

## Portfolio of Investments – as of October 31, 2023 (Unaudited)

### Natixis Sustainable Future 2015 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 25.2% of Net Assets</b>			<b>Biotechnology — continued</b>		
<b>Aerospace &amp; Defense — 0.5%</b>			38	Cytokinetics, Inc.(a)	\$ 1,325
33	AAR Corp.(a)	\$ 1,959	16	Gilead Sciences, Inc.	1,257
82	Boeing Co.(a)	15,319	28	Halozyne Therapeutics, Inc.(a)	948
7	L3Harris Technologies, Inc.	1,256	12	Incyte Corp.(a)	647
5	Lockheed Martin Corp.	2,273	16	Neurocrine Biosciences, Inc.(a)	1,775
14	Moog, Inc., Class A	1,625	11	Regeneron Pharmaceuticals, Inc.(a)	8,579
23	RTX Corp.	1,872	5	United Therapeutics Corp.(a)	1,114
		24,304	2	Vertex Pharmaceuticals, Inc.(a)	724
<b>Air Freight &amp; Logistics — 0.2%</b>					26,829
45	Expeditors International of Washington, Inc.	4,916	<b>Broadline Retail — 1.0%</b>		
4	FedEx Corp.	960	38	Alibaba Group Holding Ltd., ADR(a)	3,136
27	GXO Logistics, Inc.(a)	1,364	310	Amazon.com, Inc.(a)	41,258
14	United Parcel Service, Inc., Class B	1,978	104	eBay, Inc.	4,080
		9,218			48,474
<b>Automobile Components — 0.3%</b>			<b>Building Products — 0.4%</b>		
6	Aptiv PLC(a)	523	14	Builders FirstSource, Inc.(a)	1,519
114	BorgWarner, Inc.	4,207	11	Carlisle Cos., Inc.	2,795
97	Dana, Inc.	1,114	15	Carrier Global Corp.	715
82	Magna International, Inc.	3,943	70	Fortune Brands Innovations, Inc.	3,906
78	Mobileye Global, Inc., Class A(a)	2,782	6	Lennox International, Inc.	2,223
25	Phinia, Inc.	647	97	Masco Corp.	5,053
13	Visteon Corp.(a)	1,497	21	Owens Corning	2,381
		14,713	18	Trex Co., Inc.(a)	1,012
<b>Automobiles — 0.5%</b>					19,604
273	General Motors Co.	7,699	<b>Capital Markets — 1.5%</b>		
74	Tesla, Inc.(a)	14,862	152	Bank of New York Mellon Corp.	6,460
14	Thor Industries, Inc.	1,231	7	BlackRock, Inc.	4,286
		23,792	7	Cboe Global Markets, Inc.	1,147
<b>Banks — 1.3%</b>			149	Charles Schwab Corp.	7,754
55	Ameris Bancorp	2,052	12	CME Group, Inc.	2,562
222	Banc of California, Inc.	2,489	11	FactSet Research Systems, Inc.	4,751
320	Bank of America Corp.	8,429	20	Goldman Sachs Group, Inc.	6,072
158	Citigroup, Inc.	6,239	96	Intercontinental Exchange, Inc.	10,314
23	Citizens Financial Group, Inc.	539	40	Janus Henderson Group PLC	923
41	East West Bancorp, Inc.	2,198	147	KKR & Co., Inc.	8,144
4	First Citizens BancShares, Inc., Class A	5,523	9	Moody's Corp.	2,772
103	First Financial Bancorp	1,906	16	Morgan Stanley	1,133
278	FNB Corp.	2,972	9	MSCI, Inc.	4,244
169	Fulton Financial Corp.	2,195	5	Northern Trust Corp.	330
56	International Bancshares Corp.	2,454	6	S&P Global, Inc.	2,096
54	JPMorgan Chase & Co.	7,509	73	SEI Investments Co.	3,917
17	PNC Financial Services Group, Inc.	1,946	97	State Street Corp.	6,269
26	Regions Financial Corp.	378	5	T. Rowe Price Group, Inc.	452
188	Truist Financial Corp.	5,332	9	Virtus Investment Partners, Inc.	1,658
30	U.S. Bancorp	956			75,284
