

Loomis Sayles Limited Term Government and Agency Fund
Investments as of January 31, 2024 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
3,220,000	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	BPR Trust, Series 2021-NRD, Class A, 1 mo. USD SOFR + 1.525%	6.859	12/15/2038	1,715,356	0.2%
4,650,000	BPR Trust, Series 2022-SSP, Class A, 1 mo. USD SOFR + 3.000%	8.333	5/15/2039	4,674,790	0.6%
1,583,064	Carvana Auto Receivables Trust, Series 2021-N2, 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, 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, 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	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	264,306	0.0%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 1 mo. USD SOFR + 1.264%	6.598	10/15/2043	2,451,138	0.3%
495,903	Enterprise Fleet Financing LLC, Series 2022-3, 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%
9,050	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	8,839	0.0%
6,299	Federal Home Loan Mortgage Corp.	4.000	12/1/2024	6,228	0.0%
87,018	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%	4.453	4/1/2037	139,877	0.0%
69,391	Federal Home Loan Mortgage Corp., 1 yr. CMT + 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%
9,990	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 Treasury + 1.686%	4.875	3/1/2038	53,701	0.0%
595,287	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.897%	5.275	9/1/2041	590,729	0.1%
66,410	Federal Home Loan Mortgage Corp., 1 yr. RFUCC 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 Treasury + 1.731%	5.610	4/1/2037	128,722	0.0%
208,120	Federal Home Loan Mortgage Corp., 6 mo. RFUCC 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 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%

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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%
17	Federal Home Loan Mortgage Corp.	7.500	6/1/2026	17	0.0%
38,017	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	Federal Home Loan Mortgage Corp., Series 3036, Class NE, REMICS	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	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K038, Class A2	3.389	3/25/2024	2,307,121	0.3%
2,580,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K064, Class A2	3.224	3/25/2027	2,493,617	0.3%
18,976,370	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K139, Class A1	2.209	10/25/2031	17,258,764	2.2%
11,380,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2	2.050	11/25/2028	10,239,007	1.3%
7,881,149	Federal Home Loan Mortgage Corp. Multifamily 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 + 0.180%	5.524	1/25/2028	2,099,589	0.3%
5,086,923	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-F121, Class AS, 30 day USD SOFR Average + 0.180%	5.524	8/25/2028	4,997,514	0.7%
12,461,362	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF123, Class AS, 30 day USD SOFR Average + 0.200%	5.544	9/25/2028	12,309,458	1.6%

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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 Day Compounded + 0.530%	5.882	1/25/2027	705,712	0.1%
4,986,572	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77, Class AL, 30 day USD SOFR Average + 0.814%	6.159	2/25/2027	4,993,103	0.6%
6,558,620	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77, Class AS, 30 day USD SOFR Average + 0.900%	6.244	2/25/2027	6,612,525	0.9%
17,368,912	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78, Class AL, 30 day USD SOFR Average + 0.914%	6.259	3/25/2030	17,459,262	2.3%
17,368,912	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78, Class AS, 30 day USD SOFR Average + 1.000%	6.344	3/25/2030	17,611,797	2.3%
3,000,822	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79, Class AL, 30 day USD SOFR Average + 0.584%	5.929	5/25/2030	2,989,929	0.4%
2,769,039	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79, Class AS, 30 day USD SOFR Average + 0.580%	5.924	5/25/2030	2,766,198	0.4%
3,838,359	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80, Class AL, 30 day USD SOFR Average + 0.554%	5.899	6/25/2030	3,817,292	0.5%
2,156,626	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80, Class AS, 30 day USD SOFR Average + 0.510%	5.854	6/25/2030	2,145,392	0.3%
807,628	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF81, Class AL, 30 day USD SOFR Average + 0.474%	5.819	6/25/2027	803,679	0.1%
605,721	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF81, Class AS, 30 day USD SOFR Average + 0.400%	5.744	6/25/2027	601,168	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%	5.759	7/25/2030	582,421	0.1%
494,802	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF84, Class AS, 30 day USD SOFR Average + 0.320%	5.664	7/25/2030	487,516	0.1%
128,080	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85, Class AL, 30 day USD SOFR Average + 0.414%	5.759	8/25/2030	126,894	0.0%
341,432	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85, Class AS, 30 day USD SOFR Average + 0.330%	5.674	8/25/2030	337,286	0.0%
509,977	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF86, Class AL, 30 day USD SOFR Average + 0.404%	5.749	8/25/2027	507,707	0.1%
455,395	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF86, Class AS, 30 day USD SOFR Average + 0.320%	5.664	8/25/2027	451,500	0.1%
377,460	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93, Class AL, 30 day USD SOFR Average + 0.394%	5.739	10/25/2027	374,908	0.0%

