

Loomis Sayles Securitized Asset Fund

Top Ten Holdings as of March 31, 2024

Rank	Security Name	% of Net Assets
1	Federal National Mortgage Association, 2.500%, 03/01/2062	6.90%
2	Federal National Mortgage Association, 2.500%, 02/01/2052	5.31%
3	Federal National Mortgage Association, 2.500%, 05/01/2062	5.17%
4	Federal National Mortgage Association, 2.500%, 03/01/2062	2.62%
5	Federal National Mortgage Association, 3.000%, 02/01/2052	2.30%
6	Federal National Mortgage Association, 3.000%, 02/01/2052	2.27%
7	Federal National Mortgage Association, 3.000%, 06/01/2052	1.88%
8	Federal National Mortgage Association, 3.850%, 09/01/2037	1.62%
9	Federal National Mortgage Association, TBA, 6.500%, 05/01/2054	1.60%
10	Federal National Mortgage Association, 2.500%, 03/01/2062	1.31%

Total Net Assets

1,340,276,685

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