54	Webster Financial Corp.	2,050	<b>Chemicals — 0.4%</b>		
212	Wells Fargo & Co.	8,431	3	Air Products & Chemicals, Inc.	847
		63,598	29	Celanese Corp.	3,321
<b>Beverages — 0.4%</b>			74	Corteva, Inc.	3,562
10	Boston Beer Co., Inc., Class A(a)	3,340	9	DuPont de Nemours, Inc.	656
36	Coca-Cola Co.	2,034	5	Ecolab, Inc.	839
30	Keurig Dr Pepper, Inc.	910	25	HB Fuller Co.	1,654
235	Monster Beverage Corp.(a)	12,008	18	Innospec, Inc.	1,764
8	PepsiCo, Inc.	1,306	9	Linde PLC	3,439
		19,598	22	Minerals Technologies, Inc.	1,189
<b>Biotechnology — 0.5%</b>			3	Sherwin-Williams Co.	715
12	AbbVie, Inc.	1,694	11	Stepan Co.	823
41	Alnylam Pharmaceuticals, Inc.(a)	6,224			18,809
3	Biogen, Inc.(a)	712	<b>Commercial Services &amp; Supplies — 0.1%</b>		
47	CRISPR Therapeutics AG(a)	1,830	14	MSA Safety, Inc.	2,211

Shares	Description	Value (t)
<b>Commercial Services &amp; Supplies — continued</b>		
31	Vestis Corp.(a)	\$ 474
4	Waste Management, Inc.	657
		<u>3,342</u>
<b>Communications Equipment — 0.1%</b>		
32	Ciena Corp.(a)	1,350
66	Cisco Systems, Inc.	3,441
11	F5, Inc.(a)	1,668
3	Motorola Solutions, Inc.	835
		<u>7,294</u>
<b>Construction &amp; Engineering — 0.1%</b>		
45	AECOM	<u>3,445</u>
<b>Construction Materials — 0.1%</b>		
4	Martin Marietta Materials, Inc.	1,636
11	Vulcan Materials Co.	2,161
		<u>3,797</u>
<b>Consumer Finance — 0.5%</b>		
255	Ally Financial, Inc.	6,168
54	American Express Co.	7,886
96	Capital One Financial Corp.	9,724
18	Synchrony Financial	505
		<u>24,283</u>
<b>Consumer Staples Distribution &amp; Retail — 0.5%</b>		
25	BJ's Wholesale Club Holdings, Inc.(a)	1,703
6	Casey's General Stores, Inc.	1,631
5	Costco Wholesale Corp.	2,762
241	Kroger Co.	10,934
42	Sprouts Farmers Market, Inc.(a)	1,765
6	Target Corp.	665
26	Walmart, Inc.	4,249
		<u>23,709</u>
<b>Containers &amp; Packaging — 0.1%</b>		
6	Ball Corp.	289
25	Crown Holdings, Inc.	2,015
41	Sonoco Products Co.	2,124
		<u>4,428</u>
<b>Distributors — 0.0%</b>		
6	Genuine Parts Co.	<u>773</u>
<b>Diversified Consumer Services — 0.1%</b>		
15	Grand Canyon Education, Inc.(a)	1,775
31	Service Corp. International	1,687
		<u>3,462</u>
<b>Diversified REITs — 0.0%</b>		
97	American Assets Trust, Inc.	1,722
3	Digital Realty Trust, Inc.	373
		<u>2,095</u>
<b>Diversified Telecommunication Services — 0.1%</b>		
155	AT&T, Inc.	2,387
24	Iridium Communications, Inc.	889
107	Verizon Communications, Inc.	3,759
		<u>7,035</u>
<b>Electric Utilities — 0.2%</b>		
32	American Electric Power Co., Inc.	2,417
39	Eversource Energy	2,098
21	Exelon Corp.	818
26	FirstEnergy Corp.	926
17	IDACORP, Inc.	1,610
		<u>7,869</u>
<b>Electrical Equipment — 0.2%</b>		
16	Eaton Corp. PLC	<u>3,327</u>

Shares	Description	Value (t)
<b>Electrical Equipment — continued</b>		
21	Emerson Electric Co.	\$ 1,868
11	Hubbell, Inc.	2,971
36	nVent Electric PLC	1,733
14	Regal Rexnord Corp.	1,658
3	Rockwell Automation, Inc.	788
		<u>12,345</u>
<b>Electronic Equipment, Instruments &amp; Components — 0.3%</b>		