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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 Structured Pass-Through Certificates, Series KJ20, Class A2	3.799	12/25/2025	6,612,831	0.9%
8,099,796	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, Class A2	2.606	7/25/2027	5,739,545	0.7%
7,165,000	Federal Home Loan Mortgage Corp. Multifamily 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 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, 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, Class APT1	1.242	5/25/2051	3,638,353	0.5%
4,518	Federal Home Loan Mortgage Corp. Structured 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, 1 yr. MTA + 1.200%	6.258	10/25/2044	204,225	0.0%
60,393	Federal National Mortgage Association	3.000	3/1/2042	55,290	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. RFUCC Treasury + 1.565%	4.315	4/1/2037	28,003	0.0%
455,467	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.820%	4.445	2/1/2047	457,703	0.1%
394,990	Federal National Mortgage Association, 1 yr. 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. RFUCC Treasury + 1.800%	4.544	3/1/2034	86,689	0.0%
80,336	Federal National Mortgage Association, 1 yr. CMT + 2.196%	4.739	4/1/2034	79,495	0.0%
208,771	Federal National Mortgage Association, 1 yr. CMT + 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%

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444,570	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.706%	5.043	9/1/2037	457,267	0.1%
524,813	Federal National Mortgage Association, 1 yr. 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. RFUCC Treasury + 1.676%	5.417	11/1/2036	108,815	0.0%
864,166	Federal National Mortgage Association, 1 yr. CMT + 2.216%	5.433	10/1/2034	883,750	0.1%
365,904	Federal National Mortgage Association, 1 yr. 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	Federal National Mortgage Association, 1 yr. CMT + 2.146%	5.479	9/1/2034	102,459	0.0%
137,001	Federal National Mortgage Association	5.500	3/1/2033	140,896	0.0%
662,527	Federal National Mortgage Association, 1 yr. CMT + 2.176%	5.547	12/1/2040	676,435	0.1%
277,811	Federal National Mortgage Association, 1 yr. CMT + 2.185%	5.549	1/1/2036	279,968	0.0%
66,260	Federal National Mortgage Association, 1 yr. 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	Federal National Mortgage Association, 1 yr. CMT + 2.227%	5.815	4/1/2034	656,247	0.1%
147,967	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.616%	5.866	8/1/2038	146,733	0.0%
124,394	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.667%	5.917	10/1/2033	124,379	0.0%
211,932	Federal National Mortgage Association, 1 yr. 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. RFUCC Treasury + 2.064%	5.987	7/1/2037	245,547	0.0%
269,189	Federal National Mortgage Association, 1 yr. CMT + 2.270%	6.020	6/1/2037	272,734	0.0%
667,610	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	6.050	10/1/2041	684,242	0.1%
109,021	Federal National Mortgage Association, 1 yr. 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 + 2.223%	6.223	8/1/2035	124,569	0.0%
48,342	Federal National Mortgage Association, 1 yr. CMT + 2.440%	6.266	8/1/2033	48,280	0.0%
83,182	Federal National Mortgage Association, 1 yr. CMT + 2.287%	6.352	10/1/2033	82,750	0.0%

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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. RFUCC Treasury + 1.545%	7.369	7/1/2035	196,813	0.0%
3,772	Federal National Mortgage Association	7.500	12/1/2030	3,818	0.0%
7,334	Federal National Mortgage Association	7.500	7/1/2031	7,464	0.0%
11,458	Federal National Mortgage Association	7.500	9/1/2032	11,459	0.0%
229	Federal National Mortgage Association, 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, Series 2002-W10, Class A7, REMICS	4.469	8/25/2042	4,760	0.0%
477,496	Federal National Mortgage Association, Series 2003-48, Class GH, REMICS	5.500	6/25/2033	478,235	0.1%
860	Federal National Mortgage Association, Series 2005-100, Class BQ, REMICS	5.500	11/25/2025	830	0.0%
265,884	Federal National Mortgage Association, 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, Series 2008-86, Class LA, REMICS	3.489	8/25/2038	466,335	0.1%
985,392	Federal National Mortgage Association, 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, 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, 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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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
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. RFUCC Treasury + 1.762%	7.146	2/20/2061	695,255	0.1%
546,901	Government National Mortgage Association, 1 mo. RFUCC Treasury + 1.890%	7.304	2/20/2063	557,027	0.1%
387,501	Government National Mortgage Association, 1 mo. RFUCC Treasury + 2.153%	7.563	3/20/2063	397,413	0.1%
468,216	Government National Mortgage Association, 1 mo. 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 + 0.314%	5.651	2/20/2035	812,154	0.1%
634,750	Government National Mortgage Association, 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 + 1.264%	6.601	11/20/2059	103,975	0.0%
390,306	Government National Mortgage Association, Series 2010-H20, Class AF, 1 mo. USD SOFR + 0.444%	5.790	10/20/2060	388,133	0.1%
302,618	Government National Mortgage Association, 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, 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, Series 2011-H08, Class FA, 1 mo. USD SOFR + 0.714%	6.060	2/20/2061	12,050	0.0%
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%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
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 + 0.464%	5.810	3/20/2063	402,440	0.1%
561,855	Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR + 0.514%	5.860	3/20/2063	559,086	0.1%
73,060	Government National Mortgage Association, Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584%	5.930	5/20/2063	71,996	0.0%
2,470,410	Government National Mortgage Association, 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 + 0.584%	5.907	2/20/2065	1,379,758	0.2%
4,659	Government National Mortgage Association, Series 2015-H09, Class HA	1.750	3/20/2065	4,208	0.0%
199,484	Government National Mortgage Association, 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	2.250	4/20/2065	1,606,302	0.2%
1,700	Government National Mortgage Association, 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%	5.690	5/20/2065	1,059,837	0.1%
20,517	Government National Mortgage Association, Series 2015-H19, Class FH, 1 mo. USD SOFR + 0.414%	5.760	7/20/2065	19,645	0.0%
1,429	Government National Mortgage Association, Series 2015-H29, Class FA, 1 mo. USD SOFR + 0.814%	6.160	10/20/2065	1,377	0.0%
2,455	Government National Mortgage Association, 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 + 0.664%	6.010	9/20/2066	626,555	0.1%
1,978,891	Government National Mortgage Association, Series 2017-H05, Class FC, 1 mo. USD SOFR + 0.864%	6.210	2/20/2067	1,964,601	0.3%
2,294	Government National Mortgage Association, 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%

