Principal Amount	Security Description	Interest Rate	Maturity <u>Date</u>	Market Value (\$)	% of Fund
Bonds and	Notes				
3,220,000	Avis Budget Rental Car Funding AESOP LLC,				
	Series 2022-1A, Class A	3.830	8/21/2028	3,096,322	0.4%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,402,674	0.2%
855,000	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	910,122	0.1%
3,895,000	BBCMS Mortgage Trust, Series 2020-BID, Class A,				
	1 mo. USD SOFR + 2.254%	7.589	10/15/2037	3,875,525	0.5%
1,825,000		6.859	10/15/0000	1 715 256	0.2%
4 650 000	SOFR + 1.525% BPR Trust, Series 2022-SSP, Class A, 1 mo. USD	0.009	12/15/2038	1,715,356	0.2%
4,030,000	SOFR + 3.000%	8.333	5/15/2039	4,674,790	0.6%
1.583.064	Carvana Auto Receivables Trust, Series 2021-N2,	0.000	0, 10,200	.,0,.00	0.070
, ,	Class A2	0.970	3/10/2028	1,509,366	0.2%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-				
	C7, Class A3	3.839	12/10/2054	1,665,912	0.2%
79,603	Chesapeake Funding II LLC, Series 2020-1A,		011=10000	-0.40-	0.00/
4 004 007	Class A1	0.870	8/15/2032	79,197	0.0%
1,024,927	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	931,969	0.1%
59 120	Commercial Mortgage Pass-Through Certificates,	3.400	10/3/2030	931,909	0.176
00,120	Series 2014-UBS2, Class A5	3.961	3/10/2047	59,018	0.0%
1,561,880	Commercial Mortgage Pass-Through Certificates,			,	
	Series 2016-DC2, Class ASB	3.550	2/10/2049	1,533,894	0.2%
267,205					
	Class A2	0.560	12/11/2034	264,306	0.0%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A,	0.500	40/45/2042	0.454.400	0.20/
495,903	1 mo. USD SOFR + 1.264% Enterprise Fleet Financing LLC, Series 2022-3,	6.598	10/15/2043	2,451,138	0.3%
495,905	Class A2	4.380	7/20/2029	491,570	0.1%
1,196,827	Exeter Automobile Receivables Trust, Series 2022-			,	
	5A, Class A3	5.430	4/15/2026	1,196,345	0.2%
	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	8,839	0.0%
	Federal Home Loan Mortgage Corp.	4.000	12/1/2024	6,228	0.0%
	Federal Home Loan Mortgage Corp.	4.000	1/1/2042	83,852	0.0%
140,011	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.903%	4.452	4/1/2037	139,877	0.0%
69,391	Federal Home Loan Mortgage Corp., 1 yr. CMT +	4.453	4/1/2037	139,077	0.0%
05,551	2.250%	4.498	2/1/2035	71,071	0.0%
7.123	Federal Home Loan Mortgage Corp.	4.500	1/1/2025	7,080	0.0%
	Federal Home Loan Mortgage Corp.	4.500	5/1/2034	9,849	0.0%
247,263	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.245%	4.538	3/1/2036	253,592	0.0%
54,350	Federal Home Loan Mortgage Corp., 1 yr. RFUCC	4.075	0/4/0000	50.704	0.00/
595,287	Treasury + 1.686% Federal Home Loan Mortgage Corp., 1 yr. RFUCC	4.875	3/1/2038	53,701	0.0%
393,207	Treasury + 1.897%	5.275	9/1/2041	590,729	0.1%
66,410	Federal Home Loan Mortgage Corp., 1 yr. RFUCC	0.270	0/ 1/2011	000,720	0.170
,	Treasury + 1.771%	5.477	11/1/2038	65,837	0.0%
635,167	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.268%	5.601	2/1/2036	646,125	0.1%
128,276	Federal Home Loan Mortgage Corp., 1 yr. RFUCC	F 610	4/4/2027	100 700	0.00/
208.120	Treasury + 1.731% Federal Home Loan Mortgage Corp., 6 mo. RFUCC	5.610	4/1/2037	128,722	0.0%
200,120	Treasury + 1.770%	5.643	6/1/2037	204,386	0.0%
998,623	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
•	Treasury + 1.840%	5.860	1/1/2046	1,023,078	0.1%
35,850	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
70.050	Treasury + 1.750%	5.874	12/1/2037	35,748	0.0%
73,958	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.703%	5.909	11/1/2038	73,637	0.0%
	110a3u1y + 1.700 /0	5.505	1 1/ 1/2030	13,031	0.0 %

Principal	s as of various 51, 2021 (Ondadica)	Interest	Maturity		
Amount	Security Description	Rate	<u>Date</u> ´	Market Value (\$)	% of Fund
1,013,656	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.249%	5.949	3/1/2037	1,035,460	0.1%
406,140	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.765%	6.015	9/1/2035	407,943	0.1%
70,505	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.203%	6.081	9/1/2038	70,012	0.0%
128,757	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.936%	6.094	12/1/2034	128,215	0.0%
177,382	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.220%	6.150	7/1/2033	176,148	0.0%
228,307	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.248%	6.223	9/1/2038	233,408	0.0%
56,088	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.165%	6.290	4/1/2036	55,690	0.0%
400,685	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.286%	6.351	2/1/2036	403,956	0.1%
96 434	Federal Home Loan Mortgage Corp.	6.500	12/1/2034	99,539	0.0%
	Federal Home Loan Mortgage Corp.	7.500	6/1/2026	17	0.0%
	Federal Home Loan Mortgage Corp., Series 2131, Class ZB, REMICS	6.000	3/15/2029	36,717	0.0%
346,575	Federal Home Loan Mortgage Corp., Series 2978, Class JG, REMICS	5.500	5/15/2035	353,175	0.0%
536,118		5.000	9/15/2035	538,904	0.1%
187,315	Federal Home Loan Mortgage Corp., Series 3412, Class AY, REMICS	5.500	2/15/2038	191,746	0.0%
515,239	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.556	6/15/2048	468,163	0.1%
384,484	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.911	12/15/2036	380,747	0.0%
98,978	Federal Home Loan Mortgage Corp., Series 4212, Class FW, REMICS	0.000	6/15/2043	89,665	0.0%
2,318,293	Structured Pass-Through Certificates, Series K038,				
2,580,000		3.389	3/25/2024	2,307,121	0.3%
	Structured Pass-Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,493,617	0.3%
18,976,370	Structured Pass-Through Certificates, Series K139,	0.000	40/05/0004	47.050.704	0.00/
11,380,000	Class A1 Federal Home Loan Mortgage Corp. Multifamily	2.209	10/25/2031	17,258,764	2.2%
7,881,149	Structured Pass-Through Certificates, Series K747, Class A2 Federal Home Loan Mortgage Corp. Multifamily	2.050	11/25/2028	10,239,007	1.3%
7,001,149	Structured Pass-Through Certificates, Series KC06, Class A2	2.541	8/25/2026	7,494,600	1.0%
2,126,515	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K- F100, Class AS, 30 day USD SOFR Average +				
5,086,923	0.180% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K- F121, Class AS, 30 day USD SOFR Average +	5.524	1/25/2028	2,099,589	0.3%
12,461,362	0.180% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF123, Class AS, 30 day USD SOFR	5.524	8/25/2028	4,997,514	0.7%
	Average + 0.200%	5.544	9/25/2028	12,309,458	1.6%

Principal	s as of variatify 51, 2021 (Chaudica)	Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
1,241,454	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF53, Class A, 30 day USD SOFR Average + 0.504%	5.849	10/25/2025	1,236,450	0.2%
5,152,757	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF72, Class A, 30 day USD SOFR Average + 0.614%	5.959	10/25/2026	5,135,684	0.7%
708,106	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF74, Class AS, 1 mo. USD SOFR Historical Calendar			3,,	
4,986,572	Day Compounded + 0.530% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77,	5.882	1/25/2027	705,712	0.1%
6,558,620	Class AL, 30 day USD SOFR Average + 0.814% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77,	6.159	2/25/2027	4,993,103	0.6%
17,368,912	Class AS, 30 day USD SOFR Average + 0.900% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78,	6.244	2/25/2027	6,612,525	0.9%
17,368,912	Class AL, 30 day USD SOFR Average + 0.914% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78,	6.259	3/25/2030	17,459,262	2.3%
3,000,822	Class AS, 30 day USD SOFR Average + 1.000% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79,	6.344	3/25/2030	17,611,797	2.3%
2,769,039	Class AL, 30 day USD SOFR Average + 0.584% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79,	5.929	5/25/2030	2,989,929	0.4%
3,838,359	Class AS, 30 day USD SOFR Average + 0.580% Federal Home Loan Mortgage Corp. Multifamily	5.924	5/25/2030	2,766,198	0.4%
2,156,626	Structured Pass-Through Certificates, Series KF80, Class AL, 30 day USD SOFR Average + 0.554% Federal Home Loan Mortgage Corp. Multifamily	5.899	6/25/2030	3,817,292	0.5%
807,628	Structured Pass-Through Certificates, Series KF80, Class AS, 30 day USD SOFR Average + 0.510% Federal Home Loan Mortgage Corp. Multifamily	5.854	6/25/2030	2,145,392	0.3%
605,721	Structured Pass-Through Certificates, Series KF81, Class AL, 30 day USD SOFR Average + 0.474% Federal Home Loan Mortgage Corp. Multifamily	5.819	6/25/2027	803,679	0.1%
588,161	Structured Pass-Through Certificates, Series KF81, Class AS, 30 day USD SOFR Average + 0.400% Federal Home Loan Mortgage Corp. Multifamily	5.744	6/25/2027	601,168	0.1%
494,802	Structured Pass-Through Certificates, Series KF84, Class AL, 30 day USD SOFR Average + 0.414% Federal Home Loan Mortgage Corp. Multifamily	5.759	7/25/2030	582,421	0.1%
128,080	Structured Pass-Through Certificates, Series KF84, Class AS, 30 day USD SOFR Average + 0.320% Federal Home Loan Mortgage Corp. Multifamily	5.664	7/25/2030	487,516	0.1%
341,432	Structured Pass-Through Certificates, Series KF85, Class AL, 30 day USD SOFR Average + 0.414% Federal Home Loan Mortgage Corp. Multifamily	5.759	8/25/2030	126,894	0.0%
509,977	Structured Pass-Through Certificates, Series KF85, Class AS, 30 day USD SOFR Average + 0.330% Federal Home Loan Mortgage Corp. Multifamily	5.674	8/25/2030	337,286	0.0%
455,395	Structured Pass-Through Certificates, Series KF86, Class AL, 30 day USD SOFR Average + 0.404% Federal Home Loan Mortgage Corp. Multifamily	5.749	8/25/2027	507,707	0.1%
377,460	Structured Pass-Through Certificates, Series KF86, Class AS, 30 day USD SOFR Average + 0.320% Federal Home Loan Mortgage Corp. Multifamily	5.664	8/25/2027	451,500	0.1%
377,400	Structured Pass-Through Certificates, Series KF93, Class AL, 30 day USD SOFR Average + 0.394%	5.739	10/25/2027	374,908	0.0%

Principal		Interest	Maturity		
Amount	Security Description	Rate	<u>Date</u>	Market Value (\$)	% of Fund
453,197	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93,				
	Class AS, 30 day USD SOFR Average + 0.310%	5.654	10/25/2027	447,838	0.1%
2,643,538	Federal Home Loan Mortgage Corp. Multifamily				
	Structured Pass-Through Certificates, Series KF97, Class AS, 30 day USD SOFR Average + 0.250%	5.594	12/25/2030	2,599,227	0.3%
6,734,572	Federal Home Loan Mortgage Corp. Multifamily	0.00	,,_	_,000,	0.070
	Structured Pass-Through Certificates, Series KJ20,				
8,099,796	Class A2	3.799	12/25/2025	6,612,831	0.9%
0,099,790	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ21,				
	Class A2	3.700	9/25/2026	7,924,261	1.0%
6,004,404	Federal Home Loan Mortgage Corp. Multifamily				
	Structured Pass-Through Certificates, Series KJ26,	2.000	7/05/0007	E 700 E4E	0.70/
7,165,000	Class A2 Federal Home Loan Mortgage Corp. Multifamily	2.606	7/25/2027	5,739,545	0.7%
7,100,000	Structured Pass-Through Certificates, Series KJ37,				
	Class A2	2.333	11/25/2030	6,391,190	0.8%
16,300,000	Federal Home Loan Mortgage Corp. Multifamily				
	Structured Pass-Through Certificates, Series KJ42, Class A2	4.118	11/25/2032	15,901,677	2.1%
8,515,000	Federal Home Loan Mortgage Corp. Multifamily	4.110	11/23/2032	13,901,077	2.170
-,,	Structured Pass-Through Certificates, Series KS12,				
	Class A, 30 day USD SOFR Average + 0.764%	6.109	8/25/2029	8,515,011	1.1%
2,855,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS14,				
	Class AL, 30 day USD SOFR Average + 0.454%	5.799	4/25/2030	2,837,239	0.4%
3,140,000	Federal Home Loan Mortgage Corp. Multifamily			_,,_,	
	Structured Pass-Through Certificates, Series KS14,				
E40 400	Class AS, 30 day USD SOFR Average + 0.370%	5.714	4/25/2030	3,109,137	0.4%
510,122	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series Q008,				
	Class A, 30 day USD SOFR Average + 0.504%	5.849	10/25/2045	508,451	0.1%
3,911,657	Federal Home Loan Mortgage Corp. Multifamily				
	Structured Pass-Through Certificates, Series Q016,	1 242	E/0E/00E1	2 620 252	0.50/
4 518	Class APT1 Federal Home Loan Mortgage Corp. Structured	1.242	5/25/2051	3,638,353	0.5%
7,510	Pass-Through Certificates, Series T-60, Class 2A1	3.972	3/25/2044	3,875	0.0%
227,242	Federal Home Loan Mortgage Corp. Structured				
	Pass-Through Certificates, Series T-62, Class 1A1,	0.050	40/05/0044	204 225	0.00/
60,393	1 yr. MTA + 1.200% Federal National Mortgage Association	6.258 3.000	10/25/2044 3/1/2042	204,225 55,290	0.0% 0.0%
5,200,000	Federal National Mortgage Association	3.580	1/1/2026	5,098,914	0.7%
168,351	Federal National Mortgage Association, 1 yr.			.,,.	
	RFUCC Treasury + 1.734%	4.188	2/1/2037	168,636	0.0%
28,046	Federal National Mortgage Association, 1 yr.	4.315	4/1/2037	28,003	0.09/
455,467	RFUCC Treasury + 1.565% Federal National Mortgage Association, 1 yr.	4.313	4/1/2037	20,003	0.0%
100,101	RFUCC Treasury + 1.820%	4.445	2/1/2047	457,703	0.1%
394,990	Federal National Mortgage Association, 1 yr.				
24.440	RFUCC Treasury + 1.820%	4.534	3/1/2037	395,907	0.1%
34,119	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.728%	4.543	1/1/2037	34,196	0.0%
84,656	Federal National Mortgage Association, 1 yr.	4.040	17 172007	54,150	0.070
,	RFUCC Treasury + 1.800%	4.544	3/1/2034	86,689	0.0%
80,336	Federal National Mortgage Association, 1 yr. CMT +	4.700	4/4/0004	70.405	0.00/
208,771	2.196% Federal National Mortgage Association, 1 yr. CMT +	4.739	4/1/2034	79,495	0.0%
200,111	2.131%	4.857	6/1/2036	208,942	0.0%
223,127	Federal National Mortgage Association	5.000	7/1/2037	225,117	0.0%
254,261	Federal National Mortgage Association	5.000	2/1/2038	256,529	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
	Federal National Mortgage Association, 1 yr.				
524,813	RFUCC Treasury + 1.706% Federal National Mortgage Association, 1 yr.	5.043	9/1/2037	457,267	0.1%
024,010	RFUCC Treasury + 1.550%	5.131	4/1/2037	535,048	0.1%
42,034	Federal National Mortgage Association, 1 yr. CMT + 2.211%	5.211	4/1/2033	42,095	0.0%
16,956	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.807%	5.236	7/1/2041	16,874	0.0%
108,096	Federal National Mortgage Association, 1 yr.				
864,166	RFUCC Treasury + 1.676% Federal National Mortgage Association, 1 yr. CMT +	5.417	11/1/2036	108,815	0.0%
365 904	2.216% Federal National Mortgage Association, 1 yr.	5.433	10/1/2034	883,750	0.1%
	RFUCC Treasury + 1.558%	5.466	7/1/2035	368,994	0.0%
96,945	Federal National Mortgage Association, 1 yr. CMT + 2.500%	5.478	8/1/2036	100,367	0.0%
100,598					
137,001	2.146% Federal National Mortgage Association	5.479 5.500	9/1/2034 3/1/2033	102,459 140,896	0.0% 0.0%
662,527	Federal National Mortgage Association, 1 yr. CMT +				
277,811	2.176% Federal National Mortgage Association, 1 yr. CMT +	5.547	12/1/2040	676,435	0.1%
66.260	2.185% Federal National Mortgage Association, 1 yr.	5.549	1/1/2036	279,968	0.0%
	RFUCC Treasury + 1.514%	5.764	8/1/2035	65,281	0.0%
333,845	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.585%	5.773	9/1/2037	332,771	0.0%
77,666	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.729%	5.803	11/1/2035	79,471	0.0%
645,677	•	5.815	4/1/2034	656,247	0.1%
147,967	Federal National Mortgage Association, 1 yr.				
124,394	RFUCC Treasury + 1.616% Federal National Mortgage Association, 1 yr.	5.866	8/1/2038	146,733	0.0%
211,932	RFUCC Treasury + 1.667%	5.917	10/1/2033	124,379	0.0%
	RFUCC Treasury + 1.681%	5.931	7/1/2038	210,480	0.0%
48,820	Federal National Mortgage Association, 1 yr. CMT + 2.145%	5.934	9/1/2036	48,777	0.0%
137,075	Federal National Mortgage Association, 1 yr. CMT + 2.287%	5.936	6/1/2033	136,931	0.0%
86,749	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.713%	5.963	8/1/2034	85,359	0.0%
241,777	Federal National Mortgage Association, 6 mo.				
269,189	RFUCC Treasury + 2.064% Federal National Mortgage Association, 1 yr. CMT +	5.987	7/1/2037	245,547	0.0%
667,610	2.270% Federal National Mortgage Association, 1 yr.	6.020	6/1/2037	272,734	0.0%
109,021	RFUCC Treasury + 1.800% Federal National Mortgage Association, 1 yr.	6.050	10/1/2041	684,242	0.1%
	RFUCC Treasury + 1.800%	6.050	12/1/2041	108,817	0.0%
728,504	Federal National Mortgage Association, 1 yr. CMT + 2.184%	6.219	11/1/2033	744,912	0.1%
57,432	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 2.473%	6.223	6/1/2035	56,989	0.0%
125,331	Federal National Mortgage Association, 1 yr. CMT +				
48,342	2.223% Federal National Mortgage Association, 1 yr. CMT +	6.223	8/1/2035	124,569	0.0%
83.182	2.440% Federal National Mortgage Association, 1 yr. CMT +	6.266	8/1/2033	48,280	0.0%
-0,.02	2.287%	6.352	10/1/2033	82,750	0.0%

Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
1,618	Federal National Mortgage Association	6.500	7/1/2032	1,666	0.0%
685	Federal National Mortgage Association	6.500	1/1/2033	710	0.0%
1,987	Federal National Mortgage Association	6.500	10/1/2033	2,064	0.0%
1,784	Federal National Mortgage Association	6.500	10/1/2033	1,856	0.0%
1,580	Federal National Mortgage Association	6.500	10/1/2033	1,644	0.0%
100,432	Federal National Mortgage Association	6.500	10/1/2034	104,300	0.0%
1,339	Federal National Mortgage Association	6.500	12/1/2034	1,402	0.0%
1,137	Federal National Mortgage Association	6.500	2/1/2036	1,191	0.0%
11,984	Federal National Mortgage Association	6.500	11/1/2037	12,759	0.0%
128,213	Federal National Mortgage Association, 1 yr. CMT +			•	
	2.486%	6.611	5/1/2035	130,377	0.0%
19,402	Federal National Mortgage Association, 6 mo. RFUCC Treasury + 1.460%	7.162	2/1/2037	19,681	0.0%
194,292	Federal National Mortgage Association, 6 mo.	7.102	2/1/2001	15,001	0.070
104,202	RFUCC Treasury + 1.545%	7.369	7/1/2035	196,813	0.0%
3,772		7.500	12/1/2030	3,818	0.0%
7,334	8 8	7.500	7/1/2030	7,464	0.0%
11,458	Federal National Mortgage Association	7.500	9/1/2032	11,459	0.0%
229	Federal National Mortgage Association,	7.500	3/1/2032	11,439	0.0 /6
229	Series 1994-42, Class FD, REMICS, 10 yr. CMT -				
	0.500%	3.410	4/25/2024	221	0.0%
5,181	Federal National Mortgage Association,	3.410	4/20/2024	221	0.070
3,101	Series 2002-W10, Class A7, REMICS	4.469	8/25/2042	4,760	0.0%
477,496	Federal National Mortgage Association,	7.703	0/20/2042	4,700	0.070
477,430	Series 2003-48, Class GH, REMICS	5.500	6/25/2033	478,235	0.1%
860	Federal National Mortgage Association,	3.500	0/20/2000	470,233	0.170
000	Series 2005-100, Class BQ, REMICS	5.500	11/25/2025	830	0.0%
265,884	Federal National Mortgage Association,	0.000	11/20/2020	000	0.070
200,004	Series 2007-73, Class A1, REMICS, 30 day USD				
	SOFR Average + 0.174%	5.696	7/25/2037	256,122	0.0%
483,126	Federal National Mortgage Association,	0.000	1720/2001	200,122	0.070
100,120	Series 2008-86, Class LA, REMICS	3.489	8/25/2038	466,335	0.1%
985,392	Federal National Mortgage Association,	0.100	0/20/2000	100,000	0.170
000,002	Series 2012-56, Class FK, REMICS, 30 day USD				
	SOFR Average + 0.564%	5.909	6/25/2042	950,866	0.1%
1,116,997	Federal National Mortgage Association,	0.000	0,20,20 .2	555,555	0,0
1,110,001	Series 2012-58, Class KF, REMICS, 30 day USD				
	SOFR Average + 0.664%	6.009	6/25/2042	1,096,126	0.1%
2,637,101	Federal National Mortgage Association,			.,,	
_,00.,.0.	Series 2012-83, Class LF, REMICS, 30 day USD				
	SOFR Average + 0.624%	5.969	8/25/2042	2,576,565	0.3%
1,840,298	Federal National Mortgage Association,			,,	
.,,	Series 2013-67, Class NF, REMICS, 30 day USD				
	SOFR Average + 1.114%	5.000	7/25/2043	1,736,862	0.2%
2,955,799	Federal National Mortgage Association,				
	Series 2015-4, Class BF, REMICS, 30 day USD				
	SOFR Average + 0.514%	5.859	2/25/2045	2,872,688	0.4%
4,073,558	Federal National Mortgage Association,				
	Series 2020-35, Class FA, REMICS, 30 day USD				
	SOFR Average + 0.614%	5.690	6/25/2050	3,965,744	0.5%
701,733	Federal National Mortgage Association,				
	Series 2020-M5, Class FA, 30 day USD SOFR				
	Average + 0.574%	5.916	1/25/2027	699,059	0.1%
655,000	GM Financial Revolving Receivables Trust,				
	Series 2021-1, Class A	1.170	6/12/2034	596,458	0.1%
26,630	Government National Mortgage Association	4.140	12/20/2061	25,912	0.0%
79,795	Government National Mortgage Association	4.140	7/20/2063	77,715	0.0%
28,531	Government National Mortgage Association	4.237	1/20/2064	28,151	0.0%
13,874	Government National Mortgage Association	4.390	12/20/2062	13,620	0.0%
1,703,635	Government National Mortgage Association	4.468	10/20/2065	1,673,694	0.2%
563,741	Government National Mortgage Association	4.555	2/20/2066	555,425	0.1%
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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
177,199	Government National Mortgage Association	4.577	11/20/2063	174,710	0.0%
1,777	Government National Mortgage Association	4.592	8/20/2062	1,746	0.0%
3,367	Government National Mortgage Association	4.630	2/20/2062	3,243	0.0%
49,868	Government National Mortgage Association	4.630	4/20/2063	49,543	0.0%
6,524	Government National Mortgage Association	4.644	2/20/2062	6.316	0.0%
9,654	Government National Mortgage Association	4.677	8/20/2061	9,527	0.0%
1,254	Government National Mortgage Association	4.700	6/20/2061	1,236	0.0%
19,829	Government National Mortgage Association	4.700	8/20/2061	19,729	0.0%
7,684	Government National Mortgage Association	4.700	6/20/2062	7,355	0.0%
8,941	Government National Mortgage Association	4.700	6/20/2063	8,505	0.0%
204,081	Government National Mortgage Association	4.700	5/20/2064	203,138	0.0%
1,461	Government National Mortgage Association	4.782	4/20/2061	1,441	0.0%
4,147	Government National Mortgage Association	6.000	12/15/2031	4,342	0.0%
18,099	Government National Mortgage Association	6.500	5/15/2031	18,782	0.0%
13,360	Government National Mortgage Association	7.000	10/15/2028	13,503	0.0%
685,768	Government National Mortgage Association, 1 mo.		0/00/000/		0.404
546,901	RFUCC Treasury + 1.762% Government National Mortgage Association, 1 mo.	7.146	2/20/2061	695,255	0.1%
,	RFUCC Treasury + 1.890%	7.304	2/20/2063	557,027	0.1%
387,501	Government National Mortgage Association, 1 mo.				
468,216	RFUCC Treasury + 2.153% Government National Mortgage Association, 1 mo.	7.563	3/20/2063	397,413	0.1%
,	RFUCC Treasury + 2.228%	7.647	6/20/2065	479,166	0.1%
389,059	Government National Mortgage Association, 1 mo. RFUCC Treasury + 2.244%	7.664	5/20/2065	396,426	0.1%
258,864	Government National Mortgage Association, 1 mo. RFUCC Treasury + 2.327%	7.745	2/20/2063	264,416	0.0%
69,403	Government National Mortgage Association, Series 2003-72, Class Z	5.415	11/16/2045	67,557	0.0%
826,261	Government National Mortgage Association, Series 2005-18, Class F, 1 mo. USD SOFR +				
634,750	0.314% Government National Mortgage Association,	5.651	2/20/2035	812,154	0.1%
	Series 2007-59, Class FM, 1 mo. USD SOFR + 0.634%	5.971	10/20/2037	627,801	0.1%
105,116	Government National Mortgage Association, Series 2009-H01, Class FA, 1 mo. USD SOFR +				
390,306	1.264% Government National Mortgage Association,	6.601	11/20/2059	103,975	0.0%
	Series 2010-H20, Class AF, 1 mo. USD SOFR +	5 700	40/00/0000	000 400	0.40/
302,618	0.444% Government National Mortgage Association,	5.790	10/20/2060	388,133	0.1%
	Series 2010-H24, Class FA, 1 mo. USD SOFR + 0.464%	5.810	10/20/2060	300,980	0.0%
230,827	Government National Mortgage Association,	5.810	10/20/2000	300,960	0.0%
250,027	Series 2010-H27, Class FA, 1 mo. USD SOFR + 0.494%	5.840	12/20/2060	229,638	0.0%
12,199	Government National Mortgage Association,	3.040	12/20/2000	229,030	0.076
12,199	Series 2011-H08, Class FA, 1 mo. USD SOFR + 0.714%	6.060	2/20/2061	12,050	0.0%
20 242		0.000	2/20/2001	12,030	0.076
28,342	Government National Mortgage Association, Series 2011-H23, Class HA	3.000	12/20/2061	26,104	0.0%
1,814,863	Government National Mortgage Association, Series 2012-18, Class FM, 1 mo. USD SOFR +				
	0.364%	5.701	9/20/2038	1,807,069	0.2%
87	Government National Mortgage Association, Series 2012-H15, Class FA, 1 mo. USD SOFR +				
	0.564%	5.500	5/20/2062	84	0.0%
170,857	Government National Mortgage Association,				
	Series 2012-H18, Class NA, 1 mo. USD SOFR +				
	0.634%	5.980	8/20/2062	170,070	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
9,288	Government National Mortgage Association, Series 2012-H29, Class HF, 1 mo. USD SOFR +				
	0.614%	4.762	10/20/2062	8,918	0.0%
10,749	Government National Mortgage Association, Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.614%	4.819	12/20/2062	10,380	0.0%
409,168	Government National Mortgage Association, Series 2013-H08, Class FA, 1 mo. USD SOFR +			·	
561,855	0.464% Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR +	5.810	3/20/2063	402,440	0.1%
73,060	0.514% Government National Mortgage Association,	5.860	3/20/2063	559,086	0.1%
2,470,410	Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584% Government National Mortgage Association,	5.930	5/20/2063	71,996	0.0%
2,470,410	Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614%	5.937	7/20/2064	2,459,557	0.3%
2,252,205	Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614%	5.960	7/20/2064	2,241,852	0.3%
1,385,795	Government National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR +	3.900	7720/2004	2,241,032	0.5 /6
4,659	0.584% Government National Mortgage Association,	5.907	2/20/2065	1,379,758	0.2%
199,484	Series 2015-H09, Class HA Government National Mortgage Association,	1.750	3/20/2065	4,208	0.0%
	Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594%	5.940	4/20/2065	198,609	0.0%
1,658,850	Government National Mortgage Association, Series 2015-H10, Class JA Government National Mortgage Association,	2.250	4/20/2065	1,606,302	0.2%
1,700	Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364%	5.710	4/20/2065	1,631	0.0%
1,066,850	Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344%	F 600	E/20/206E	1.050.927	0.49/
20,517	Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR +	5.690	5/20/2065	1,059,837	0.1%
1,429	0.414% Government National Mortgage Association,	5.760	7/20/2065	19,645	0.0%
2 455	Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% Government National Mortgage Association,	6.160	10/20/2065	1,377	0.0%
2,100	Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.140	8/20/2061	2,358	0.0%
2,711,218	Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 1.034%	6.380	2/20/2066	2,702,372	0.4%
628,984	Government National Mortgage Association, Series 2016-H20, Class FB, 1 mo. USD SOFR +	0.300	2/20/2000	2,702,372	0.4 /0
1,978,891	0.664% Government National Mortgage Association,	6.010	9/20/2066	626,555	0.1%
2,294	Series 2017-H05, Class FC, 1 mo. USD SOFR + 0.864% Government National Mortgage Association,	6.210	2/20/2067	1,964,601	0.3%
,	Series 2018-H02, Class FJ, 1 mo. USD SOFR + 0.314%	5.660	10/20/2064	2,221	0.0%
3,986,093	Government National Mortgage Association, Series 2018-H11, Class FJ, 1yr. USD SOFR + 0.795%	5.027	6/20/2068	3,945,635	0.5%
		0.021		-,5 .5,500	5.570