19	Advanced Energy Industries, Inc.	1,658
11	Amphenol Corp., Class A	886
40	Avnet, Inc.	1,853
30	Cognex Corp.	1,080
9	Corning, Inc.	241
27	Jabil, Inc.	3,315
103	Knowles Corp.(a)	1,338
7	Littelfuse, Inc.	1,517
33	TE Connectivity Ltd.	3,889
2	Teledyne Technologies, Inc.(a)	749
2	Zebra Technologies Corp., Class A(a)	419
		<u>16,945</u>
<b>Energy Equipment &amp; Services — 0.1%</b>		
55	ChampionX Corp.	1,694
112	NOV, Inc.	2,236
17	Schlumberger NV	946
		<u>4,876</u>
<b>Entertainment — 0.7%</b>		
10	Electronic Arts, Inc.	1,238
33	Netflix, Inc.(a)	13,586
9	Take-Two Interactive Software, Inc.(a)	1,204
176	Walt Disney Co.(a)	14,360
494	Warner Bros Discovery, Inc.(a)	4,910
		<u>35,298</u>
<b>Financial Services — 0.9%</b>		
55	Block, Inc.(a)	2,214
65	Fiserv, Inc.(a)	7,394
42	Global Payments, Inc.	4,461
4	Jack Henry & Associates, Inc.	564
4	Mastercard, Inc., Class A	1,505
191	MGIC Investment Corp.	3,217
69	PayPal Holdings, Inc.(a)	3,574
69	Visa, Inc., Class A	16,222
40	Voya Financial, Inc.	2,671
9	WEX, Inc.(a)	1,498
		<u>43,320</u>
<b>Food Products — 0.3%</b>		
21	Campbell Soup Co.	849
34	Conagra Brands, Inc.	930
25	Darling Ingredients, Inc.(a)	1,107
17	General Mills, Inc.	1,109
6	Hershey Co.	1,124
34	Hormel Foods Corp.	1,107
18	Ingredion, Inc.	1,685
7	J.M. Smucker Co.	797
24	Kellanova	1,211
22	Kraft Heinz Co.	692
16	McCormick & Co., Inc.	1,022
47	Mondelez International, Inc., Class A	3,112
6	WK Kellogg Co.(a)	60
		<u>14,805</u>
<b>Gas Utilities — 0.1%</b>		
12	Atmos Energy Corp.	<u>1,292</u>

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Gas Utilities — continued</b>			<b>Hotels, Restaurants &amp; Leisure — continued</b>	
49	New Jersey Resources Corp.	\$ 1,988	12	McDonald's Corp.	\$ 3,146
20	ONE Gas, Inc.	1,208	30	Norwegian Cruise Line Holdings Ltd.(a)	408
		<u>4,488</u>	82	Starbucks Corp.	7,564
	<b>Ground Transportation — 0.2%</b>		40	Travel & Leisure Co.	1,361
59	CSX Corp.	1,761	7	Wingstop, Inc.	1,280
4	J.B. Hunt Transport Services, Inc.	688	77	Yum China Holdings, Inc.	4,047
9	Norfolk Southern Corp.	1,717	33	Yum! Brands, Inc.	<u>3,988</u>
12	Ryder System, Inc.	1,171			<u>33,781</u>
5	Saia, Inc.(a)	1,792		<b>Household Durables — 0.2%</b>	
5	Union Pacific Corp.	1,038	8	DR Horton, Inc.	835
19	XPO, Inc.(a)	1,440	41	KB Home	1,812
		<u>9,607</u>	16	Meritage Homes Corp.	1,825
	<b>Health Care Equipment &amp; Supplies — 0.4%</b>		22	PulteGroup, Inc.	1,619
19	Abbott Laboratories	1,796	53	Taylor Morrison Home Corp.(a)	<u>2,031</u>
2	Align Technology, Inc.(a)	369			<u>8,122</u>
89	Baxter International, Inc.	2,886		<b>Household Products — 0.2%</b>	
7	Becton Dickinson & Co.	1,769	21	Church & Dwight Co., Inc.	1,910
2	Cooper Cos., Inc.	624	14	Colgate-Palmolive Co.	1,052
11	Edwards Lifesciences Corp.(a)	701	63	Energizer Holdings, Inc.	1,989
5	GE Healthcare Technologies, Inc.	333	41	Procter & Gamble Co.	<u>6,151</u>