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64,693	Government National Mortgage Association, 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, Series 2019-H04, Class NA	3.500	9/20/2068	5,489,656	0.7%
554,244	Government National Mortgage Association, Series 2019-H13, Class FT, 1 yr. CMT + 0.450%	5.610	8/20/2069	553,416	0.1%
1,530,242	Government National Mortgage Association, Series 2020-30, Class F, 1 mo. USD SOFR + 0.514%	5.867	4/20/2048	1,470,216	0.2%
2,959,226	Government National Mortgage Association, 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 + 0.714%	6.060	1/20/2070	3,146,067	0.4%
3,564,936	Government National Mortgage Association, 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 + 0.764%	6.110	4/20/2070	5,771,274	0.8%
3,346,723	Government National Mortgage Association, 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	PenFed Auto Receivables Owner Trust, Series 2022-A, Class A4	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, Class A1A	1.340	3/17/2053	652,761	0.1%
3,295,000	SPGN Mortgage Trust, Series 2022-TFLM, Class A, 1 mo. USD SOFR + 1.550%	6.883	2/15/2039	3,228,837	0.4%
2,995,449	Starwood Retail Property Trust, Series 2014-STAR, Class A, Prime + 0.000%	8.500	11/15/2027	2,190,422	0.3%
765,000	Toyota Auto Loan Extended Note Trust, Series 2020-1A, Class A	1.350	5/25/2033	729,508	0.1%
4,365,000	Toyota Auto Loan Extended Note Trust, 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%

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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	8/31/2028	13,895,060	1.8%
30,065,000	U.S. Treasury Notes	4.625	6/30/2025	30,135,465	3.9%
20,570,000	U.S. Treasury Notes	4.625	3/15/2026	20,747,577	2.7%
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	4.875	10/31/2028	18,999,078	2.5%
3,710,000	U.S. Treasury Notes	5.000	8/31/2025	3,744,346	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%
	Total			730,422,083	94.9%

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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)%
	Net Assets			769,256,383	100.0%

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

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

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

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Loomis Sayles Limited Term Government and Agency Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
3,220,000	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%
855,000	BANK, Series 2023-5YR4, Class A3	6.500	12/15/2056	903,203	0.1%
3,895,000	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, Series 2016-DC2, Class ASB	3.550	2/10/2049	1,599,213	0.2%
328,020	Donlen Fleet Lease Funding 2 LLC, Series 2021-2, Class A2	0.560	12/11/2034	323,151	0.0%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 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%
1,550,298	Exeter Automobile Receivables Trust, Series 2022-5A, Class A3	5.430	4/15/2026	1,549,226	0.2%
9,438	Federal Home Loan Mortgage Corp.	3.000	10/1/2026	9,206	0.0%
7,049	Federal Home Loan Mortgage Corp.	4.000	12/1/2024	6,960	0.0%
87,364	Federal Home Loan Mortgage Corp.	4.000	1/1/2042	85,101	0.0%
140,623	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.903%	4.453	4/1/2037	140,300	0.0%
70,012	Federal Home Loan Mortgage Corp., 1 yr. CMT + 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%
10,056	Federal Home Loan Mortgage Corp.	4.500	5/1/2034	10,025	0.0%
248,548	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	Federal Home Loan Mortgage Corp., 6 mo. RFUCC Treasury + 1.770%	5.643	6/1/2037	205,022	0.0%
70,853	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.203%	5.769	9/1/2038	70,288	0.0%
36,043	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.750%	5.802	12/1/2037	35,929	0.0%