Principal Amount	Security Description	Interest	Maturity	Market Value (\$)	% of Fund
64,693	Security Description Government National Mortgage Association,	Rate	<u>Date</u>	warket value (\$)	% OI Fullu
	Series 2018-H14, Class FG, 1 mo. USD SOFR + 0.464%	5.810	9/20/2068	64,253	0.0%
6,149,629	Government National Mortgage Association, Series 2018-H16, Class FA, 1 mo. USD SOFR + 0.534%	5.880	9/20/2068	6,031,087	0.8%
5,773,784	Government National Mortgage Association,				
554,244	3.3.	3.500	9/20/2068	5,489,656	0.7%
1,530,242	Series 2019-H13, Class FT, 1 yr. CMT + 0.450% Government National Mortgage Association, Series 2020-30, Class F, 1 mo. USD SOFR +	5.610	8/20/2069	553,416	0.1%
2,959,226	0.514% Government National Mortgage Association,	5.867	4/20/2048	1,470,216	0.2%
	Series 2020-53, Class NF, 1 mo. USD SOFR + 0.564%	5.917	5/20/2046	2,783,895	0.4%
1,284,766	Government National Mortgage Association, Series 2020-H01, Class FT, 1 yr. CMT + 0.500%	5.660	1/20/2070	1,278,637	0.2%
3,160,421	Government National Mortgage Association, Series 2020-H02, Class FG, 1 mo. USD SOFR +				
3,564,936	0.714% Government National Mortgage Association,	6.060	1/20/2070	3,146,067	0.4%
0,001,000	Series 2020-H04, Class FP, 1 mo. USD SOFR + 0.614%	5.960	6/20/2069	3,543,624	0.5%
5,783,982	Government National Mortgage Association, Series 2020-H07, Class FL, 1 mo. USD SOFR +	3.900	0/20/2009	3,343,024	0.5%
3,346,723	0.764% Government National Mortgage Association,	6.110	4/20/2070	5,771,274	0.8%
0,040,720	Series 2020-H10, Class FD, 1 mo. USD SOFR + 0.514%	5.860	5/20/2070	3,331,786	0.4%
1,555,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	1,583,055	0.2%
2,361,475	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,264,482	0.3%
262,530	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	246,080	0.0%
1,287,774	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	1,210,967	0.2%
404,165	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	369,983	0.0%
1,395,768	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	1,223,675	0.2%
3,297,669	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	2,859,098	0.4%
620,000		4.180	12/15/2028	612,350	0.1%
374,801	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	369,723	0.0%
719,250	SMB Private Education Loan Trust, Series 2021-D,				
3,295,000	Class A1A SPGN Mortgage Trust, Series 2022-TFLM, Class A,	1.340	3/17/2053	652,761	0.1%
2,995,449	1 mo. USD SOFR + 1.550% Starwood Retail Property Trust, Series 2014-STAR,	6.883	2/15/2039	3,228,837	0.4%
765,000	Class A, Prime + 0.000% Toyota Auto Loan Extended Note Trust,	8.500	11/15/2027	2,190,422	0.3%
4,365,000	Series 2020-1A, Class A Toyota Auto Loan Extended Note Trust,	1.350	5/25/2033	729,508	0.1%
	Series 2022-1A, Class A	3.820	4/25/2035	4,268,966	0.6%
4,010,000	U.S. Treasury Notes	0.375	9/30/2027	3,527,234	0.5%
3,620,000	U.S. Treasury Notes	2.750	4/30/2027	3,485,805	0.5%
71,120,000	U.S. Treasury Notes	2.750	2/15/2028	68,025,169	8.8%
6,110,000	U.S. Treasury Notes	3.750	12/31/2028	6,075,154	0.8%

Loomis Sayles Limited Term Government and Agency Fund

Investments as of January 31, 2024 (Unaudited)

Principal	Consulty Deposite tion	Interest	Maturity	Manhat Value (\$)	0/ af F
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
26,990,000	U.S. Treasury Notes	3.875	11/30/2027	26,925,688	3.5%
10,465,000	U.S. Treasury Notes	3.875	12/31/2027	10,444,561	1.4%
12,315,000	U.S. Treasury Notes	4.000	2/29/2028	12,350,117	1.6%
42,930,000	U.S. Treasury Notes	4.000	6/30/2028	43,102,726	5.6%
7,650,000	U.S. Treasury Notes	4.000	1/31/2029	7,696,019	1.0%
5,270,000	U.S. Treasury Notes	4.125	10/31/2027	5,302,938	0.7%
7,645,000	U.S. Treasury Notes	4.125	7/31/2028	7,717,568	1.0%
21,345,000	U.S. Treasury Notes	4.250	5/31/2025	21,271,627	2.8%
3,850,000	U.S. Treasury Notes	4.250	12/31/2025	3,850,301	0.5%
44,035,000	U.S. Treasury Notes	4.250	1/31/2026	44,055,641	5.7%
13,620,000	U.S. Treasury Notes	4.375 4.625	8/31/2028	13,895,060	1.8%
30,065,000	U.S. Treasury Notes	4.625	6/30/2025 3/15/2026	30,135,465 20.747.577	3.9% 2.7%
20,570,000 5,565,000	U.S. Treasury Notes	4.625	11/15/2026	5,650,214	0.7%
18,775,000	U.S. Treasury Notes	4.750	7/31/2025	18,863,008	2.5%
18,230,000	U.S. Treasury Notes U.S. Treasury Notes	4.750	10/31/2028	18,999,078	2.5%
3,710,000	U.S. Treasury Notes	5.000	8/31/2025	3,744,346	2.5% 0.5%
10,600,000	U.S. Treasury Notes	5.000	10/31/2025	10,720,492	1.4%
506,146	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	490,142	0.1%
500,140		2.000	0/13/2036		
	Total			730,422,083	94.9%
Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
Short-Term	Investments				
32,270,000	Federal Home Loan Bank Discount Notes	5.200-5.220	2/7/2024	32,237,372	4.2%
6,911,354	Tri-Party Repurchase Agreement with Fixed Income				
	Clearing Corporation	3.500	2/1/2024	6,911,354	0.9%
	Total			39,148,726	5.1%
	Total Investments			769,570,809	100.0%
	Other assets less liabilities			(314,426)	(0.0)%
				=======================================	100 001

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

769,256,383

100.0%

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

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Net Assets

Principal Amount	Security Description	Interest Rate	Maturity <u>Date</u>	Market Value (\$)	% of Fund
Bonds and	Notes				
	Avis Budget Rental Car Funding AESOP LLC,				
-,,	Series 2022-1A, Class A	3.830	8/21/2028	3,072,456	0.4%
1.595.000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,381,531	0.2%
	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	903,203	0.1%
	BBCMS Mortgage Trust, Series 2020-BID, Class A,			,	
.,,.	1 mo. USD SOFR + 2.254%	7.617	10/15/2037	3,849,695	0.5%
1,825,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD			, ,	
	SOFR + 1.525%	6.887	12/15/2038	1,735,954	0.2%
4,650,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD				
	SOFR + 3.000%	8.362	5/15/2039	4,657,205	0.6%
1,641,038	Carvana Auto Receivables Trust, Series 2021-N2,				
	Class A2	0.970	3/10/2028	1,553,893	0.2%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-				
	C7, Class A3	3.839	12/10/2054	1,657,900	0.2%
104,806	Chesapeake Funding II LLC, Series 2020-1A,				
	Class A1	0.870	8/15/2032	104,086	0.0%
1,030,941	Commercial Mortgage Pass-Through Certificates,				
	Series 2012-LTRT, Class A2	3.400	10/5/2030	897,486	0.1%
622,752	Commercial Mortgage Pass-Through Certificates,				
	Series 2014-UBS2, Class A5	3.961	3/10/2047	621,662	0.1%
1,633,529	Commercial Mortgage Pass-Through Certificates,	0.550	0/40/0040	4 500 040	0.00/
	Series 2016-DC2, Class ASB	3.550	2/10/2049	1,599,213	0.2%
328,020		0.500	40/44/0004	000 454	0.00/
0.570.000	Class A2	0.560	12/11/2034	323,151	0.0%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A,	0.007	10/15/2012	0.074.000	0.20/
E17 120	1 mo. USD SOFR + 1.264%	6.627	10/15/2043	2,374,038	0.3%
517,129	Enterprise Fleet Financing LLC, Series 2022-3, Class A2	4.380	7/20/2029	511,402	0.1%
1 550 209	Exeter Automobile Receivables Trust, Series 2022-	4.300	112012029	311,402	0.176
1,550,296	5A, Class A3	5.430	4/15/2026	1,549,226	0.2%
0.438	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	9,206	0.0%
	Federal Home Loan Mortgage Corp.	4.000	12/1/2024	6,960	0.0%
	Federal Home Loan Mortgage Corp.	4.000	1/1/2042	85,101	0.0%
	Federal Home Loan Mortgage Corp., 1 yr. RFUCC	4.000	17 172042	05,101	0.070
140,020	Treasury + 1.903%	4.453	4/1/2037	140,300	0.0%
70.012	Federal Home Loan Mortgage Corp., 1 yr. CMT +		., .,	,	0.070
. 0,0 .=	2.250%	4.498	2/1/2035	71,548	0.0%
8.348	Federal Home Loan Mortgage Corp.	4.500	1/1/2025	8,311	0.0%
	Federal Home Loan Mortgage Corp.	4.500	5/1/2034	10,025	0.0%
	Federal Home Loan Mortgage Corp., 1 yr. CMT +			,	
,	2.245%	4.538	3/1/2036	254,346	0.0%
57,509	Federal Home Loan Mortgage Corp., 1 yr. RFUCC			·	
	Treasury + 1.678%	4.875	3/1/2038	56,770	0.0%
128,920	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
	Treasury + 1.731%	5.070	4/1/2037	129,268	0.0%
597,557	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
	Treasury + 1.897%	5.275	9/1/2041	592,552	0.1%
647,989	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.268%	5.342	2/1/2036	658,294	0.1%
66,728	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
	Treasury + 1.771%	5.471	11/1/2038	66,119	0.0%
190,396	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.165%	5.586	4/1/2036	189,225	0.0%
208,963		5.040	0/4/000=	005.000	0.007
	Treasury + 1.770%	5.643	6/1/2037	205,022	0.0%
70,853		F 700	0/4/0000	70.000	0.00/
00.040	2.203%	5.769	9/1/2038	70,288	0.0%
36,043		5.802	10/1/2027	35,929	0.0%
	Treasury + 1.750%	5.002	12/1/2037	35,929	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.840%	5.817	1/1/2046	1,027,864	0.1%
1,035,302	2.249%	5.870	3/1/2037	1,056,596	0.1%
	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.703%	5.885	11/1/2038	73,878	0.0%
129,755	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.765% Federal Home Loan Mortgage Corp., 1 yr. RFUCC	6.015	9/1/2035	409,810	0.1%
179,849	Treasury + 1.936%	6.094	12/1/2034	129,177	0.0%
	2.220% Federal Home Loan Mortgage Corp., 1 yr. CMT +	6.149	7/1/2033	178,485	0.0%
402,933	2.248%	6.201	9/1/2038	248,583	0.0%
	2.286%	6.328	2/1/2036	405,972	0.1%
97,489	Federal Home Loan Mortgage Corp.	6.500	12/1/2034	101,214	0.0%
	Federal Home Loan Mortgage Corp.	7.500	6/1/2026	18	0.0%
,	Federal Home Loan Mortgage Corp., Series 2131, Class ZB, REMICS	6.000	3/15/2029	37,561	0.0%
356,916 543,788	Federal Home Loan Mortgage Corp., Series 2978, Class JG, REMICS Federal Home Loan Mortgage Corp., Series 3036,	5.500	5/15/2035	359,486	0.0%
188,403	Class NE, REMICS Federal Home Loan Mortgage Corp., Series 3412,	5.000	9/15/2035	541,992	0.1%
520,741	Class AY, REMICS Federal Home Loan Mortgage Corp., Series 3561,	5.500	2/15/2038	187,514	0.0%
395,101	Class W, REMICS Federal Home Loan Mortgage Corp., Series 3620,	2.561	6/15/2048	474,723	0.1%
98,978	Class AT, REMICS	3.891	12/15/2036	391,253	0.1%
5,056,561	Class FW, REMICS Federal Home Loan Mortgage Corp. Multifamily	0.000	6/15/2043	90,653	0.0%
2.590.000	Structured Pass-Through Certificates, Series K038, Class A2	3.389	3/25/2024	5,030,834	0.7%
2,580,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,490,738	0.3%
19,022,225		0.22	0,20,202.	_, .00, .00	3.370
11,380,000	Class A1 Federal Home Loan Mortgage Corp. Multifamily	2.209	10/25/2031	17,299,407	2.3%
7 000 050	Structured Pass-Through Certificates, Series K747, Class A2	2.050	11/25/2028	10,242,512	1.3%
7,892,953	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KC06, Class A2	2.541	8/25/2026	7,493,160	1.0%
2,127,215	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K- F100, Class AS, 30 day USD SOFR Average +				
5,399,467	0.180% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K- F121, Class AS, 30 day USD SOFR Average +	5.511	1/25/2028	2,099,757	0.3%
12,462,944	0.180% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF123, Class AS, 30 day USD SOFR	5.511	8/25/2028	5,303,136	0.7%
	Average + 0.200%	5.531	9/25/2028	12,308,491	1.6%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,242,316	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF53,	5.835	10/25/2025	1,237,054	0.2%
5,154,538	Class A, 30 day USD SOFR Average + 0.504% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF72,	5.655	10/23/2023	1,237,034	0.2 %
1,484,750	Class A, 30 day USD SOFR Average + 0.614% Federal Home Loan Mortgage Corp. Multifamily	5.945	10/25/2026	5,136,947	0.7%
	Structured Pass-Through Certificates, Series KF74, Class AS, 1 mo. USD SOFR Historical Calendar Day Compounded + 0.530%	5.860	1/25/2027	1,479,558	0.2%
4,988,786	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77,				
6,561,532	Class AL, 30 day USD SOFR Average + 0.814% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77,	6.145	2/25/2027	4,995,498	0.7%
17,369,057	Class AS, 30 day USD SOFR Average + 0.900% Federal Home Loan Mortgage Corp. Multifamily	6.231	2/25/2027	6,616,937	0.9%
17,369,057	Structured Pass-Through Certificates, Series KF78, Class AL, 30 day USD SOFR Average + 0.914% Federal Home Loan Mortgage Corp. Multifamily	6.245	3/25/2030	17,346,763	2.3%
, ,	Structured Pass-Through Certificates, Series KF78, Class AS, 30 day USD SOFR Average + 1.000%	6.331	3/25/2030	17,614,535	2.3%
3,001,174	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79, Class AL, 30 day USD SOFR Average + 0.584%	5.915	5/25/2030	2,990,174	0.4%
2,769,364	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79,		= (0= (0000		
3,838,394	Class AS, 30 day USD SOFR Average + 0.580% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80,	5.911	5/25/2030	2,752,249	0.4%
2,156,646	Class AL, 30 day USD SOFR Average + 0.554% Federal Home Loan Mortgage Corp. Multifamily	5.885	6/25/2030	3,809,102	0.5%
808,155	Structured Pass-Through Certificates, Series KF80, Class AS, 30 day USD SOFR Average + 0.510% Federal Home Loan Mortgage Corp. Multifamily	5.841	6/25/2030	2,145,304	0.3%
606,116	Structured Pass-Through Certificates, Series KF81, Class AL, 30 day USD SOFR Average + 0.474% Federal Home Loan Mortgage Corp. Multifamily	5.805	6/25/2027	804,112	0.1%
000,110	Structured Pass-Through Certificates, Series KF81, Class AS, 30 day USD SOFR Average + 0.400%	5.731	6/25/2027	601,454	0.1%
588,161	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF84, Class AL, 30 day USD SOFR Average + 0.414%	5.745	7/25/2030	580,802	0.1%
494,802	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF84,			·	
161,511	Class AS, 30 day USD SOFR Average + 0.320% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85,	5.651	7/25/2030	486,129	0.1%
430,552	Class AL, 30 day USD SOFR Average + 0.414% Federal Home Loan Mortgage Corp. Multifamily	5.745	8/25/2030	159,937	0.0%
510,264	Structured Pass-Through Certificates, Series KF85, Class AS, 30 day USD SOFR Average + 0.330% Federal Home Loan Mortgage Corp. Multifamily	5.661	8/25/2030	424,033	0.1%
455.651	Structured Pass-Through Certificates, Series KF86, Class AL, 30 day USD SOFR Average + 0.404% Federal Home Loan Mortgage Corp. Multifamily	5.735	8/25/2027	507,939	0.1%
400,001	Structured Pass-Through Certificates, Series KF86, Class AS, 30 day USD SOFR Average + 0.320%	5.651	8/25/2027	451,661	0.1%
377,566	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93, Class AL, 30 day USD SOFR Average + 0.394%	5.725	10/25/2027	374,961	0.1%
	, ,		·	,	211,0

Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
453,324	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93,	5.044	10/05/0007	447.050	0.40/
2,965,584	Class AS, 30 day USD SOFR Average + 0.310% Federal Home Loan Mortgage Corp. Multifamily	5.641	10/25/2027	447,853	0.1%
0.744.407	Structured Pass-Through Certificates, Series KF97, Class AS, 30 day USD SOFR Average + 0.250%	5.581	12/25/2030	2,915,474	0.4%
6,744,487	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	6,615,050	0.9%
8,209,651	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ21,	3.733	12/23/2023	0,010,000	0.570
6,011,340	Class A2 Federal Home Loan Mortgage Corp. Multifamily	3.700	9/25/2026	8,026,583	1.0%
	Structured Pass-Through Certificates, Series KJ26, Class A2	2.606	7/25/2027	5,735,719	0.7%
7,165,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ37,				0.00/
	Class A2	2.333	11/25/2030	6,386,089	0.8%
16,300,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ42, Class A2	4.118	11/25/2032	15,950,740	2.1%
8,515,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS12,	4.110	11/20/2002	10,000,140	2.170
2,855,000	Class A, 30 day USD SOFR Average + 0.764% Federal Home Loan Mortgage Corp. Multifamily	6.095	8/25/2029	8,515,022	1.1%
	Structured Pass-Through Certificates, Series KS14, Class AL, 30 day USD SOFR Average + 0.454%	5.785	4/25/2030	2,830,801	0.4%
3,140,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS14,				
559,146	Class AS, 30 day USD SOFR Average + 0.370% Federal Home Loan Mortgage Corp. Multifamily	5.701	4/25/2030	3,108,653	0.4%
3,912,089	Structured Pass-Through Certificates, Series Q008, Class A, 30 day USD SOFR Average + 0.504% Federal Home Loan Mortgage Corp. Multifamily	5.835	10/25/2045	556,775	0.1%
3,912,009	Structured Pass-Through Certificates, Series Q016, Class APT1	1.242	5/25/2051	3,630,618	0.5%
4,557	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-60, Class 2A1	3.977	3/25/2044	3,898	0.0%
229,423	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-62, Class 1A1,	0.017	0/20/2011	0,000	0.070
	1 yr. MTA + 1.200%	6.212	10/25/2044	206,237	0.0%
67,622		3.000	3/1/2042	62,485	0.0%
5,200,000 109,289	Federal National Mortgage Association Federal National Mortgage Association, 1 yr.	3.580	1/1/2026	5,092,981	0.7%
169,128	RFUCC Treasury + 1.800% Federal National Mortgage Association, 1 yr.	4.050	12/1/2041	109,095	0.0%
279,590	RFUCC Treasury + 1.734% Federal National Mortgage Association, 1 yr. CMT +	4.188	2/1/2037	169,125	0.0%
•	2.185% Federal National Mortgage Association, 1 yr.	4.310	1/1/2036	281,438	0.0%
456,355	RFUCC Treasury + 1.565% Federal National Mortgage Association, 1 yr.	4.315	4/1/2037	28,092	0.0%
396,764	RFUCC Treasury + 1.820% Federal National Mortgage Association, 1 yr.	4.445	2/1/2047	457,927	0.1%
	RFUCC Treasury + 1.820% Federal National Mortgage Association, 1 yr.	4.520	3/1/2037	397,176	0.1%
34,332 85,576	RFUCC Treasury + 1.728% Federal National Mortgage Association, 1 yr.	4.542	1/1/2037	34,357	0.0%
80,869	RFUCC Treasury + 1.800% Federal National Mortgage Association, 1 yr. CMT +	4.544	3/1/2034	87,525	0.0%
50,009	2.196%	4.740	4/1/2034	79,867	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
111,580	Federal National Mortgage Association, 1 yr. CMT +				
209,869	2.147% Federal National Mortgage Association, 1 yr. CMT +	4.742	9/1/2034	113,606	0.0%
200,000	2.131%	4.845	6/1/2036	209,672	0.0%
	Federal National Mortgage Association	5.000	7/1/2037	229,365	0.0%
258,046	8 8	5.000	2/1/2038	262,207	0.0%
	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.706%	5.043	9/1/2037	460,273	0.1%
529,157	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.550%	5.099	4/1/2037	539,019	0.1%
42,328	Federal National Mortgage Association, 1 yr. CMT + 2.211%	5.211	4/1/2033	42,334	0.0%
17,106	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.807%	5.267	7/1/2041	17,009	0.0%
109,987	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.677%	5.344	11/1/2036	110,666	0.0%
879,721	Federal National Mortgage Association, 1 yr. CMT + 2.216%	5.405	10/1/2034	898,484	0.1%
368,897	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.558%	5.465	7/1/2035	371,818	0.0%
97,400	Federal National Mortgage Association, 1 yr. CMT + 2.500%	5.478	8/1/2036	100,693	0.0%
128,869	Federal National Mortgage Association, 1 yr. CMT + 2.486%	5.492	5/1/2035	131,026	0.0%
683,314	Federal National Mortgage Association, 1 yr. CMT + 2.174%	5.496	12/1/2040	696,954	0.1%
138.022	Federal National Mortgage Association	5.500	3/1/2033	142,131	0.1%
	Federal National Mortgage Association, 1 yr. CMT + 2.227%	5.532	4/1/2034	665,456	0.1%
66,683	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.514%	5.764	8/1/2035	65,674	0.0%
335,196	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.585%	5.772	9/1/2037	334,004	0.0%
78,179	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.729%	5.804	11/1/2035	79,967	0.0%
242,897		5.833	7/1/2037	246,476	0.0%
148,470	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.616%	5.866	8/1/2038	147,165	0.0%
125,535	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.667%	5.917	10/1/2033	125,495	0.0%
212,663	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.681%	5.931	7/1/2038	211,107	0.0%
138,973	Federal National Mortgage Association, 1 yr. CMT + 2.287%	5.933	6/1/2033	138,720	0.0%
49,031	Federal National Mortgage Association, 1 yr. CMT + 2.145%	5.934	9/1/2036	48,953	0.0%
87,228	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.713%	5.963	8/1/2034	85,793	0.0%
270,875	Federal National Mortgage Association, 1 yr. CMT + 2.270%	6.020	6/1/2037	274,244	0.0%
669,787	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	6.050	10/1/2041	686,303	0.1%
740,566	Federal National Mortgage Association, 1 yr. CMT + 2.185%	6.219	11/1/2033	756,871	0.1%
57,716	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 2.473%	6.223	6/1/2035	57,222	0.0%
125,924	Federal National Mortgage Association, 1 yr. CMT + 2.223%	6.223	8/1/2035	125,085	0.0%
48,645	Federal National Mortgage Association, 1 yr. CMT + 2.440%	6.266	8/1/2033	48,551	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
83,832	Federal National Mortgage Association, 1 yr. CMT +	Nate	Date	ivial ket value (\$)	70 OI FUIIU
03,032	2.287%	6.352	10/1/2033	83,351	0.0%
1,639	Federal National Mortgage Association	6.500	7/1/2032	1,692	0.0%
700	Federal National Mortgage Association	6.500	1/1/2033	728	0.0%
2,001	Federal National Mortgage Association	6.500	10/1/2033	2,087	0.0%
1,795	Federal National Mortgage Association	6.500	10/1/2033	1,875	0.0%
1,590	Federal National Mortgage Association	6.500	10/1/2033	1,659	0.0%
100,981	Federal National Mortgage Association	6.500	10/1/2034	105,296	0.0%
1,348	Federal National Mortgage Association	6.500	12/1/2034	1,420	0.0%
1,143	Federal National Mortgage Association	6.500	2/1/2036	1,198	0.0%
12,032	Federal National Mortgage Association	6.500	11/1/2037	12,858	0.0%
19,481	Federal National Mortgage Association, 6 mo. RFUCC Treasury + 1.460%	7.161	2/1/2037	19,761	0.0%
198,515	Federal National Mortgage Association, 6 mo.				
	RFUCC Treasury + 1.545%	7.259	7/1/2035	201,174	0.0%
3,812		7.500	12/1/2030	3,859	0.0%
7,406	Federal National Mortgage Association	7.500	7/1/2031	7,536	0.0%
11,852		7.500	9/1/2032	11,855	0.0%
367	Federal National Mortgage Association,				
	Series 1994-42, Class FD, REMICS, 10 yr. CMT -	2.020	4/05/0004	255	0.00/
E 210	0.500%	3.930	4/25/2024	355	0.0%
5,219	Federal National Mortgage Association, Series 2002-W10, Class A7, REMICS	4.471	8/25/2042	4,802	0.0%
491,906	Federal National Mortgage Association,	4.471	0/23/2042	4,002	0.070
431,300	Series 2003-48, Class GH, REMICS	5.500	6/25/2033	493,043	0.1%
2,231	Federal National Mortgage Association,	0.000	0,20,200	.00,0.0	3.1,0
_,,	Series 2005-100, Class BQ, REMICS	5.500	11/25/2025	2,152	0.0%
276,919	Federal National Mortgage Association,			,	
	Series 2007-73, Class A1, REMICS, 30 day USD				
	SOFR Average + 0.174%	5.692	7/25/2037	266,686	0.0%
489,774	Federal National Mortgage Association,				
	Series 2008-86, Class LA, REMICS	3.494	8/25/2038	474,056	0.1%
998,218	Federal National Mortgage Association,				
	Series 2012-56, Class FK, REMICS, 30 day USD	F 000	0/05/0040	004.057	0.40/
4 404 004	SOFR Average + 0.564%	5.902	6/25/2042	964,857	0.1%
1,121,284	Federal National Mortgage Association, Series 2012-58, Class KF, REMICS, 30 day USD				
	SOFR Average + 0.664%	6.002	6/25/2042	1,102,009	0.1%
2,646,158	Federal National Mortgage Association,	0.002	0/20/2042	1,102,000	0.170
2,040,100	Series 2012-83, Class LF, REMICS, 30 day USD				
	SOFR Average + 0.624%	5.962	8/25/2042	2,589,915	0.3%
1,840,298	Federal National Mortgage Association,			, ,	
	Series 2013-67, Class NF, REMICS, 30 day USD				
	SOFR Average + 1.114%	5.000	7/25/2043	1,745,278	0.2%
2,966,544	Federal National Mortgage Association,				
	Series 2015-4, Class BF, REMICS, 30 day USD				
	SOFR Average + 0.514%	5.852	2/25/2045	2,887,816	0.4%
4,099,569	Federal National Mortgage Association,				
	Series 2020-35, Class FA, REMICS, 30 day USD	E E70	CIDEIDOEO	2 000 450	0.50/
702 210	SOFR Average + 0.614% Federal National Mortgage Association,	5.573	6/25/2050	3,989,450	0.5%
702,319	Series 2020-M5, Class FA, 30 day USD SOFR				
	Average + 0.574%	5.905	1/25/2027	699,644	0.1%
655,000	GM Financial Revolving Receivables Trust,	0.000	1/20/2021	000,044	0.170
300,000	Series 2021-1, Class A	1.170	6/12/2034	595,307	0.1%
26,538	Government National Mortgage Association	4.140	12/20/2061	25,806	0.0%
79,603	Government National Mortgage Association	4.140	7/20/2063	77,466	0.0%
13,823	Government National Mortgage Association	4.390	12/20/2062	13,559	0.0%
54,806	Government National Mortgage Association	4.437	1/20/2064	54,206	0.0%
1,697,315	Government National Mortgage Association	4.468	10/20/2065	1,666,047	0.2%
611,832	0 0	4.563	2/20/2066	602,691	0.1%

Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
176,525	Government National Mortgage Association	4.577	11/20/2063	173,918	0.0%
1,776	Government National Mortgage Association	4.592	8/20/2062	1,744	0.0%
3,372	Government National Mortgage Association	4.630	2/20/2062	3,230	0.0%
49,677	Government National Mortgage Association	4.630	4/20/2063	49,291	0.0%
6,499	Government National Mortgage Association	4.644	2/20/2062	6,256	0.0%
9,619	Government National Mortgage Association	4.677	8/20/2061	9,487	0.0%
1,249	Government National Mortgage Association	4.700	6/20/2061	1,231	0.0%
19,752	Government National Mortgage Association	4.700	8/20/2061	19,627	0.0%
7,701	Government National Mortgage Association	4.700	6/20/2062	7,329	0.0%
9,604	Government National Mortgage Association	4.700	6/20/2063	9,080	0.0%
85,146 203,321	Government National Mortgage Association Government National Mortgage Association	4.700 4.700	3/20/2064 5/20/2064	84,055 202,113	0.0% 0.0%
1,675		4.859	4/20/2061	1,651	0.0%
4,306	Government National Mortgage Association	6.000	12/15/2031	4,462	0.0%
18,417	Government National Mortgage Association	6.500	5/15/2031	18,981	0.0%
13,602	Government National Mortgage Association	7.000	10/15/2028	13,697	0.0%
,	Government National Mortgage Association, 1 mo.	7.000	10/10/2020	10,007	0.070
002,000	RFUCC Treasury + 1.762%	7.144	2/20/2061	700,869	0.1%
567,530	Government National Mortgage Association, 1 mo.		2/20/2001	700,000	0.170
,	RFUCC Treasury + 1.890%	7.296	2/20/2063	576,556	0.1%
396,957	Government National Mortgage Association, 1 mo.				
	RFUCC Treasury + 2.149%	7.524	3/20/2063	405,948	0.1%
472,440	Government National Mortgage Association, 1 mo.				
40440=	RFUCC Treasury + 2.233%	7.634	6/20/2065	482,554	0.1%
404,407	Government National Mortgage Association, 1 mo.	7.646	5/20/2065	444 004	0.40/
268,774	RFUCC Treasury + 2.250% Government National Mortgage Association, 1 mo.	7.040	3/20/2003	411,221	0.1%
200,774	RFUCC Treasury + 2.331%	7.740	2/20/2063	273,949	0.0%
69,941	Government National Mortgage Association,	7.740	2/20/2000	270,040	0.070
00,011	Series 2003-72, Class Z	5.414	11/16/2045	68,047	0.0%
838,629	Government National Mortgage Association,				
	Series 2005-18, Class F, 1 mo. USD SOFR +				
	0.314%	5.672	2/20/2035	825,088	0.1%
640,614	Government National Mortgage Association,				
	Series 2007-59, Class FM, 1 mo. USD SOFR +	F 000	40/00/0007	004.400	0.40/
440 500	0.634%	5.992	10/20/2037	634,169	0.1%
112,530	Government National Mortgage Association, Series 2009-H01, Class FA, 1 mo. USD SOFR +				
	1.264%	6.622	11/20/2059	111,325	0.0%
402,290	Government National Mortgage Association,	0.022	,,	,020	3.3 70
,	Series 2010-H20, Class AF, 1 mo. USD SOFR +				
	0.444%	5.767	10/20/2060	399,817	0.1%
318,532	Government National Mortgage Association,				
	Series 2010-H24, Class FA, 1 mo. USD SOFR +				
0.40.0.40	0.464%	5.787	10/20/2060	316,666	0.0%
246,346	Government National Mortgage Association,				
	Series 2010-H27, Class FA, 1 mo. USD SOFR +	E 017	10/00/0060	244 006	0.00/
12,715	0.494% Government National Mortgage Association,	5.817	12/20/2060	244,996	0.0%
12,7 13	Series 2011-H08, Class FA, 1 mo. USD SOFR +				
	0.714%	6.037	2/20/2061	12,554	0.0%
28,383	Government National Mortgage Association,			,	
	Series 2011-H23, Class HA	3.000	12/20/2061	26,130	0.0%
3	Government National Mortgage Association,				
	Series 2012-124, Class HT	0.000	7/20/2032	3	0.0%
1,832,114	Government National Mortgage Association,				
	Series 2012-18, Class FM, 1 mo. USD SOFR + 0.364%	5 700	0/20/2029	1 005 400	0.20/
27	Government National Mortgage Association,	5.722	9/20/2038	1,825,433	0.2%
01	Series 2012-H15, Class FA, 1 mo. USD SOFR +				
	0.564%	5.500	5/20/2062	84	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
178,004	Government National Mortgage Association, Series 2012-H18, Class NA, 1 mo. USD SOFR +				
0.070	0.634%	5.957	8/20/2062	177,067	0.0%
9,272	Government National Mortgage Association, Series 2012-H29, Class HF, 1 mo. USD SOFR + 0.614%	4.771	10/20/2062	8,568	0.0%
11,184	Government National Mortgage Association, Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.614%	4.819	12/20/2062	10,549	0.0%
411,183	Government National Mortgage Association, Series 2013-H08, Class FA, 1 mo. USD SOFR +			·	
610,231	0.464% Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR +	5.787	3/20/2063	404,096	0.1%
77,401	0.514% Government National Mortgage Association,	5.837	3/20/2063	607,060	0.1%
2,512,565	Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584% Government National Mortgage Association,	5.907	5/20/2063	76,236	0.0%
2 200 002	Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614%	5.939	7/20/2064	2,499,746	0.3%
2,280,883	Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614%	5.937	7/20/2064	2,268,707	0.3%
1,409,966	Government National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR + 0.584%	5.909	2/20/2065	1,402,882	0.2%
4,744	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	4,280	0.0%
203,937	Government National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR +	1.750	3/20/2003	4,200	0.076
1,811,042	0.594% Government National Mortgage Association,	5.917	4/20/2065	202,903	0.0%
1,808	Series 2015-H10, Class JA Government National Mortgage Association,	2.250	4/20/2065	1,753,555	0.2%
1,156,684	Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% Government National Mortgage Association,	5.687	4/20/2065	1,677	0.0%
	Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344%	5.667	5/20/2065	1,148,719	0.2%
21,746	Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414%	5.737	7/20/2065	20,148	0.0%
1,466	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR +			·	
2,505	0.814% Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR +	6.137	10/20/2065	1,413	0.0%
2,763,227	0.794% Government National Mortgage Association,	6.117	8/20/2061	2,405	0.0%
642,052	Series 2016-H06, Class FC, 1 mo. USD SOFR + 1.034% Government National Mortgage Association,	6.357	2/20/2066	2,754,226	0.4%
	Series 2016-H20, Class FB, 1 mo. USD SOFR + 0.664%	5.987	9/20/2066	639,145	0.1%
1,975,444	Government National Mortgage Association, Series 2017-H05, Class FC, 1 mo. USD SOFR + 0.864%	6.187	2/20/2067	1,960,627	0.3%
2,431	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR +			, ,	
	0.314%	5.637	10/20/2064	2,352	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
4,017,823	Government National Mortgage Association, Series 2018-H11, Class FJ, 1 yr. USD SOFR +	11410	<u> </u>	marrior value (v)	// 011 and
67,658	0.795% Government National Mortgage Association.	5.027	6/20/2068	3,979,756	0.5%
,,,,,,,	Series 2018-H14, Class FG, 1 mo. USD SOFR + 0.464%	5.787	9/20/2068	67,156	0.0%
6,252,663	Government National Mortgage Association, Series 2018-H16, Class FA, 1 mo. USD SOFR +				
5,757,300	0.534% Government National Mortgage Association,	5.857	9/20/2068	6,130,211	0.8%
658,332	Series 2019-H04, Class NA Government National Mortgage Association,	3.500	9/20/2068	5,483,291	0.7%
1,546,504	Series 2019-H13, Class FT, 1 yr. CMT + 0.450% Government National Mortgage Association, Series 2020-30, Class F, 1 mo. USD SOFR +	5.860	8/20/2069	657,512	0.1%
2,994,018	0.514% Government National Mortgage Association,	5.857	4/20/2048	1,482,664	0.2%
	Series 2020-53, Class NF, 1 mo. USD SOFR + 0.564%	5.907	5/20/2046	2,818,359	0.4%
1,383,144	Government National Mortgage Association, Series 2020-H01, Class FT, 1 yr. CMT + 0.500%	5.910	1/20/2070	1,376,773	0.2%
3,188,963	Government National Mortgage Association, Series 2020-H02, Class FG, 1 mo. USD SOFR +	0.007	4/00/0070	0.474.004	0.40/
3,644,751	0.714% Government National Mortgage Association, Series 2020-H04, Class FP, 1 mo. USD SOFR +	6.037	1/20/2070	3,171,291	0.4%
5,918,333	0.614% Government National Mortgage Association,	5.937	6/20/2069	3,619,356	0.5%
	Series 2020-H07, Class FL, 1 mo. USD SOFR + 0.764%	6.087	4/20/2070	5,906,236	0.8%
3,614,240	Government National Mortgage Association, Series 2020-H10, Class FD, 1 mo. USD SOFR +	5.007	E 100 10070	0.500.000	0.5%
1,555,000	0.514% Hertz Vehicle Financing III LLC, Series 2023-3A,	5.837	5/20/2070	3,598,992	0.5%
2,436,281	Class A Hudsons Bay Simon JV Trust, Series 2015-HB7,	5.940	2/25/2028	1,582,968	0.2%
271,545	Class A7 MVW LLC, Series 2020-1A, Class A	3.914 1.740	8/5/2034 10/20/2037	2,180,353 254,060	0.3% 0.0%
1,319,597	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	1,228,593	0.2%
412,697	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	373,369	0.0%
1,418,297	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	1,229,323	0.2%
3,343,441	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	2,885,089	0.4%
620,000	PenFed Auto Receivables Owner Trust, Series 2022-A, Class A4	4.180	12/15/2028	611,550	0.1%
388,751	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	367,587	0.0%
731,673	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	660,917	0.1%
3,295,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1 mo. USD SOFR + 1.550%	6.912	2/15/2039	3,193,357	0.4%
2,995,449	Starwood Retail Property Trust, Series 2014-STAR, Class A	8.500	11/15/2027	2,113,903	0.3%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	726,829	0.1%
4,365,000	Toyota Auto Loan Extended Note Trust, Series 2022-1A, Class A	3.820	4/25/2035	4,239,009	0.6%
4,010,000	U.S. Treasury Notes	0.375	9/30/2027	3,517,052	0.5%

Loomis Sayles Limited Term Government and Agency Fund

Investments as of December 31, 2023 (Unaudited)

	, , ,				
Principal	Consider December 1	Interest	Maturity	Manhat Value (6)	0/ af Fd
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
3,620,000	U.S. Treasury Notes	2.750	4/30/2027	3,482,129	0.5%
71,120,000	U.S. Treasury Notes	2.750	2/15/2028	67,983,497	8.9%
4,890,000	U.S. Treasury Notes	3.750	12/31/2028	4,867,460	0.6%
26,990,000	U.S. Treasury Notes	3.875	11/30/2027	26,933,068	3.5%
10,465,000	U.S. Treasury Notes	3.875	12/31/2027	10,447,831	1.4%
12,315,000	U.S. Treasury Notes	4.000	2/29/2028	12,355,409	1.6%
42,930,000	U.S. Treasury Notes	4.000	6/30/2028	43,132,911	5.6%
5,270,000	U.S. Treasury Notes	4.125	10/31/2027	5,303,143	0.7%
7,645,000	U.S. Treasury Notes	4.125	7/31/2028	7,723,839	1.0%
23,665,000	U.S. Treasury Notes	4.250	5/31/2025	23,578,105	3.1%
43,870,000	U.S. Treasury Notes	4.250	12/31/2025	43,861,432	5.7%
13,620,000	U.S. Treasury Notes	4.375	8/31/2028	13,911,553	1.8%
30,065,000	U.S. Treasury Notes	4.625	6/30/2025	30,136,639	3.9%
20,570,000	U.S. Treasury Notes	4.625	3/15/2026	20,748,381	2.7%
5,565,000	U.S. Treasury Notes	4.625	11/15/2026	5,652,823	0.7%
18,775,000	U.S. Treasury Notes	4.750	7/31/2025	18,860,074	2.5%
14,700,000	U.S. Treasury Notes	4.875	10/31/2028	15,344,273	2.0%
3,710,000	U.S. Treasury Notes	5.000	8/31/2025	3,744,202	0.5%
10,600,000	U.S. Treasury Notes	5.000	10/31/2025	10,720,906	1.4%
523,542	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	503,694	0.1%
	Total			723,357,592	94.5%
Principal		Interest	Maturity		
<u>Amount</u>	Security Description	Rate	Date	Market Value (\$)	% of Fund
Short-Term	Investments				
43,775,000	Federal National Mortgage Association Discount				
	Notes	5.220(a)	1/2/2024	43,749,659	5.7%
5,671,039	Tri-Party Repurchase Agreement with Fixed Income	0.500	4101000	5.074.000	0 =2/
	Clearing Cornoration	2 500	1/2/2024	5 671 039	0.7%

					
Short-Term	Investments				
43,775,000	Federal National Mortgage Association Discount				
	Notes	5.220(a)	1/2/2024	43,749,659	5.7%
5,671,039	Tri-Party Repurchase Agreement with Fixed Income				
	Clearing Corporation	2.500	1/2/2024	5,671,039	0.7%
19,955,000	U.S. Treasury Bills	5.211-5.256(a)	1/2/2024	19,955,000	2.6%
32,070,000	U.S. Treasury Bills	5.190-5.221(a)	1/9/2024	32,037,298	4.2%
	Total			101,412,996	13.2%
	Total Investments			824,770,588	107.7%
	Other assets less liabilities			(58,914,488)	(7.7)%
	Net Assets			765,856,100	100.0%

⁽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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Principal Amount	Security Description	Interest <u>Rate</u>	Maturity <u>Date</u>	Market Value (\$)	% of Fund
Bonds and	Notes				
	Avis Budget Rental Car Funding AESOP LLC,				
., .,	Series 2022-1A, Class A	3.830	8/21/2028	3,000,998	0.4%
1,595,000	BANK, Series 2020-BN25, Class A5	2.649	1/15/2063	1,337,269	0.2%
855,000	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	880,622	0.1%
3,895,000	BBCMS Mortgage Trust, Series 2020-BID, Class A,				
	1 mo. USD SOFR + 2.254%	7.578	10/15/2037	3,777,364	0.5%
1,825,000	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD				
	SOFR + 1.525%	6.848	12/15/2038	1,731,237	0.2%
4,650,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD				
	SOFR + 3.000%	8.323	5/15/2039	4,606,563	0.6%
1,698,182	· · · · · · · · · · · · · · · · · · ·				
	Class A2	0.970	3/10/2028	1,607,677	0.2%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-	0.000	40/40/0054	4 000 400	0.00/
100.010	C7, Class A3	3.839	12/10/2054	1,632,439	0.2%
129,816	Chesapeake Funding II LLC, Series 2020-1A,	0.070	0/45/2022	100 604	0.00/
0.004	Class A1	0.870	8/15/2032	128,684	0.0%
,	CNH Equipment Trust, Series 2020-A, Class A3	1.160	6/16/2025	8,018	0.0%
1,064,177	Commercial Mortgage Pass-Through Certificates, Series 2012-LTRT, Class A2	3.400	10/5/2030	912,702	0.1%
705,317		3.400	10/3/2030	912,702	0.176
705,517	Series 2014-UBS2, Class A5	3.961	3/10/2047	703,267	0.1%
1.709.549	Commercial Mortgage Pass-Through Certificates,	3.301	3/10/2047	703,207	0.170
1,703,543	Series 2016-DC2, Class ASB	3.550	2/10/2049	1,671,095	0.2%
416,161	Donlen Fleet Lease Funding 2 LLC, Series 2021-2,	0.000	2/10/2040	1,071,000	0.270
710,101	Class A2	0.560	12/11/2034	412,505	0.1%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A,	0.000	12/11/2004	412,000	0.170
2,070,000	1 mo. USD SOFR + 1.264%	6.588	10/15/2043	2,367,612	0.3%
539,231	Enterprise Fleet Financing LLC, Series 2022-3,	0.000	. 0, . 0, 20 . 0	2,00.,0.2	0.070
000,20.	Class A2	4.380	7/20/2029	530,668	0.1%
1,919,690	Exeter Automobile Receivables Trust, Series 2022-			,	
	5A, Class A3	5.430	4/15/2026	1,917,890	0.3%
9,857	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	9,580	0.0%
8,019		4.000	12/1/2024	7,995	0.0%
88,441	Federal Home Loan Mortgage Corp.	4.000	1/1/2042	83,071	0.0%
129,507	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
	Treasury + 1.731%	4.125	4/1/2037	129,108	0.0%
141,233	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
	Treasury + 1.903%	4.453	4/1/2037	140,071	0.0%
70,647	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.250%	4.498	2/1/2035	71,833	0.0%
	Federal Home Loan Mortgage Corp.	4.500	1/1/2025	9,541	0.0%
	Federal Home Loan Mortgage Corp.	4.500	5/1/2034	9,763	0.0%
249,915	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.245%	4.538	3/1/2036	254,189	0.0%
405,460	Federal Home Loan Mortgage Corp., 1 yr. CMT +				
	2.286%	4.805	2/1/2036	406,367	0.1%
57,737	Federal Home Loan Mortgage Corp., 1 yr. RFUCC		01110000		0.00/
	Treasury + 1.678%	4.875	3/1/2038	56,662	0.0%
67,058	Federal Home Loan Mortgage Corp., 1 yr. RFUCC	5.005	4.4.4.10.000	00.404	0.00/
000 000	Treasury + 1.771%	5.025	11/1/2038	66,101	0.0%
209,939	Federal Home Loan Mortgage Corp., 6 mo. RFUCC	E 440	0/4/0007	005.000	0.00/
050.070	Treasury + 1.770%	5.143	6/1/2037	205,286	0.0%
653,970	Federal Home Loan Mortgage Corp., 1 yr. CMT +	E 047	2/4/2020	604 470	0.40/
E00 460	2.267%	5.247	2/1/2036	661,173	0.1%
599,462	Federal Home Loan Mortgage Corp., 1 yr. RFUCC	5.275	9/1/2041	590,928	0.40/
1 021 004	Treasury + 1.897%	5.275	9/1/2041	390,928	0.1%
1,021,984	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.840%	5.525	1/1/2046	1,039,997	0.1%
	116a3u1 y = 1.040 /0	5.525	1/1/2040	1,039,997	0.1%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,043,803	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.249%	5.538	3/1/2037	1,060,935	0.1%
192,278		5.556	3/1/2037	1,060,935	0.1%
130,863	2.165% Federal Home Loan Mortgage Corp., 1 yr. RFUCC	5.585	4/1/2036	190,438	0.0%
ŕ	Treasury + 1.936%	5.703	12/1/2034	129,771	0.0%
71,227	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.203%	5.766	9/1/2038	70,363	0.0%
36,337	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.750%	5.775	12/1/2037	36,078	0.0%
74,527	•	5.885	11/1/2038	73,926	0.0%
410,004	Federal Home Loan Mortgage Corp., 1 yr. RFUCC				
182,520	Treasury + 1.765% Federal Home Loan Mortgage Corp., 1 yr. CMT +	6.015	9/1/2035	410,322	0.1%
244 703	2.220%	6.147	7/1/2033	180,561	0.0%
244,793	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.248%	6.200	9/1/2038	249,386	0.0%
	Federal Home Loan Mortgage Corp.	6.500	12/1/2034	101,839	0.0%
	Federal Home Loan Mortgage Corp.	7.500	6/1/2026	19	0.0%
39,733	Class ZB, REMICS	6.000	3/15/2029	37,925	0.0%
360,164	Federal Home Loan Mortgage Corp., Series 2978, Class JG, REMICS	5.500	5/15/2035	355,552	0.0%
552,024	Federal Home Loan Mortgage Corp., Series 3036, Class NE, REMICS	5.000	9/15/2035	538,364	0.1%
189,475	Federal Home Loan Mortgage Corp., Series 3412,				
520,444	Class AY, REMICS Federal Home Loan Mortgage Corp., Series 3561,	5.500	2/15/2038	184,244	0.0%
396,338	Class W, REMICS Federal Home Loan Mortgage Corp., Series 3620,	2.593	6/15/2048	466,376	0.1%
	Class AT, REMICS	3.853	12/15/2036	389,547	0.1%
98,978	Class FW, REMICS	0.000	6/15/2043	83,463	0.0%
6,448,852	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class A2	3.389	3/25/2024	6,407,783	0.9%
2,580,000	Federal Home Loan Mortgage Corp. Multifamily	0.000	0/20/2021	0, 107, 100	0.070
	Structured Pass-Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,452,415	0.3%
19,063,237	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K139,				
11 390 000	Class A1	2.209	10/25/2031	16,821,459	2.2%
11,300,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747,				
7,905,589	Class A2 Federal Home Loan Mortgage Corp. Multifamily	2.050	11/25/2028	9,980,419	1.3%
	Structured Pass-Through Certificates, Series KC06, Class A2	2.541	8/25/2026	7,407,720	1.0%
2,128,205	Federal Home Loan Mortgage Corp. Multifamily	2.011	0/20/2020	7,107,720	1.0 /0
	Structured Pass-Through Certificates, Series K- F100, Class AS, 30 day USD SOFR Average +				
5,561,572	0.180% Federal Home Loan Mortgage Corp. Multifamily	5.500	1/25/2028	2,092,709	0.3%
0,001,012	Structured Pass-Through Certificates, Series K-				
	F121, Class AS, 30 day USD SOFR Average + 0.180%	5.500	8/25/2028	5,453,933	0.7%
12,658,230	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates,				
	Series KF123, Class AS, 30 day USD SOFR	F F00	0/05/0000	10 100 050	4 70/
	Average + 0.200%	5.520	9/25/2028	12,499,052	1.7%