18	Globus Medical, Inc., Class A(a)	823			<u>11,102</u>
14	Haemonetics Corp.(a)	1,193		<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>	
18	Intuitive Surgical, Inc.(a)	4,720	68	AES Corp.	<u>1,013</u>
21	LeMaitre Vascular, Inc.	1,020		<b>Industrial Conglomerates — 0.2%</b>	
29	Medtronic PLC	2,046	7	3M Co.	637
7	Penumbra, Inc.(a)	1,338	34	General Electric Co.	3,693
6	Shockwave Medical, Inc.(a)	1,238	20	Honeywell International, Inc.	<u>3,665</u>
4	Stryker Corp.	<u>1,081</u>			<u>7,995</u>
		<u>21,937</u>		<b>Industrial REITs — 0.1%</b>	
	<b>Health Care Providers &amp; Services — 0.6%</b>		13	Prologis, Inc.	1,310
26	Acadia Healthcare Co., Inc.(a)	1,911	56	Rexford Industrial Realty, Inc.	<u>2,421</u>
10	Cardinal Health, Inc.	910			<u>3,731</u>
56	Centene Corp.(a)	3,863		<b>Insurance — 0.8%</b>	
4	Chemed Corp.	2,251	5	Allstate Corp.	641
9	Cigna Group	2,783	130	American International Group, Inc.	7,970
72	CVS Health Corp.	4,969	15	Arch Capital Group Ltd.(a)	1,300
2	Elevance Health, Inc.	900	11	Arthur J Gallagher & Co.	2,590
17	Encompass Health Corp.	1,063	6	Assurant, Inc.	893
16	HCA Healthcare, Inc.	3,618	9	Chubb Ltd.	1,932
13	Henry Schein, Inc.(a)	845	30	First American Financial Corp.	1,543
1	Humana, Inc.	524	18	Hanover Insurance Group, Inc.	2,110
4	Laboratory Corp. of America Holdings	799	18	Hartford Financial Services Group, Inc.	1,322
1	McKesson Corp.	455	7	Marsh & McLennan Cos., Inc.	1,328
48	Select Medical Holdings Corp.	1,091	13	Prudential Financial, Inc.	1,189
23	Tenet Healthcare Corp.(a)	1,235	36	Reinsurance Group of America, Inc.	5,381
6	UnitedHealth Group, Inc.	<u>3,213</u>	25	Selective Insurance Group, Inc.	2,603
		<u>30,430</u>	14	Travelers Cos., Inc.	2,344
	<b>Health Care REITs — 0.0%</b>		37	Willis Towers Watson PLC	<u>8,728</u>
116	Physicians Realty Trust	<u>1,260</u>			<u>41,874</u>
	<b>Health Care Technology — 0.2%</b>			<b>Interactive Media &amp; Services — 1.4%</b>	
175	Doximity, Inc., Class A(a)	3,575	129	Alphabet, Inc., Class A(a)	16,006
27	Veeva Systems, Inc., Class A(a)	5,203	173	Alphabet, Inc., Class C(a)	21,677
		<u>8,778</u>	89	Meta Platforms, Inc., Class A(a)	26,813
	<b>Hotel &amp; Resort REITs — 0.0%</b>		58	Pinterest, Inc., Class A(a)	1,733
27	Host Hotels & Resorts, Inc.	<u>418</u>	48	Yelp, Inc.(a)	2,025
	<b>Hotels, Restaurants &amp; Leisure — 0.7%</b>		76	ZoomInfo Technologies, Inc.(a)	<u>985</u>
62	Aramark	1,670			<u>69,239</u>
2	Booking Holdings, Inc.(a)	5,579		<b>IT Services — 0.2%</b>	
20	Hilton Worldwide Holdings, Inc.	3,031	9	Accenture PLC, Class A	2,674
19	Marriott Vacations Worldwide Corp.	1,707			

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>IT Services — continued</b>			<b>Office REITs — 0.2%</b>		
27	Cognizant Technology Solutions Corp., Class A	\$ 1,741	198	Brandywine Realty Trust	\$ 741
18	International Business Machines Corp.	2,604	100	COPT Defense Properties	2,280
76	Shopify, Inc., Class A(a)	3,586	63	Douglas Emmett, Inc.	706