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1,003,722	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.840%	5.817	1/1/2046	1,027,864	0.1%
1,035,302	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.249%	5.870	3/1/2037	1,056,596	0.1%
74,227	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.703%	5.885	11/1/2038	73,878	0.0%
408,077	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.765%	6.015	9/1/2035	409,810	0.1%
129,755	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.936%	6.094	12/1/2034	129,177	0.0%
179,849	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.220%	6.149	7/1/2033	178,485	0.0%
243,188	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.248%	6.201	9/1/2038	248,583	0.0%
402,933	Federal Home Loan Mortgage Corp., 1 yr. CMT + 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%
18	Federal Home Loan Mortgage Corp.	7.500	6/1/2026	18	0.0%
38,897	Federal Home Loan Mortgage Corp., Series 2131, Class ZB, REMICS	6.000	3/15/2029	37,561	0.0%
356,916	Federal Home Loan Mortgage Corp., Series 2978, Class JG, REMICS	5.500	5/15/2035	359,486	0.0%
543,788	Federal Home Loan Mortgage Corp., Series 3036, Class NE, REMICS	5.000	9/15/2035	541,992	0.1%
188,403	Federal Home Loan Mortgage Corp., Series 3412, Class AY, REMICS	5.500	2/15/2038	187,514	0.0%
520,741	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.561	6/15/2048	474,723	0.1%
395,101	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.891	12/15/2036	391,253	0.1%
98,978	Federal Home Loan Mortgage Corp., Series 4212, Class FW, REMICS	0.000	6/15/2043	90,653	0.0%
5,056,561	Federal Home Loan Mortgage Corp. Multifamily 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	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K139, Class A1	2.209	10/25/2031	17,299,407	2.3%
11,380,000	Federal Home Loan Mortgage Corp. Multifamily 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 + 0.180%	5.511	1/25/2028	2,099,757	0.3%
5,399,467	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K-F121, Class AS, 30 day USD SOFR Average + 0.180%	5.511	8/25/2028	5,303,136	0.7%
12,462,944	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF123, Class AS, 30 day USD SOFR Average + 0.200%	5.531	9/25/2028	12,308,491	1.6%

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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, Class A, 30 day USD SOFR Average + 0.504%	5.835	10/25/2025	1,237,054	0.2%
5,154,538	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF72, Class A, 30 day USD SOFR Average + 0.614%	5.945	10/25/2026	5,136,947	0.7%
1,484,750	Federal Home Loan Mortgage Corp. Multifamily 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, Class AL, 30 day USD SOFR Average + 0.814%	6.145	2/25/2027	4,995,498	0.7%
6,561,532	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77, Class AS, 30 day USD SOFR Average + 0.900%	6.231	2/25/2027	6,616,937	0.9%
17,369,057	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78, Class AL, 30 day USD SOFR Average + 0.914%	6.245	3/25/2030	17,346,763	2.3%
17,369,057	Federal Home Loan Mortgage Corp. Multifamily 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, Class AS, 30 day USD SOFR Average + 0.580%	5.911	5/25/2030	2,752,249	0.4%
3,838,394	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80, Class AL, 30 day USD SOFR Average + 0.554%	5.885	6/25/2030	3,809,102	0.5%
2,156,646	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80, Class AS, 30 day USD SOFR Average + 0.510%	5.841	6/25/2030	2,145,304	0.3%
808,155	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF81, Class AL, 30 day USD SOFR Average + 0.474%	5.805	6/25/2027	804,112	0.1%
606,116	Federal Home Loan Mortgage Corp. Multifamily 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, Class AS, 30 day USD SOFR Average + 0.320%	5.651	7/25/2030	486,129	0.1%
161,511	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85, Class AL, 30 day USD SOFR Average + 0.414%	5.745	8/25/2030	159,937	0.0%
430,552	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85, Class AS, 30 day USD SOFR Average + 0.330%	5.661	8/25/2030	424,033	0.1%
510,264	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF86, Class AL, 30 day USD SOFR Average + 0.404%	5.735	8/25/2027	507,939	0.1%
455,651	Federal Home Loan Mortgage Corp. Multifamily 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%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
453,324	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93, Class AS, 30 day USD SOFR Average + 0.310%	5.641	10/25/2027	447,853	0.1%
2,965,584	Federal Home Loan Mortgage Corp. Multifamily 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, Class A2	3.700	9/25/2026	8,026,583	1.0%
6,011,340	Federal Home Loan Mortgage Corp. Multifamily 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, 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, Class A, 30 day USD SOFR Average + 0.764%	6.095	8/25/2029	8,515,022	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%	5.785	4/25/2030	2,830,801	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%	5.701	4/25/2030	3,108,653	0.4%
559,146	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series Q008, Class A, 30 day USD SOFR Average + 0.504%	5.835	10/25/2045	556,775	0.1%
3,912,089	Federal Home Loan Mortgage Corp. Multifamily 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, 1 yr. MTA + 1.200%	6.212	10/25/2044	206,237	0.0%
67,622	Federal National Mortgage Association	3.000	3/1/2042	62,485	0.0%
5,200,000	Federal National Mortgage Association	3.580	1/1/2026	5,092,981	0.7%
109,289	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	4.050	12/1/2041	109,095	0.0%
169,128	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.734%	4.188	2/1/2037	169,125	0.0%
279,590	Federal National Mortgage Association, 1 yr. CMT + 2.185%	4.310	1/1/2036	281,438	0.0%
28,173	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.565%	4.315	4/1/2037	28,092	0.0%
456,355	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.820%	4.445	2/1/2047	457,927	0.1%
396,764	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.820%	4.520	3/1/2037	397,176	0.1%
34,332	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.728%	4.542	1/1/2037	34,357	0.0%
85,576	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	4.544	3/1/2034	87,525	0.0%
80,869	Federal National Mortgage Association, 1 yr. CMT + 2.196%	4.740	4/1/2034	79,867	0.0%