Principal	5 d5 01 110 venioe1 50, 2025 (Ondudited)	Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
1,243,413	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF53, Class A, 30 day USD SOFR Average + 0.504%	5.825	10/25/2025	1,237,276	0.2%
5,156,784	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF72, Class A, 30 day USD SOFR Average + 0.614%	5.935	10/25/2026	5,134,708	0.7%
1,892,153	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF74, Class AS, 1 mo. USD SOFR Historical Calendar				
4,991,672	Day Compounded + 0.530% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77,	5.852	1/25/2027	1,885,874	0.3%
6,565,328	Class AL, 30 day USD SOFR Average + 0.814% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77,	6.135	2/25/2027	4,994,242	0.7%
17,565,971	Class AS, 30 day USD SOFR Average + 0.900% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78,	6.220	2/25/2027	6,622,052	0.9%
17,565,971	Class AL, 30 day USD SOFR Average + 0.914% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78,	6.235	3/25/2030	17,516,379	2.3%
3,001,638	Class AS, 30 day USD SOFR Average + 1.000% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79,	6.320	3/25/2030	17,790,359	2.4%
2,769,791	Class AL, 30 day USD SOFR Average + 0.584% Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79,	5.905	5/25/2030	2,985,813	0.4%
3,838,440	Class AS, 30 day USD SOFR Average + 0.580% Federal Home Loan Mortgage Corp. Multifamily	5.900	5/25/2030	2,750,533	0.4%
2,156,672	Structured Pass-Through Certificates, Series KF80, Class AL, 30 day USD SOFR Average + 0.554% Federal Home Loan Mortgage Corp. Multifamily	5.875	6/25/2030	3,802,693	0.5%
808,846	Structured Pass-Through Certificates, Series KF80, Class AS, 30 day USD SOFR Average + 0.510% Federal Home Loan Mortgage Corp. Multifamily	5.830	6/25/2030	2,142,896	0.3%
606,635	Structured Pass-Through Certificates, Series KF81, Class AL, 30 day USD SOFR Average + 0.474% Federal Home Loan Mortgage Corp. Multifamily	5.795	6/25/2027	804,926	0.1%
588,161	Structured Pass-Through Certificates, Series KF81, Class AS, 30 day USD SOFR Average + 0.400% Federal Home Loan Mortgage Corp. Multifamily	5.720	6/25/2027	601,320	0.1%
494,802	Structured Pass-Through Certificates, Series KF84, Class AL, 30 day USD SOFR Average + 0.414% Federal Home Loan Mortgage Corp. Multifamily	5.735	7/25/2030	580,724	0.1%
161,534	Structured Pass-Through Certificates, Series KF84, Class AS, 30 day USD SOFR Average + 0.320% Federal Home Loan Mortgage Corp. Multifamily	5.640	7/25/2030	486,037	0.1%
430,613	Structured Pass-Through Certificates, Series KF85, Class AL, 30 day USD SOFR Average + 0.414% Federal Home Loan Mortgage Corp. Multifamily	5.735	8/25/2030	159,706	0.0%
529,711	Structured Pass-Through Certificates, Series KF85, Class AS, 30 day USD SOFR Average + 0.330% Federal Home Loan Mortgage Corp. Multifamily	5.650	8/25/2030	424,013	0.1%
473,016	Structured Pass-Through Certificates, Series KF86, Class AL, 30 day USD SOFR Average + 0.404% Federal Home Loan Mortgage Corp. Multifamily	5.725	8/25/2027	527,247	0.1%
377,714	Structured Pass-Through Certificates, Series KF86, Class AS, 30 day USD SOFR Average + 0.320% Federal Home Loan Mortgage Corp. Multifamily	5.640	8/25/2027	468,788	0.1%
5.7,717	Structured Pass-Through Certificates, Series KF93, Class AL, 30 day USD SOFR Average + 0.394%	5.715	10/25/2027	374,670	0.1%

Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
453,502	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93, Class AS, 30 day USD SOFR Average + 0.310%	5.630	10/25/2027	447,457	0.1%
2,965,584	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF97,			, -	
6,755,355	Class AS, 30 day USD SOFR Average + 0.250% Federal Home Loan Mortgage Corp. Multifamily	5.570	12/25/2030	2,909,838	0.4%
	Structured Pass-Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	6,587,162	0.9%
8,222,349	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ21, Class A2	3.700	9/25/2026	7,963,447	1.1%
6,019,091	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ26,	3.700	3/23/2020	1,000,441	1.170
7,165,000	Class A2 Federal Home Loan Mortgage Corp. Multifamily	2.606	7/25/2027	5,682,352	0.8%
	Structured Pass-Through Certificates, Series KJ37, Class A2	2.333	11/25/2030	6,181,553	0.8%
16,300,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KJ42, Class A2	4.118	11/25/2032	15,403,011	2.1%
8,515,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS12,	4.110	11/23/2032	10,400,011	2.170
2,855,000	Class A, 30 day USD SOFR Average + 0.764% Federal Home Loan Mortgage Corp. Multifamily	6.085	8/25/2029	8,492,325	1.1%
	Structured Pass-Through Certificates, Series KS14, Class AL, 30 day USD SOFR Average + 0.454%	5.775	4/25/2030	2,830,461	0.4%
3,140,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KS14, Class AS, 30 day USD SOFR Average + 0.370%	5.690	4/25/2030	3,108,214	0.4%
582,780	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series Q008,	3.000	4/20/2000	5,100,214	0.470
3,912,520	Class A, 30 day USD SOFR Average + 0.504% Federal Home Loan Mortgage Corp. Multifamily	5.825	10/25/2045	579,887	0.1%
4,599	Structured Pass-Through Certificates, Series Q016, Class APT1 Federal Home Loan Mortgage Corp. Structured	1.242	5/25/2051	3,580,421	0.5%
231,450	Pass-Through Certificates, Series T-60, Class 2A1 Federal Home Loan Mortgage Corp. Structured	3.941	3/25/2044	3,788	0.0%
	Pass-Through Certificates, Series T-62, Class 1A1, 1 yr. MTA + 1.200%	6.129	10/25/2044	203,587	0.0%
75,034	Federal National Mortgage Association	3.000	3/1/2042	66,277	0.0%
5,200,000 109,618	Federal National Mortgage Association Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	3.580 4.050	1/1/2026	5,042,027 108,780	0.7%
34,545	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.728%	4.074	1/1/2037	34,397	0.0%
169,903	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.734%	4.188	2/1/2037	168,953	0.0%
281,516		4.310	1/1/2036	281,759	0.0%
28,299	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.565%	4.315	4/1/2037	28,059	0.0%
457,240	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.820%	4.445	2/1/2047	456,188	0.1%
425,519	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.804%	4.520	3/1/2037	423,604	0.1%
86,351	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	4.544	3/1/2034	87,842	0.0%
81,387	Federal National Mortgage Association, 1 yr. CMT + 2.196%	4.740	4/1/2034	79,960	0.0%

Principal	o do Or November 50, 2025 (Onddanted)	Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
112,474	Federal National Mortgage Association, 1 yr. CMT + 2.147%	4.740	9/1/2034	113,950	0.0%
210,963	Federal National Mortgage Association, 1 yr. CMT +	4.040	0/4/0000	000 700	0.00/
228 708	2.131% Federal National Mortgage Association	4.843 5.000	6/1/2036 7/1/2037	209,732 229,177	0.0% 0.0%
	Federal National Mortgage Association	5.000	2/1/2038	261,943	0.0%
129,569		5.005	5/1/2035	131,113	0.0%
449,857	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.706%	5.044	9/1/2037	460,235	0.1%
662,906	Federal National Mortgage Association, 1 yr. CMT +				
534,118	2.227% Federal National Mortgage Association, 1 yr.	5.061	4/1/2034	670,610	0.1%
42,620	RFUCC Treasury + 1.550% Federal National Mortgage Association, 1 yr. CMT +	5.067	4/1/2037	541,970	0.1%
	2.211%	5.211	4/1/2033	42,468	0.0%
	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.677%	5.229	11/1/2036	111,139	0.0%
17,861	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.807%	5.270	7/1/2041	17,657	0.0%
889,578		5.399	10/1/2034	904,921	0.1%
244,025	Federal National Mortgage Association, 6 mo.				
693,113	RFUCC Treasury + 2.064% Federal National Mortgage Association, 1 yr. CMT +	5.414	7/1/2037	246,966	0.0%
371.635	2.174% Federal National Mortgage Association, 1 yr.	5.447	12/1/2040	704,418	0.1%
	RFUCC Treasury + 1.558%	5.455	7/1/2035	373,223	0.1%
97,858	Federal National Mortgage Association, 1 yr. CMT + 2.500%	5.478	8/1/2036	100,762	0.0%
265	Federal National Mortgage Association	5.500	1/1/2024	264	0.0%
139,041		5.500	3/1/2033	141,134	0.0%
336,521	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.586%	5.756	9/1/2037	334,261	0.0%
67,056	Federal National Mortgage Association, 1 yr.				
79,068	RFUCC Treasury + 1.514% Federal National Mortgage Association, 1 yr.	5.764	8/1/2035	65,854	0.0%
148,971	RFUCC Treasury + 1.729% Federal National Mortgage Association, 1 yr.	5.804	11/1/2035	80,701	0.0%
	RFUCC Treasury + 1.616%	5.889	8/1/2038	147,252	0.0%
126,523	RFUCC Treasury + 1.667%	5.917	10/1/2033	126,068	0.0%
140,862	Federal National Mortgage Association, 1 yr. CMT + 2.287%	5.930	6/1/2033	140,221	0.0%
213,390	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.681%	5.931	7/1/2038	211,254	0.0%
49,242	Federal National Mortgage Association, 1 yr. CMT + 2.145%	5.934	9/1/2036	49,026	0.0%
87,705	Federal National Mortgage Association, 1 yr.	5.963	8/1/2034	86,009	0.0%
272,552	RFUCC Treasury + 1.713% Federal National Mortgage Association, 1 yr. CMT +				
709,442	2.270% Federal National Mortgage Association, 1 yr.	6.020	6/1/2037	275,190	0.0%
745,906	RFUCC Treasury + 1.800% Federal National Mortgage Association, 1 yr. CMT +	6.050	10/1/2041	724,257	0.1%
57,997	2.185% Federal National Mortgage Association, 1 yr.	6.218	11/1/2033	760,133	0.1%
	RFUCC Treasury + 2.473%	6.223	6/1/2035	57,310	0.0%
126,515	Federal National Mortgage Association, 1 yr. CMT + 2.223%	6.223	8/1/2035	125,287	0.0%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
48,947	Federal National Mortgage Association, 1 yr. CMT +				
92,828	2.440% Federal National Mortgage Association, 1 yr. CMT +	6.266	8/1/2033	48,718	0.0%
84,478	2.185% Federal National Mortgage Association, 1 yr. CMT +	6.310	12/1/2034	91,779	0.0%
	2.287%	6.352	10/1/2033	83,728	0.0%
1,660	Federal National Mortgage Association	6.500	7/1/2032	1,700	0.0%
714	Federal National Mortgage Association	6.500	1/1/2033	737	0.0%
2,015	Federal National Mortgage Association	6.500	10/1/2033	2,085	0.0%
1,806	Federal National Mortgage Association	6.500	10/1/2033	1,871	0.0%
1,601	Federal National Mortgage Association	6.500	10/1/2033	1,657	0.0%
101,526	Federal National Mortgage Association	6.500	10/1/2034	105,020	0.0%
1,357	Federal National Mortgage Association	6.500	12/1/2034	1,418	0.0%
1,399	Federal National Mortgage Association	6.500	2/1/2036	1,450	0.0%
12,095	Federal National Mortgage Association	6.500	11/1/2037	12,827	0.0%
201,980	Federal National Mortgage Association, 6 mo. RFUCC Treasury + 1.546%	7.158	7/1/2035	204,552	0.0%
19,558	Federal National Mortgage Association, 6 mo. RFUCC Treasury + 1.460%	7.161	2/1/2037	19,834	0.0%
3,852		7.500	12/1/2030	3,894	0.0%
7,478	Federal National Mortgage Association	7.500	7/1/2031	7,592	0.0%
12,146	Federal National Mortgage Association	7.500	9/1/2032	12,115	0.0%
548	Federal National Mortgage Association.	7.500	9/1/2032	12,115	0.070
0.0	Series 1994-42, Class FD, REMICS, 10 yr. CMT -				
	0.500%	4.370	4/25/2024	529	0.0%
5,257	Federal National Mortgage Association,				
	Series 2002-W10, Class A7, REMICS	4.472	8/25/2042	4,759	0.0%
501,403	Federal National Mortgage Association,				
2.750	Series 2003-48, Class GH, REMICS	5.500	6/25/2033	493,304	0.1%
3,758	Federal National Mortgage Association, Series 2005-100, Class BQ, REMICS	5.500	11/25/2025	3,623	0.0%
278,367	Federal National Mortgage Association,	0.000	1172072020	0,020	0.070
•	Series 2007-73, Class A1, REMICS, 30 day USD				
	SOFR Average + 0.174%	5.162	7/25/2037	267,733	0.0%
493,674	Federal National Mortgage Association,				
	Series 2008-86, Class LA, REMICS	3.490	8/25/2038	469,064	0.1%
1,006,660	Federal National Mortgage Association, Series 2012-56, Class FK, REMICS, 30 day USD				
	SOFR Average + 0.564%	5.893	6/25/2042	957,453	0.1%
1,125,439	Federal National Mortgage Association,	0.000	0/20/20 12	001,100	0.170
1,1=0,100	Series 2012-58, Class KF, REMICS, 30 day USD				
	SOFR Average + 0.664%	5.993	6/25/2042	1,088,865	0.1%
2,781,586	Federal National Mortgage Association,				
	Series 2012-83, Class LF, REMICS, 30 day USD				
1 0 10 000	SOFR Average + 0.624%	5.953	8/25/2042	2,678,263	0.4%
1,840,298	Federal National Mortgage Association, Series 2013-67, Class NF, REMICS, 30 day USD				
	SOFR Average + 1.114%	5.000	7/25/2043	1,709,477	0.2%
505,857	Federal National Mortgage Association.	3.000	1123/2043	1,700,477	0.2 /0
000,007	Series 2014-M2, Class A2	3.513	12/25/2023	503,970	0.1%
3,013,174	Federal National Mortgage Association,				
	Series 2015-4, Class BF, REMICS, 30 day USD				
	SOFR Average + 0.514%	5.843	2/25/2045	2,881,496	0.4%
4,122,558	Federal National Mortgage Association,				
	Series 2020-35, Class FA, REMICS, 30 day USD	5.416	6/25/2050	4,010,000	0.5%
703,050	SOFR Average + 0.614% Federal National Mortgage Association,	5.416	6/25/2050	4,010,000	0.5%
100,000	Series 2020-M5, Class FA, 30 day USD SOFR				
	Average + 0.574%	5.894	1/25/2027	699,532	0.1%
655,000	GM Financial Revolving Receivables Trust,			,	
	Series 2021-1, Class A	1.170	6/12/2034	582,405	0.1%

Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
26,447	Government National Mortgage Association	4.140	12/20/2061	25,466	0.0%
79,329	Government National Mortgage Association	4.140	7/20/2063	76,483	0.0%
13,773	Government National Mortgage Association	4.390	12/20/2062	13,435	0.0%
1,856,738	Government National Mortgage Association	4.439	10/20/2065	1,815,201	0.2%
59,668	Government National Mortgage Association	4.459	1/20/2064	58,931	0.0%
648,573	Government National Mortgage Association	4.567	2/20/2066	636,645	0.1%
175,972	Government National Mortgage Association	4.577	11/20/2063	172,833	0.0%
1,802	Government National Mortgage Association	4.604	8/20/2062	1,754	0.0%
3,376	Government National Mortgage Association	4.630	2/20/2062	3,197	0.0%
49,486	Government National Mortgage Association	4.630	4/20/2063	49,024	0.0%
6,527	Government National Mortgage Association	4.642	2/20/2062	6,207	0.0%
9,585 1,244	Government National Mortgage Association Government National Mortgage Association	4.677 4.700	8/20/2061 6/20/2061	9,420 1,211	0.0% 0.0%
19,674	Government National Mortgage Association Government National Mortgage Association	4.700	8/20/2061	19,523	0.0%
7,717	Government National Mortgage Association Government National Mortgage Association	4.700	6/20/2062	7,257	0.0%
11,349	Government National Mortgage Association	4.700	11/20/2062	10,462	0.0%
9,916	Government National Mortgage Association	4.700	6/20/2063	9,251	0.0%
84,814	Government National Mortgage Association	4.700	3/20/2064	83,502	0.0%
202,564	Government National Mortgage Association	4.700	5/20/2064	201,102	0.0%
1,830	Government National Mortgage Association	4.883	4/20/2061	1,793	0.0%
4,355	Government National Mortgage Association	6.000	12/15/2031	4,476	0.0%
18,866	Government National Mortgage Association	6.500	5/15/2031	19,103	0.0%
16,519	Government National Mortgage Association	7.000	10/15/2028	16,595	0.0%
689,307	Government National Mortgage Association, 1 mo.			,	
,	RFUCC Treasury + 1.762%	7.141	2/20/2061	696,735	0.1%
581,361	Government National Mortgage Association, 1 mo.				
	RFUCC Treasury + 1.890%	7.303	2/20/2063	589,434	0.1%
459,693	Government National Mortgage Association, 1 mo.				
	RFUCC Treasury + 2.118%	7.583	3/20/2063	467,733	0.1%
415,263	Government National Mortgage Association, 1 mo.				
	RFUCC Treasury + 2.240%	7.597	5/20/2065	421,631	0.1%
504,763	Government National Mortgage Association, 1 mo.	- 0.40	0/00/000=		0.404
0=1010	RFUCC Treasury + 2.228%	7.642	6/20/2065	514,695	0.1%
274,818	Government National Mortgage Association, 1 mo.	7 740	0/00/0000	070.004	0.00/
70.470	RFUCC Treasury + 2.334%	7.746	2/20/2063	279,664	0.0%
70,476	Government National Mortgage Association,	5.414	11/16/2045	67,876	0.0%
848,168	Series 2003-72, Class Z Government National Mortgage Association,	5.414	11/10/2045	07,070	0.0%
040,100	Series 2005-18, Class F, 1 mo. USD SOFR +				
	0.314%	5.646	2/20/2035	831,206	0.1%
651,391	Government National Mortgage Association,	0.010	2/20/2000	001,200	0.170
00.,00.	Series 2007-59, Class FM, 1 mo. USD SOFR +				
	0.634%	5.966	10/20/2037	643,199	0.1%
120,361	Government National Mortgage Association,				
	Series 2009-H01, Class FA, 1 mo. USD SOFR +				
	1.264%	6.596	11/20/2059	118,992	0.0%
431,171	Government National Mortgage Association,				
	Series 2010-H20, Class AF, 1 mo. USD SOFR +				
	0.444%	5.769	10/20/2060	428,549	0.1%
326,844	Government National Mortgage Association,				
	Series 2010-H24, Class FA, 1 mo. USD SOFR +	F 700	40/00/0000	204.075	0.00/
054 477	0.464%	5.789	10/20/2060	324,875	0.0%
251,477	Government National Mortgage Association, Series 2010-H27, Class FA, 1 mo. USD SOFR +				
	0.494%	5.819	12/20/2060	250,040	0.0%
13,608	Government National Mortgage Association,	5.019	1212012000	250,040	0.0 /6
10,000	Series 2011-H08, Class FA, 1 mo. USD SOFR +				
	0.714%	6.039	2/20/2061	13,434	0.0%
28,423	Government National Mortgage Association,			, . •	2.270
-,	Series 2011-H23, Class HA	3.000	12/20/2061	25,862	0.0%
	·			,	