2	VeriSign, Inc.(a)	399	84	Easterly Government Properties, Inc.	904
		11,004	114	Highwoods Properties, Inc.	2,039
<b>Leisure Products — 0.0%</b>			77	Kilroy Realty Corp.	2,201
90	Mattel, Inc.(a)	1,717			8,871
21	YETI Holdings, Inc.(a)	893	<b>Oil, Gas &amp; Consumable Fuels — 1.1%</b>		
		2,610	148	Antero Midstream Corp.	1,826
<b>Life Sciences Tools &amp; Services — 0.3%</b>			39	Antero Resources Corp.(a)	1,148
5	Agilent Technologies, Inc.	517	154	APA Corp.	6,117
13	Danaher Corp.	2,496	12	Chevron Corp.	1,749
34	Illumina, Inc.(a)	3,720	65	CNX Resources Corp.(a)	1,412
37	IQVIA Holdings, Inc.(a)	6,691	89	ConocoPhillips	10,573
10	Repligen Corp.(a)	1,346	67	EOG Resources, Inc.	8,459
3	Thermo Fisher Scientific, Inc.	1,334	31	Exxon Mobil Corp.	3,281
1	West Pharmaceutical Services, Inc.	318	5	Hess Corp.	722
		16,422	29	HF Sinclair Corp.	1,606
<b>Machinery — 0.5%</b>			98	Kinder Morgan, Inc.	1,588
14	AGCO Corp.	1,605	17	ONEOK, Inc.	1,108
5	Caterpillar, Inc.	1,130	42	Ovintiv, Inc.	2,016
8	Chart Industries, Inc.(a)	930	55	Phillips 66	6,274
1	Cummins, Inc.	216	47	Range Resources Corp.	1,685
5	Deere & Co.	1,827	180	Southwestern Energy Co.(a)	1,283
13	Dover Corp.	1,689	7	Valero Energy Corp.	889
16	Fortive Corp.	1,045	34	Williams Cos., Inc.	1,170
41	Graco, Inc.	3,048			52,906
3	Illinois Tool Works, Inc.	672	<b>Passenger Airlines — 0.0%</b>		
29	ITT, Inc.	2,707	27	Alaska Air Group, Inc.(a)	854
17	Oshkosh Corp.	1,492	44	Delta Air Lines, Inc.	1,375
7	Parker-Hannifin Corp.	2,582			2,229
20	SPX Technologies, Inc.(a)	1,603	<b>Personal Care Products — 0.0%</b>		
30	Terex Corp.	1,374	3	Estee Lauder Cos., Inc., Class A	387
25	Toro Co.	2,021	<b>Pharmaceuticals — 0.6%</b>		
		23,941	29	Bristol-Myers Squibb Co.	1,494
<b>Media — 0.5%</b>			4	Eli Lilly & Co.	2,216
19	Charter Communications, Inc., Class A(a)	7,653	13	Jazz Pharmaceuticals PLC(a)	1,651
173	Comcast Corp., Class A	7,143	35	Johnson & Johnson	5,192
60	Interpublic Group of Cos., Inc.	1,704	29	Merck & Co., Inc.	2,978
39	Liberty Broadband Corp., Class C(a)	3,249	29	Novartis AG, ADR	2,714
33	New York Times Co., Class A	1,330	59	Novo Nordisk AS, ADR	5,698
27	Omnicom Group, Inc.	2,023	30	Perrigo Co. PLC	829
34	Paramount Global, Class B	370	46	Pfizer, Inc.	1,406
		23,472	88	Roche Holding AG, ADR	2,845
<b>Metals &amp; Mining — 0.2%</b>			6	Sandoz Group AG, ADR(a)	155
73	Alcoa Corp.	1,872	13	Zoetis, Inc.	2,041
92	Cleveland-Cliffs, Inc.(a)	1,544			29,219
28	Commercial Metals Co.	1,184	<b>Professional Services — 0.2%</b>		
11	Newmont Corp.	412	4	Automatic Data Processing, Inc.	873
10	Reliance Steel & Aluminum Co.	2,544	7	Ceridian HCM Holding, Inc.(a)	448
		7,556	17	Equifax, Inc.	2,883
<b>Mortgage Real Estate Investment Trusts (REITs) — 0.0%</b>			17	Exponent, Inc.	1,246
101	Invesco Mortgage Capital, Inc.	690	23	Korn Ferry	1,047
80	KKR Real Estate Finance Trust, Inc.	835	9	Leidos Holdings, Inc.	892
		1,525	4	Paychex, Inc.	444