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Principal Amount	Security Description	Interest Rate	Maturity Date	Market Value (\$)	% of Fund
111,580	Federal National Mortgage Association, 1 yr. CMT + 2.147%	4.742	9/1/2034	113,606	0.0%
209,869	Federal National Mortgage Association, 1 yr. CMT + 2.131%	4.845	6/1/2036	209,672	0.0%
225,727	Federal National Mortgage Association	5.000	7/1/2037	229,365	0.0%
258,046	Federal National Mortgage Association	5.000	2/1/2038	262,207	0.0%
447,912	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	0.0%
655,276	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	Federal National Mortgage Association, 6 mo. RFUCC Treasury + 2.064%	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%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
83,832	Federal National Mortgage Association, 1 yr. CMT + 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	Federal National Mortgage Association	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	Federal National Mortgage Association	7.500	9/1/2032	11,855	0.0%
367	Federal National Mortgage Association, Series 1994-42, Class FD, REMICS, 10 yr. CMT - 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, Series 2003-48, Class GH, REMICS	5.500	6/25/2033	493,043	0.1%
2,231	Federal National Mortgage Association, 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 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, 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 SOFR Average + 0.614%	5.573	6/25/2050	3,989,450	0.5%
702,319	Federal National Mortgage Association, 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, 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	Government National Mortgage Association	4.563	2/20/2066	602,691	0.1%

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Principal Amount	Security Description	Interest Rate	Maturity 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	Government National Mortgage Association	4.700	3/20/2064	84,055	0.0%
203,321	Government National Mortgage Association	4.700	5/20/2064	202,113	0.0%
1,675	Government National Mortgage Association	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%
692,603	Government National Mortgage Association, 1 mo. RFUCC Treasury + 1.762%	7.144	2/20/2061	700,869	0.1%
567,530	Government National Mortgage Association, 1 mo. 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. RFUCC Treasury + 2.233%	7.634	6/20/2065	482,554	0.1%
404,407	Government National Mortgage Association, 1 mo. RFUCC Treasury + 2.250%	7.646	5/20/2065	411,221	0.1%
268,774	Government National Mortgage Association, 1 mo. RFUCC Treasury + 2.331%	7.740	2/20/2063	273,949	0.0%
69,941	Government National Mortgage Association, 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 + 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, 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 + 0.464%	5.787	10/20/2060	316,666	0.0%
246,346	Government National Mortgage Association, Series 2010-H27, Class FA, 1 mo. USD SOFR + 0.494%	5.817	12/20/2060	244,996	0.0%
12,715	Government National Mortgage Association, 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%	5.722	9/20/2038	1,825,433	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%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
178,004	Government National Mortgage Association, Series 2012-H18, Class NA, 1 mo. USD SOFR + 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 + 0.464%	5.787	3/20/2063	404,096	0.1%
610,231	Government National Mortgage Association, Series 2013-H10, Class FA, 1 mo. USD SOFR + 0.514%	5.837	3/20/2063	607,060	0.1%
77,401	Government National Mortgage Association, Series 2013-H14, Class FG, 1 mo. USD SOFR + 0.584%	5.907	5/20/2063	76,236	0.0%
2,512,565	Government National Mortgage Association, 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 + 0.594%	5.917	4/20/2065	202,903	0.0%
1,811,042	Government National Mortgage Association, Series 2015-H10, Class JA	2.250	4/20/2065	1,753,555	0.2%
1,808	Government National Mortgage Association, Series 2015-H11, Class FA, 1 mo. USD SOFR + 0.364%	5.687	4/20/2065	1,677	0.0%
1,156,684	Government National Mortgage Association, 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 + 0.814%	6.137	10/20/2065	1,413	0.0%
2,505	Government National Mortgage Association, Series 2015-H30, Class FA, 1 mo. USD SOFR + 0.794%	6.117	8/20/2061	2,405	0.0%
2,763,227	Government National Mortgage Association, Series 2016-H06, Class FC, 1 mo. USD SOFR + 1.034%	6.357	2/20/2066	2,754,226	0.4%
642,052	Government National Mortgage Association, 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%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of December 31, 2023 (Unaudited)

