Mortgage-Backed Security, TBA	5.000	5/1/2056	23,787,959	1.5%
35,852,000	Uniform Mortgage-Backed Security, TBA	5.000	7/1/2056	35,250,233	2.2%
110,000,000	Uniform Mortgage-Backed Security, TBA	5.500	5/1/2056	110,547,178	6.9%
880,000	Uniti Fiber ABS Issuer LLC, Series 2025-1A, Class A2	5.877	4/20/2055	893,351	0.1%
625,000	USB Auto Owner Trust, Series 2025-1A, Class B	4.810	1/15/2031	626,628	0.0%
585,000	Verizon Master Trust, Series 2024-6, Class B	4.420	8/20/2030	585,528	0.0%
246,020	Veros Auto Receivables Trust, Series 2025-1, Class A	5.310	9/15/2028	246,881	0.0%
1,011,586	Vivint Solar Financing V LLC, Series 2018-1A, Class A	4.730	4/30/2048	991,125	0.1%
767,599	Volofin Finance DAC, Series 2024-1A, Class A	5.935	6/15/2037	772,844	0.1%
3,605,000	VStrong Auto Receivables Trust, Series 2023-A, Class C	8.040	2/15/2030	3,768,027	0.2%
3,155,000	VStrong Auto Receivables Trust, Series 2024-A, Class B	5.770	7/15/2030	3,188,669	0.2%
323,492	WaMu Mortgage Pass-Through Certificates Trust, Series 2007-HY2, Class 2A2	4.238	11/25/2036	309,100	0.0%
5,000,000	Wells Fargo Commercial Mortgage Trust, Series 2018-C48, Class A5	4.302	1/15/2052	4,955,737	0.3%
5,012,000	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4	3.146	12/15/2052	4,747,391	0.3%
840,284	Westlake Automobile Receivables Trust, Series 2024-1A, Class B	5.550	11/15/2027	841,769	0.1%
1,230,000	Westlake Automobile Receivables Trust, Series 2024-2A, Class B	5.620	3/15/2030	1,236,663	0.1%
1,520,000	Westlake Automobile Receivables Trust, Series 2024-3A, Class A3	4.710	4/17/2028	1,522,587	0.1%
1,000,000	Westlake Automobile Receivables Trust, Series 2025-1A, Class B	4.980	9/16/2030	1,005,846	0.1%
1,335,000	Wheels Fleet Lease Funding 1 LLC, Series 2023-1A, Class B	5.800	4/18/2038	1,345,136	0.1%

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870,000	Wheels Fleet Lease Funding 1 LLC, Series 2025-3A, Class A1	4.080	9/18/2040	865,920	0.1%
740,000	Wheels Fleet Lease Funding LLC, Seires 2026-1, Class A2A	4.300	4/18/2039	740,668	0.1%
2,629,417	Willis Engine Structured Trust VI, Series 2021-A, Class A	3.104	5/15/2046	2,470,597	0.2%
285,899	Willis Engine Structured Trust VII, Series 2023-A, Class A	8.000	10/15/2048	291,135	0.0%
1,040,000	World Financial Network Credit Card Master Trust, Series 2024-A, Class A	5.470	2/15/2031	1,052,872	0.1%
1,045,000	World Omni Automobile Lease Securitization Trust, Series 2025-A, Class A4	4.490	5/15/2030	1,049,774	0.1%
4,765,000	Zayo Issuer LLC, Series 2025-1A, Class A2	5.648	3/20/2055	4,807,026	0.3%
3,645,000	Zayo Issuer LLC, Series 2025-2A, Class A2	5.953	6/20/2055	3,701,958	0.2%
3,195,000	Zayo Issuer LLC, Series 2025-3A, Class A2	5.570	10/20/2055	3,180,356	0.2%
	Total			1,935,246,117	121.1%
Collateralized Loan Obligations					
1,239,639	Alinea CLO Ltd., Series 2018-1A, Class BR, 3 mo. USD SOFR + 1.150%	4.825	7/20/2031	1,239,443	0.1%
3,245,000	BCC Middle Market CLO LLC, Series 2019-1A, Class A1RR, 3 mo. USD SOFR + 1.450%	5.123	7/15/2036	3,232,834	0.2%
3,300,000	Cerberus Loan Funding XLVII LLC, Series 2024-3A, Class A, 3 mo. USD SOFR + 1.750%	5.423	7/15/2036	3,301,732	0.2%
3,125,000	Diameter Capital CLO 12 Ltd., Series 2025-12A, Class A, 3 mo. USD SOFR + 1.240%	4.915	10/20/2038	3,130,859	0.2%
3,835,000	Dryden 53 CLO Ltd., Series 2017-53A, Class BR, 3 mo. USD SOFR + 1.300%	4.973	1/15/2031	3,831,595	0.2%
3,020,000	Eldridge CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.330%	5.005	10/20/2038	3,026,499	0.2%
1,530,000	Empower CLO Ltd., Series 2025-1A, Class A, 3 mo. USD SOFR + 1.310%	4.985	7/20/2038	1,533,660	0.1%
3,290,000	Garnet CLO 2 Ltd., Series 2025-2A, Class A, 3 mo. USD SOFR + 1.350%	5.025	10/20/2038	3,295,057	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	3,182,898	0.2%
3,005,000	LCM 30 Ltd., Series 30A, Class BR, 3 mo. USD SOFR + 1.762%	5.437	4/20/2031	3,008,892	0.2%
4,205,000	OHA Credit Funding 3 Ltd., Series 2019-3A, Class B1R2, 3 mo. USD SOFR + 1.600%	5.275	1/20/2038	4,214,180	0.3%
2,455,000	Palmer Square BDC CLO 1 Ltd., Series 1A, Class B1, 3 mo. USD SOFR + 2.150%	5.823	7/15/2037	2,459,993	0.1%
1,900,000	Polen Capital CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.320%	4.995	3/6/2038	1,908,273	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	2,945,277	0.2%
7,650,000	Rockland Park CLO Ltd., Series 2021-1A, Class A1R, 3 mo. USD SOFR + 1.300%	4.975	7/20/2038	7,662,500	0.5%
5,130,000	Symetra CLO Ltd., Series 2025-1A, Class A1, 3 mo. USD SOFR + 1.290%	4.965	4/20/2038	5,134,212	0.3%
1,315,000	Voya CLO Ltd., Series 2013-3A, Class A2RR, 3 mo. USD SOFR + 1.961%	5.636	10/18/2031	1,319,198	0.1%
3,290,000	Wise CLO Ltd., Series 2024-2A, Class A, 3 mo. USD SOFR + 1.460%	5.133	7/15/2037	3,292,945	0.2%
	Total			57,720,047	3.6%

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Short-Term Investments					
36,373,533	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation	2.150	5/1/2026	36,373,533	2.3%
3,000,000	U.S. Treasury Bills	3.607(a)	8/4/2026	2,971,516	0.2%
	Total			39,345,049	2.5%
	Total Investments			2,032,311,213	127.2%
	Other assets less liabilities			(434,612,068)	(27.2)%
	Net Assets			1,597,699,145	100.0%

Centrally Cleared Interest Rate Swaps Agreements

<u>Notional Value</u>	<u>Currency</u>	<u>Expiration Date</u>	<u>Fund Pays</u>	<u>Fund Receives</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
100,000,000	USD	4/03/2031	3.639%	12 mo. SOFR	\$338,415	\$338,415

(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.

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