Sovernment National Mortgage Association Sovernment National Mortgage Association Series 2012-118. Class FM, 1 mo. USD SOFR + 0.564% Sovernment National Mortgage Association Series 2012-118. Class FM, 1 mo. USD SOFR + 0.564% Sovernment National Mortgage Association Series 2012-118. Class FM, 1 mo. USD SOFR + 0.564% Sovernment National Mortgage Association Series 2012-118. Class FM, 1 mo. USD SOFR + 0.654% Sovernment National Mortgage Association Series 2012-118. Class FM, 1 mo. USD SOFR + 0.634% Sovernment National Mortgage Association Series 2012-118. Class FM, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class GF, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class GF, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class GF, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class GF, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2013-1102. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2014-115. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2014-115. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2014-116. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2014-116. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2015-110. Class FA, 1 mo. USD SOFR + 0.614% Sovernment National Mortgage Association Series 2015-110. Class FA, 1 mo. USD SOFR + 0.644% Sovernment National Mortgage Association Series 2015-110. Class FA, 1 m	Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
1,853, 54 Covernment National Mortgage Association, Series 2012-18, Class FM, 1 mo. USD SOFR + 0.364% R Covernment National Mortgage Association, Series 2012-18, Class FA, 1 mo. USD SOFR + 0.564% Sofeward National Mortgage Association, Series 2012-1419, Class FA, 1 mo. USD SOFR + 0.534% R Covernment National Mortgage Association, Series 2012-1419, Class FA, 1 mo. USD SOFR + 0.634% R Covernment National Mortgage Association, Series 2012-1419, Class FA, 1 mo. USD SOFR + 0.614% R Covernment National Mortgage Association, Series 2013-1402, Class GF, 1 mo. USD SOFR + 0.614% R Covernment National Mortgage Association, Series 2013-1402, Class GF, 1 mo. USD SOFR + 0.614% R Covernment National Mortgage Association, Series 2013-1402, Class FA, 1 mo. USD SOFR + 0.514% R Covernment National Mortgage Association, Series 2013-1402, Class FA, 1 mo. USD SOFR + 0.514% R Covernment National Mortgage Association, Series 2013-1410, Class FA, 1 mo. USD SOFR + 0.514% R Covernment National Mortgage Association, Series 2013-1414, Class FA, 1 mo. USD SOFR + 0.514% R Covernment National Mortgage Association, Series 2013-1414, Class FA, 1 mo. USD SOFR + 0.514% R Covernment National Mortgage Association, Series 2013-1414, Class FA, 1 mo. USD SOFR + 0.614% R Covernment National Mortgage Association, Series 2014-1414, Class FA, 1 mo. USD SOFR + 0.614% R Covernment National Mortgage Association, Series 2014-1414, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Association, Series 2014-1416, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Association, Series 2015-140, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Association, Series 2015-140, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Association, Series 2015-140, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Association, Series 2015-140, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Association, Series 2015-140, Class FA, 1 mo. USD SOFR + 0.646% R Covernment National Mortgage Asso			Nate	Date	ivial κet value (ψ)	70 OI I UIIU
Series 2012-18, Class FM, 1 mo. USD SOFR + 0.384%	1 050 544		0.000	7/20/2032	3	0.0%
87 Government National Mortgage Association, Series 2012-H15, Class FA, 1 mo. USD SOFR + 0.564% 5.560 5/20/2062 83 0.0% Government National Mortgage Association, Series 2012-H26, Class NA, 1 mo. USD SOFR + 0.634% 5.959 8/20/2062 184,310 0.0% Government National Mortgage Association, Series 2012-H29, Class HE, 1 mo. USD SOFR + 0.614% 4.780 10/20/2062 8.626 0.0% Government National Mortgage Association, Series 2012-H29, Class HE, 1 mo. USD SOFR + 0.614% 4.780 10/20/2062 8.626 0.0% Government National Mortgage Association, Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.614% 4.819 12/20/2062 10.478 0.0% Government National Mortgage Association, Series 2013-H03, Class FA, 1 mo. USD SOFR + 0.614% 5.789 3/20/2063 402,003 0.1% Government National Mortgage Association, Series 2013-H03, Class FA, 1 mo. USD SOFR + 0.514% 5.839 3/20/2063 633,108 0.1% Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR + 0.514% 5.839 3/20/2063 633,108 0.1% Government National Mortgage Association, Series 2013-H14, Class FA, 1 mo. USD SOFR + 0.514% 5.909 5/20/2063 79,589 0.0% Government National Mortgage Association, Series 2013-H14, Class FA, 1 mo. USD SOFR + 0.614% 5.943 7/20/2064 2.557,652 0.3% Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614% 5.943 7/20/2064 2.557,652 0.3% Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.844% 5.943 7/20/2064 2.273,456 0.3% Government National Mortgage Association, Series 2014-H16, Class FA, 1 mo. USD SOFR + 0.594% 5.913 2/20/2065 1.413,275 0.2% 6.848 6.868 6.869 2015-H10, Class FA, 1 mo. USD SOFR + 0.594% 5.913 2/20/2065 1.413,275 0.2% 6.894% 5.913 2/20/2065 1.413,275 0.2% 6.894% 5.913 2/20/2065 1.404,00% 6.894	1,853,544	Series 2012-18, Class FM, 1 mo. USD SOFR +	5 696	9/20/2038	1.841.746	0.2%
185,270 Government National Mortgage Association, Series 2012-H18, Class NA, 1 mo. USD SOFR + 0.634% 5.959 8/20/2062 184,310 0.0%	87	Government National Mortgage Association, Series 2012-H15, Class FA, 1 mo. USD SOFR +				
Series 2012-H18, Class NĀ, Ī mo. USD SOFR + 0.634% 5.959 8/20/2062 184,310 0.0%	195 270		5.500	5/20/2062	83	0.0%
Series 2012-H29, Class HF, 1 mo. USD SOFR + 0.614% 4.780 10/20/2062 8.626 0.0% Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.614% 4.819 12/20/2062 10,478 0.0% Sovernment National Mortgage Association, Series 2013-H08, Class FA, 1 mo. USD SOFR + 0.464% 5.789 3/20/2063 402,003 0.1% Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR + 0.464% 5.839 3/20/2063 633,108 0.1% Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR + 0.5145% 5.839 3/20/2063 633,108 0.1% Government National Mortgage Association, Series 2013-H14, Class FA, 1 mo. USD SOFR + 0.5845% 5.839 3/20/2063 79,589 0.0% Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.6145% 5.943 7/20/2064 2,557,652 0.3% Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.6145% 5.943 7/20/2064 2,557,652 0.3% Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.6145% 5.939 7/20/2064 2,273,456 0.3% Government National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR + 0.5445% 5.943 7/20/2065 1,413,275 0.2% Government National Mortgage Association, Series 2015-H05, Class FA, 1 mo. USD SOFR + 0.5945% 5.913 2/20/2065 1,413,275 0.2% Government National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.5945% 5.919 4/20/2065 2,74,04 0.0% 1,976,582 Government National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.3645% 5.995 4/20/2065 1,196,692 0.3% 1,966,592 0.3645% 1.065,594 0.050,5	105,270	Series 2012-H18, Class NA, 1 mo. USD SOFR +	5.959	8/20/2062	184,310	0.0%
11,145 Government National Mortgage Association, Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.814%	9,362	Series 2012-H29, Class HF, 1 mo. USD SOFR +	4.700	40/00/0000	0.000	0.004
Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.614% 4.819 12/20/2062 10,478 0.0% (A)	11,145		4.780	10/20/2062	8,626	0.0%
409,205 Government National Mortgage Association, Series 2013-H08, Class FA, 1 m. USD SOFR + 0.464% 5.789 3/20/2063 402,003 0.1%		Series 2013-H02, Class GF, 1 mo. USD SOFR +	4.040	40/00/0000	40.470	0.00/
Series 2013-H08, Class FA, 1 mo. USD SOFR +	409,209		4.819	12/20/2062	10,478	0.0%
Series 2013-H10, Class FA, 1 mo. USD SOFR + 0.514% 5.839 3/20/2063 633,108 0.1% 80,815 Government National Mortgage Association, Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584% 5.909 5/20/2063 79.589 0.0% 2.571,251 Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614% 5.943 7/20/2064 2.557,652 0.3% Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614% 5.939 7/20/2064 2.557,652 0.3% Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.584% 5.939 7/20/2064 2.273,456 0.3% 6.84% 5.939 7/20/2065 1.413,275 0.2% 6.84% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.413,275 0.2% 6.854% 5.939 7/20/2065 1.414,275 0.0% 6.854% 5.939 7/20/2065 1.400,20% 6.854% 5.		Series 2013-H08, Class FA, 1 mo. USD SOFR + 0.464%	5.789	3/20/2063	402,003	0.1%
0.514% Government National Mortgage Association, Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584% 5.909 5/20/2063 79,589 0.0%	636,496					
Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584% 5.909 5/20/2063 79,589 0.0%		0.514%	5.839	3/20/2063	633,108	0.1%
2,571,251 Government National Mortgage Association, Series 2014-H14, Class FA, 1 mo. USD SOFR + 0.614% 5.943 7/20/2064 2,557,652 0.3% 2,286,354 Government National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614% 5.939 7/20/2064 2,273,456 0.3% 1,420,887 Government National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR + 0.584% 5.913 2/20/2065 1,413,275 0.2% 4,858 Government National Mortgage Association, Series 2015-H09, Class HA 1.750 3/20/2065 4,338 0.0% 208,509 Government National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594% 5.919 4/20/2065 207,404 0.0% 1,976,582 Government National Mortgage Association, Series 2015-H10, Class JA 2.250 4/20/2065 1,908,692 0.3% 1,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 5.689 4/20/2065 1,908,692 0.3% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,196,295 0.2% 23,241 Government National Mortgage Association, Series 2015-H19, Class FL, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 1,196,295 0.2% 1,475 Government National Mortgage Association, Series 2015-H19, Class FL, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,817,245 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,817,245 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 3,917 3,917 3,917 3,917 3,917 3,917 3,917 3,917	80,815	Series 2013-H14, Class FG, 1 mo. USD SOFR +	5.909	5/20/2063	79.589	0.0%
0.614% Covernment National Mortgage Association, Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614% Covernment National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR + 0.584% Covernment National Mortgage Association, Series 2015-H09, Class HA Class FC, 1 mo. USD SOFR + 0.594% Covernment National Mortgage Association, Series 2015-H09, Class HA Class FC, 1 mo. USD SOFR + 0.594% Covernment National Mortgage Association, Series 2015-H09, Class FC, 1 mo. USD SOFR + 0.594% Covernment National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594% Covernment National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594% Covernment National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% Covernment National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% Covernment National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% Covernment National Mortgage Association, Series 2015-H19, Class FA, 1 mo. USD SOFR + 0.414% Covernment National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.414% Covernment National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% Covernment National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% Covernment National Mortgage Association, Series 2015-H20, Class FA, 1 mo. USD SOFR + 0.814% Covernment National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.814% Covernment National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.814% Covernment National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% Covernment National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% Covernment National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% Covernment National Mortgage Association, Series 2015-H30, Class FC, 1 mo. USD SOFR + 0.794% Covernment Nationa	2,571,251	Government National Mortgage Association,				
Series 2014-H15, Class FA, 1 mo. USD SOFR + 0.614% 5.939 7/20/2064 2,273,456 0.3%		0.614%	5.943	7/20/2064	2,557,652	0.3%
1,420,887 Government National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR + 0.584% 5.913 2/20/2065 1,413,275 0.2% 4,858 Government National Mortgage Association, Series 2015-H09, Class HA 1.750 3/20/2065 4,338 0.0% Government National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594% 5.919 4/20/2065 207,404 0.0% 1,976,582 Government National Mortgage Association, Series 2015-H10, Class JA 2.250 4/20/2065 1,908,692 0.3% 1,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 5.689 4/20/2065 1,908,692 0.3% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,747 0.0% 1,475 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,476 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.814% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% Government N	2,286,354	Series 2014-H15, Class FA, 1 mo. USD SOFR +	5.939	7/20/2064	2.273.456	0.3%
4,858 Government National Mortgage Association, Series 2015-H09, Class HA 208,509 Government National Mortgage Association, Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594% 5.919 4/20/2065 207,404 0.0% 1,976,582 Government National Mortgage Association, Series 2015-H10, Class JA 2,250 4/20/2065 1,908,692 0.3% 2,250 4/20/2065 1,908,692 0.3% 2,250 4/20/2065 1,908,692 0.3% 3,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 5.689 4/20/2065 1,747 0.0% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,196,295 0.2% 23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0%	1,420,887	Government National Mortgage Association, Series 2015-H04, Class FL, 1 mo. USD SOFR +				
Series 2015-H09, Class HA	4 858		5.913	2/20/2065	1,413,275	0.2%
Series 2015-H10, Class FC, 1 mo. USD SOFR + 0.594% 5.919 4/20/2065 207,404 0.0% 1,976,582 Government National Mortgage Association, Series 2015-H10, Class JA 2.250 4/20/2065 1,908,692 0.3% 1,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 5.689 4/20/2065 1,747 0.0% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,196,295 0.2% 23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 6.119 8/20/2061 2,389 0.0%	4,000	Series 2015-H09, Class HA	1.750	3/20/2065	4,338	0.0%
1,976,582 Government National Mortgage Association, Series 2015-H10, Class JA 1,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 5.689 4/20/2065 1,747 0.0% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,196,295 0.2% 23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +	208,509	Government National Mortgage Association, Series 2015-H10, Class FC, 1 mg, USD SOFR +				
Series 2015-H10, Class JA 1,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6,119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 0.794% 6,119 8/20/2061 2,389 0.0%		0.594%	5.919	4/20/2065	207,404	0.0%
1,885 Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364% 5.689 4/20/2065 1,747 0.0% 1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,196,295 0.2% 23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +	1,976,582		2 250	4/20/2065	1 908 692	0.3%
1,204,806 Government National Mortgage Association, Series 2015-H12, Class FL, 1 mo. USD SOFR + 0.344% 5.669 5/20/2065 1,196,295 0.2% 23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 6.119 8/20/2061 2,389 0.0%	1,885	Government National Mortgage Association,	2.200	4/20/2000	1,000,002	0.070
1,204,806 Government National Mortgage Association,			5 689	4/20/2065	1 747	0.0%
23,241 Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +	1,204,806	Government National Mortgage Association,	0.000	4/20/2000	1,7-77	0.070
Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414% 5.739 7/20/2065 21,522 0.0% 1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +			5.669	5/20/2065	1,196,295	0.2%
1,475 Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 6.119 8/20/2061 2,389 0.0%	23,241					
Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +			5.739	7/20/2065	21,522	0.0%
0.814% 6.139 10/20/2065 1,419 0.0% 2,495 Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +	1,475					
Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +		0.814%	6.139	10/20/2065	1,419	0.0%
0.794% 6.119 8/20/2061 2,389 0.0% 2,817,245 Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR +	2,495					
Series 2016-H06, Class FC, 1 mo. USD SOFR +			6.119	8/20/2061	2,389	0.0%
	2,817,245					
			6.359	2/20/2066	2,803,700	0.4%

Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
656,275	Government National Mortgage Association,	Nate	Date	Market Value (ψ)	78 OI I UIIU
	Series 2016-H20, Class FB, 1 mo. USD SOFR + 0.664%	5.989	9/20/2066	653,166	0.1%
1,974,979	Government National Mortgage Association, Series 2017-H05, Class FC, 1 mo. USD SOFR + 0.864%	6.189	2/20/2067	1,956,403	0.3%
2,581	Government National Mortgage Association, Series 2018-H02, Class FJ, 1 mo. USD SOFR +	0.103	2/20/2007	1,000,400	0.070
4,057,882	0.314% Government National Mortgage Association,	5.639	10/20/2064	2,497	0.0%
60 152	Series 2018-H11, Class FJ, 1 yr. USD SOFR + 0.795%	5.027	6/20/2068	4,012,249	0.5%
69,153	Government National Mortgage Association, Series 2018-H14, Class FG, 1 mo. USD SOFR + 0.464%	5.789	9/20/2068	68,627	0.0%
6,294,789	Government National Mortgage Association, Series 2018-H16, Class FA, 1 mo. USD SOFR +				
5.741.472	0.534% Government National Mortgage Association,	5.859	9/20/2068	6,160,107	0.8%
683,645	Series 2019-H04, Class NA Government National Mortgage Association,	3.500	9/20/2068	5,381,595	0.7%
1,571,362	Series 2019-H13, Class FT, 1 yr. CMT + 0.450% Government National Mortgage Association,	5.910	8/20/2069	682,781	0.1%
2 027 077	Series 2020-30, Class F, 1 mo. USD SOFR + 0.514%	5.835	4/20/2048	1,503,099	0.2%
3,027,877	Government National Mortgage Association, Series 2020-53, Class NF, 1 mo. USD SOFR + 0.564%	5.885	5/20/2046	2,837,303	0.4%
1,471,369	Government National Mortgage Association, Series 2020-H01, Class FT, 1 yr. CMT + 0.500%	5.960	1/20/2070	1,464,780	0.2%
3,233,567	Government National Mortgage Association, Series 2020-H02, Class FG, 1 mo. USD SOFR +				
3,683,621	0.714% Government National Mortgage Association,	6.039	1/20/2070	3,214,713	0.4%
0.050.574	Series 2020-H04, Class FP, 1 mo. USD SOFR + 0.614%	5.939	6/20/2069	3,656,871	0.5%
6,050,571	Government National Mortgage Association, Series 2020-H07, Class FL, 1 mo. USD SOFR + 0.764%	6.089	4/20/2070	6,036,104	0.8%
3,899,618	Government National Mortgage Association, Series 2020-H10, Class FD, 1 mo. USD SOFR +	0.000	.,_0,_0.	3,000,101	0.070
1,555,000	0.514% Hertz Vehicle Financing III LLC, Series 2023-3A,	5.839	5/20/2070	3,885,782	0.5%
2,600,000	Class A Hudsons Bay Simon JV Trust, Series 2015-HB7,	5.940	2/25/2028	1,561,208	0.2%
	Class A7 MVW LLC, Series 2020-1A, Class A	3.914	8/5/2034	2,291,487	0.3%
278,537 1,345,012	Navient Private Education Refi Loan Trust,	1.740	10/20/2037 8/15/2068	258,300	0.0%
421,553	Series 2019-FA, Class A2 Navient Private Education Refi Loan Trust,	2.600		1,240,943	0.2%
1,439,771	Series 2020-DA, Class A Navient Private Education Refi Loan Trust,	1.690	5/15/2069	377,585	0.1%
3,388,106	Series 2021-CA, Class A Navient Private Education Refi Loan Trust,	1.060	10/15/2069	1,229,278	0.2%
620,000	Series 2021-EA, Class A PenFed Auto Receivables Owner Trust,	0.970	12/16/2069	2,847,459	0.4%
402,953	Series 2022-A, Class A4 Sierra Timeshare Receivables Funding LLC,	4.180	12/15/2028	604,153	0.1%
747,134	Series 2020-2A, Class A SMB Private Education Loan Trust, Series 2021-D,	1.330	7/20/2037	377,249	0.1%
141,134	Class A1A	1.340	3/17/2053	665,247	0.1%

Loomis Sayles Limited Term Government and Agency Fund

Investments as of November 30, 2023 (Unaudited)

Principal		Interest	Maturity		
Amount	Security Description	Rate	Date	Market Value (\$)	% of Fund
3,295,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A,				
	1 mo. USD SOFR + 1.550%	6.873	2/15/2039	3,175,115	0.4%
2,995,449	Starwood Retail Property Trust, Series 2014-STAR,				
	Class A, PRIME + 0.000%	8.500	11/15/2027	2,111,792	0.3%
765,000	Toyota Auto Loan Extended Note Trust,				
	Series 2020-1A, Class A	1.350	5/25/2033	718,189	0.1%
4,365,000	Toyota Auto Loan Extended Note Trust,				
	Series 2022-1A, Class A	3.820	4/25/2035	4,172,253	0.6%
4,010,000	U.S. Treasury Notes	0.375	9/30/2027	3,447,817	0.5%
3,620,000	U.S. Treasury Notes	2.750	4/30/2027	3,430,091	0.5%
71,120,000	U.S. Treasury Notes	2.750	2/15/2028	66,725,006	8.9%
26,990,000	U.S. Treasury Notes	3.875	11/30/2027	26,498,698	3.5%
10,465,000	U.S. Treasury Notes	3.875	12/31/2027	10,274,095	1.4%
12,315,000	U.S. Treasury Notes	4.000	2/29/2028	12,145,669	1.6%
42,930,000	U.S. Treasury Notes	4.000	6/30/2028	42,348,097	5.7%
5,270,000	U.S. Treasury Notes	4.125	10/31/2027	5,221,211	0.7%
7,645,000	U.S. Treasury Notes	4.125	7/31/2028	7,581,391	1.0%
23,665,000	U.S. Treasury Notes	4.250	5/31/2025	23,436,670	3.1%
13,620,000	U.S. Treasury Notes	4.375	8/31/2028	13,655,114	1.8%
30,065,000	U.S. Treasury Notes	4.625	6/30/2025	29,951,082	4.0%
20,570,000	U.S. Treasury Notes	4.625	3/15/2026	20,577,232	2.7%
5,565,000	U.S. Treasury Notes	4.625	11/15/2026	5,588,912	0.7%
18,775,000	U.S. Treasury Notes	4.750	7/31/2025	18,744,197	2.5%
43,460,000	U.S. Treasury Notes	4.875	11/30/2025	43,595,813	5.8%
12,370,000	U.S. Treasury Notes	4.875	10/31/2028	12,673,452	1.7%
3,710,000	U.S. Treasury Notes	5.000	8/31/2025	3,721,304	0.5%
2,600,000	U.S. Treasury Notes	5.000	10/31/2025	2,611,781	0.3%
542,182	Welk Resorts LLC, Series 2019-AA, Class A	2.800	6/15/2038	518,377	0.1%
	Total			706,441,409	94.2%

Principal Amount	Security Description	Interest <u>Rate</u>	Maturity <u>Date</u>	Market Value (\$)	% of Fund
Short-Term	Investments				
25,055,000	Federal Home Loan Bank Discount Notes	5.220(a)	12/12/2023	25,014,872	3.3%
10,195,275	Tri-Party Repurchase Agreement with Fixed Income				
	Clearing Corporation	2.500	12/1/2023	10,195,275	1.4%
6,830,000	U.S. Treasury Bills	5.275(a)	12/12/2023	6,819,000	0.9%
	Total			42,029,147	5.6%
	Total Investments			748,470,556	99.8%
	Other assets less liabilities			1,192,568	0.2%
	Net Assets			749,663,124	100.0%

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

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

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

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

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

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