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 + 0.795%	5.027	6/20/2068	3,979,756	0.5%
67,658	Government National Mortgage Association, 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 + 0.534%	5.857	9/20/2068	6,130,211	0.8%
5,757,300	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	5,483,291	0.7%
658,332	Government National Mortgage Association, Series 2019-H13, Class FT, 1 yr. CMT + 0.450%	5.860	8/20/2069	657,512	0.1%
1,546,504	Government National Mortgage Association, Series 2020-30, Class F, 1 mo. USD SOFR + 0.514%	5.857	4/20/2048	1,482,664	0.2%
2,994,018	Government National Mortgage Association, 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 + 0.714%	6.037	1/20/2070	3,171,291	0.4%
3,644,751	Government National Mortgage Association, Series 2020-H04, Class FP, 1 mo. USD SOFR + 0.614%	5.937	6/20/2069	3,619,356	0.5%
5,918,333	Government National Mortgage Association, 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 + 0.514%	5.837	5/20/2070	3,598,992	0.5%
1,555,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	1,582,968	0.2%
2,436,281	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,180,353	0.3%
271,545	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	254,060	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)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
3,620,000	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%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
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.

Loomis Sayles Limited Term Government and Agency Fund
Investments as of November 30, 2023 (Unaudited)

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Bonds and Notes					
3,220,000	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	Carvana Auto Receivables Trust, Series 2021-N2, Class A2	0.970	3/10/2028	1,607,677	0.2%
1,745,000	CFCRE Commercial Mortgage Trust, Series 2016-C7, Class A3	3.839	12/10/2054	1,632,439	0.2%
129,816	Chesapeake Funding II LLC, Series 2020-1A, Class A1	0.870	8/15/2032	128,684	0.0%
8,034	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	Commercial Mortgage Pass-Through Certificates, Series 2014-UBS2, Class A5	3.961	3/10/2047	703,267	0.1%
1,709,549	Commercial Mortgage Pass-Through Certificates, 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, Class A2	0.560	12/11/2034	412,505	0.1%
2,570,000	DROP Mortgage Trust, Series 2021-FILE, Class A, 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, 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	Federal Home Loan Mortgage Corp.	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%
9,543	Federal Home Loan Mortgage Corp.	4.500	1/1/2025	9,541	0.0%
10,122	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 Treasury + 1.678%	4.875	3/1/2038	56,662	0.0%
67,058	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.771%	5.025	11/1/2038	66,101	0.0%
209,939	Federal Home Loan Mortgage Corp., 6 mo. RFUCC Treasury + 1.770%	5.143	6/1/2037	205,286	0.0%
653,970	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.267%	5.247	2/1/2036	661,173	0.1%
599,462	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.897%	5.275	9/1/2041	590,928	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%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of November 30, 2023 (Unaudited)

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	Federal Home Loan Mortgage Corp., 1 yr. CMT + 2.165%	5.585	4/1/2036	190,438	0.0%
130,863	Federal Home Loan Mortgage Corp., 1 yr. RFUCC 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	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.703%	5.885	11/1/2038	73,926	0.0%
410,004	Federal Home Loan Mortgage Corp., 1 yr. RFUCC Treasury + 1.765%	6.015	9/1/2035	410,322	0.1%
182,520	Federal Home Loan Mortgage Corp., 1 yr. CMT + 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%
98,909	Federal Home Loan Mortgage Corp.	6.500	12/1/2034	101,839	0.0%
19	Federal Home Loan Mortgage Corp.	7.500	6/1/2026	19	0.0%
39,733	Federal Home Loan Mortgage Corp., Series 2131, 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, Class AY, REMICS	5.500	2/15/2038	184,244	0.0%
520,444	Federal Home Loan Mortgage Corp., Series 3561, Class W, REMICS	2.593	6/15/2048	466,376	0.1%
396,338	Federal Home Loan Mortgage Corp., Series 3620, Class AT, REMICS	3.853	12/15/2036	389,547	0.1%
98,978	Federal Home Loan Mortgage Corp., Series 4212, 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 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, Class A1	2.209	10/25/2031	16,821,459	2.2%
11,380,000	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series K747, Class A2	2.050	11/25/2028	9,980,419	1.3%
7,905,589	Federal Home Loan Mortgage Corp. Multifamily 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 Structured Pass-Through Certificates, Series K-F100, Class AS, 30 day USD SOFR Average + 0.180%	5.500	1/25/2028	2,092,709	0.3%
5,561,572	Federal Home Loan Mortgage Corp. Multifamily 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 Average + 0.200%	5.520	9/25/2028	12,499,052	1.7%

Loomis Sayles Limited Term Government and Agency Fund
Investments as of November 30, 2023 (Unaudited)

Principal Amount	Security Description	Interest Rate	Maturity 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 Day Compounded + 0.530%	5.852	1/25/2027	1,885,874	0.3%
4,991,672	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77, Class AL, 30 day USD SOFR Average + 0.814%	6.135	2/25/2027	4,994,242	0.7%
6,565,328	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF77, Class AS, 30 day USD SOFR Average + 0.900%	6.220	2/25/2027	6,622,052	0.9%
17,565,971	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78, Class AL, 30 day USD SOFR Average + 0.914%	6.235	3/25/2030	17,516,379	2.3%
17,565,971	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF78, Class AS, 30 day USD SOFR Average + 1.000%	6.320	3/25/2030	17,790,359	2.4%
3,001,638	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79, Class AL, 30 day USD SOFR Average + 0.584%	5.905	5/25/2030	2,985,813	0.4%
2,769,791	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF79, Class AS, 30 day USD SOFR Average + 0.580%	5.900	5/25/2030	2,750,533	0.4%
3,838,440	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80, Class AL, 30 day USD SOFR Average + 0.554%	5.875	6/25/2030	3,802,693	0.5%
2,156,672	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF80, Class AS, 30 day USD SOFR Average + 0.510%	5.830	6/25/2030	2,142,896	0.3%
808,846	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF81, Class AL, 30 day USD SOFR Average + 0.474%	5.795	6/25/2027	804,926	0.1%
606,635	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF81, Class AS, 30 day USD SOFR Average + 0.400%	5.720	6/25/2027	601,320	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%	5.735	7/25/2030	580,724	0.1%
494,802	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF84, Class AS, 30 day USD SOFR Average + 0.320%	5.640	7/25/2030	486,037	0.1%
161,534	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85, Class AL, 30 day USD SOFR Average + 0.414%	5.735	8/25/2030	159,706	0.0%
430,613	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF85, Class AS, 30 day USD SOFR Average + 0.330%	5.650	8/25/2030	424,013	0.1%
529,711	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF86, Class AL, 30 day USD SOFR Average + 0.404%	5.725	8/25/2027	527,247	0.1%
473,016	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF86, Class AS, 30 day USD SOFR Average + 0.320%	5.640	8/25/2027	468,788	0.1%
377,714	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series KF93, Class AL, 30 day USD SOFR Average + 0.394%	5.715	10/25/2027	374,670	0.1%

Loomis Sayles Limited Term Government and Agency Fund
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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
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, Class AS, 30 day USD SOFR Average + 0.250%	5.570	12/25/2030	2,909,838	0.4%
6,755,355	Federal Home Loan Mortgage Corp. Multifamily 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, Class A2	2.606	7/25/2027	5,682,352	0.8%
7,165,000	Federal Home Loan Mortgage Corp. Multifamily 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, Class A, 30 day USD SOFR Average + 0.764%	6.085	8/25/2029	8,492,325	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%	5.775	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, Class A, 30 day USD SOFR Average + 0.504%	5.825	10/25/2045	579,887	0.1%
3,912,520	Federal Home Loan Mortgage Corp. Multifamily Structured Pass-Through Certificates, Series Q016, Class APT1	1.242	5/25/2051	3,580,421	0.5%
4,599	Federal Home Loan Mortgage Corp. Structured Pass-Through Certificates, Series T-60, Class 2A1	3.941	3/25/2044	3,788	0.0%
231,450	Federal Home Loan Mortgage Corp. Structured 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	Federal National Mortgage Association	3.580	1/1/2026	5,042,027	0.7%
109,618	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	4.050	12/1/2041	108,780	0.0%
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	Federal National Mortgage Association, 1 yr. CMT + 2.185%	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%

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<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
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 + 2.131%	4.843	6/1/2036	209,732	0.0%
228,708	Federal National Mortgage Association	5.000	7/1/2037	229,177	0.0%
261,406	Federal National Mortgage Association	5.000	2/1/2038	261,943	0.0%
129,569	Federal National Mortgage Association, 1 yr. CMT + 2.486%	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 + 2.227%	5.061	4/1/2034	670,610	0.1%
534,118	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.550%	5.067	4/1/2037	541,970	0.1%
42,620	Federal National Mortgage Association, 1 yr. CMT + 2.211%	5.211	4/1/2033	42,468	0.0%
110,894	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	Federal National Mortgage Association, 1 yr. CMT + 2.216%	5.399	10/1/2034	904,921	0.1%
244,025	Federal National Mortgage Association, 6 mo. RFUCC Treasury + 2.064%	5.414	7/1/2037	246,966	0.0%
693,113	Federal National Mortgage Association, 1 yr. CMT + 2.174%	5.447	12/1/2040	704,418	0.1%
371,635	Federal National Mortgage Association, 1 yr. 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	Federal National Mortgage Association	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. RFUCC Treasury + 1.514%	5.764	8/1/2035	65,854	0.0%
79,068	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.729%	5.804	11/1/2035	80,701	0.0%
148,971	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.616%	5.889	8/1/2038	147,252	0.0%
126,523	Federal National Mortgage Association, 1 yr. 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. RFUCC Treasury + 1.713%	5.963	8/1/2034	86,009	0.0%
272,552	Federal National Mortgage Association, 1 yr. CMT + 2.270%	6.020	6/1/2037	275,190	0.0%
709,442	Federal National Mortgage Association, 1 yr. RFUCC Treasury + 1.800%	6.050	10/1/2041	724,257	0.1%
745,906	Federal National Mortgage Association, 1 yr. CMT + 2.185%	6.218	11/1/2033	760,133	0.1%
57,997	Federal National Mortgage Association, 1 yr. 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%

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48,947	Federal National Mortgage Association, 1 yr. CMT + 2.440%	6.266	8/1/2033	48,718	0.0%
92,828	Federal National Mortgage Association, 1 yr. CMT + 2.185%	6.310	12/1/2034	91,779	0.0%
84,478	Federal National Mortgage Association, 1 yr. CMT + 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	Federal National Mortgage Association	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, 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, 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, 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, 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 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, 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 SOFR Average + 0.614%	5.416	6/25/2050	4,010,000	0.5%
703,050	Federal National Mortgage Association, 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%

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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	Government National Mortgage Association	4.677	8/20/2061	9,420	0.0%
1,244	Government National Mortgage Association	4.700	6/20/2061	1,211	0.0%
19,674	Government National Mortgage Association	4.700	8/20/2061	19,523	0.0%
7,717	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. RFUCC Treasury + 2.228%	7.642	6/20/2065	514,695	0.1%
274,818	Government National Mortgage Association, 1 mo. RFUCC Treasury + 2.334%	7.746	2/20/2063	279,664	0.0%
70,476	Government National Mortgage Association, Series 2003-72, Class Z	5.414	11/16/2045	67,876	0.0%
848,168	Government National Mortgage Association, 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, 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 + 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, 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, Series 2011-H23, Class HA	3.000	12/20/2061	25,862	0.0%

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3	Government National Mortgage Association, Series 2012-124, Class HT	0.000	7/20/2032	3	0.0%
1,853,544	Government National Mortgage Association, Series 2012-18, Class FM, 1 mo. USD SOFR + 0.364%	5.696	9/20/2038	1,841,746	0.2%
87	Government National Mortgage Association, Series 2012-H15, Class FA, 1 mo. USD SOFR + 0.564%	5.500	5/20/2062	83	0.0%
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%
9,362	Government National Mortgage Association, Series 2012-H29, Class HF, 1 mo. USD SOFR + 0.614%	4.780	10/20/2062	8,626	0.0%
11,145	Government National Mortgage Association, Series 2013-H02, Class GF, 1 mo. USD SOFR + 0.614%	4.819	12/20/2062	10,478	0.0%
409,209	Government National Mortgage Association, Series 2013-H08, Class FA, 1 mo. USD SOFR + 0.464%	5.789	3/20/2063	402,003	0.1%
636,496	Government National Mortgage Association, 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%
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	1,747	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 + 1.034%	6.359	2/20/2066	2,803,700	0.4%

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656,275	Government National Mortgage Association, 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 + 0.314%	5.639	10/20/2064	2,497	0.0%
4,057,882	Government National Mortgage Association, 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 + 0.534%	5.859	9/20/2068	6,160,107	0.8%
5,741,472	Government National Mortgage Association, Series 2019-H04, Class NA	3.500	9/20/2068	5,381,595	0.7%
683,645	Government National Mortgage Association, Series 2019-H13, Class FT, 1 yr. CMT + 0.450%	5.910	8/20/2069	682,781	0.1%
1,571,362	Government National Mortgage Association, 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 + 0.714%	6.039	1/20/2070	3,214,713	0.4%
3,683,621	Government National Mortgage Association, 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 + 0.514%	5.839	5/20/2070	3,885,782	0.5%
1,555,000	Hertz Vehicle Financing III LLC, Series 2023-3A, Class A	5.940	2/25/2028	1,561,208	0.2%
2,600,000	Hudsons Bay Simon JV Trust, Series 2015-HB7, Class A7	3.914	8/5/2034	2,291,487	0.3%
278,537	MVW LLC, Series 2020-1A, Class A	1.740	10/20/2037	258,300	0.0%
1,345,012	Navient Private Education Refi Loan Trust, Series 2019-FA, Class A2	2.600	8/15/2068	1,240,943	0.2%
421,553	Navient Private Education Refi Loan Trust, Series 2020-DA, Class A	1.690	5/15/2069	377,585	0.1%
1,439,771	Navient Private Education Refi Loan Trust, Series 2021-CA, Class A	1.060	10/15/2069	1,229,278	0.2%
3,388,106	Navient Private Education Refi Loan Trust, Series 2021-EA, Class A	0.970	12/16/2069	2,847,459	0.4%
620,000	PenFed Auto Receivables Owner Trust, Series 2022-A, Class A4	4.180	12/15/2028	604,153	0.1%
402,953	Sierra Timeshare Receivables Funding LLC, Series 2020-2A, Class A	1.330	7/20/2037	377,249	0.1%
747,134	SMB Private Education Loan Trust, Series 2021-D, Class A1A	1.340	3/17/2053	665,247	0.1%

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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%

<u>Principal Amount</u>	<u>Security Description</u>	<u>Interest Rate</u>	<u>Maturity Date</u>	<u>Market Value (\$)</u>	<u>% of Fund</u>
Short-Term Investments					
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.

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