<b>Multi-Utilities — 0.1%</b>			9	Paylocity Holding Corp.(a)	1,614
22	Consolidated Edison, Inc.	1,931			9,447
8	DTE Energy Co.	771			
4	WEC Energy Group, Inc.	326			
		3,028			

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Real Estate Management &amp; Development — 0.2%</b>			<b>Specialty Retail — continued</b>		
105	CBRE Group, Inc., Class A(a)	\$ 7,281	10	Five Below, Inc.(a)	\$ 1,740
12	Jones Lang LaSalle, Inc.(a)	1,535	12	Home Depot, Inc.	3,416
		8,816	6	Lithia Motors, Inc.	1,453
<b>Residential REITs — 0.0%</b>			12	Ross Stores, Inc.	1,392
6	AvalonBay Communities, Inc.	994	23	TJX Cos., Inc.	2,026
9	Camden Property Trust	764	13	Williams-Sonoma, Inc.	1,953
		1,758			14,771
<b>Retail REITs — 0.1%</b>			<b>Technology Hardware, Storage &amp; Peripherals — 0.3%</b>		
176	Brixmor Property Group, Inc.	3,659	86	Apple, Inc.	14,686
57	NNN REIT, Inc.	2,071	38	Hewlett Packard Enterprise Co.	584
6	Simon Property Group, Inc.	659	23	HP, Inc.	606
		6,389			15,876
<b>Semiconductors &amp; Semiconductor Equipment — 1.2%</b>			<b>Textiles, Apparel &amp; Luxury Goods — 0.2%</b>		
23	Advanced Micro Devices, Inc.(a)	2,266	12	Crocs, Inc.(a)	1,072
14	Analog Devices, Inc.	2,203	5	Deckers Outdoor Corp.(a)	2,985
75	ARM Holdings PLC, ADR(a)	3,697	27	NIKE, Inc., Class B	2,775
4	Broadcom, Inc.	3,365	16	PVH Corp.	1,189
2	First Solar, Inc.(a)	285	289	Under Armour, Inc., Class A(a)	1,980
85	Intel Corp.	3,102	163	Under Armour, Inc., Class C(a)	1,048
25	Lattice Semiconductor Corp.(a)	1,390			11,049
14	Micron Technology, Inc.	936	<b>Trading Companies &amp; Distributors — 0.1%</b>		
68	NVIDIA Corp.	27,730	12	GATX Corp.	1,255
9	Qorvo, Inc.(a)	787	7	Watsco, Inc.	2,442
50	QUALCOMM, Inc.	5,449			3,697
11	Silicon Laboratories, Inc.(a)	1,014	<b>Water Utilities — 0.1%</b>		
16	Synaptics, Inc.(a)	1,339	19	American States Water Co.	1,483
18	Texas Instruments, Inc.	2,556	4	American Water Works Co., Inc.	470
10	Universal Display Corp.	1,392	39	Essential Utilities, Inc.	1,305
		57,511			3,258
<b>Software — 2.2%</b>			Total Common Stocks		
7	Adobe, Inc.(a)	3,724	(Identified Cost \$1,233,701)		
7	ANSYS, Inc.(a)	1,948			1,243,678
48	Autodesk, Inc.(a)	9,486	<b>Principal Amount</b>		
4	Cadence Design Systems, Inc.(a)	959	<b>Bonds and Notes — 21.5%</b>		
35	Dynatrace, Inc.(a)	1,565	<b>Apartment REITs — 0.1%</b>		
4	Intuit, Inc.	1,980	\$ 7,000	Essex Portfolio LP, 3.000%, 1/15/2030	5,713
13	Manhattan Associates, Inc.(a)	2,535	<b>Automotive — 0.4%</b>		
108	Microsoft Corp.	36,516	14,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	13,151
159	Oracle Corp.	16,441	2,000	Lear Corp., 4.250%, 5/15/2029	1,788
2	Palo Alto Networks, Inc.(a)	486	7,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	5,676
13	Qualys, Inc.(a)	1,988			20,615
6	Roper Technologies, Inc.	2,931	<b>Banking — 3.3%</b>		
80	Salesforce, Inc.(a)	16,066	14,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	12,650
2	ServiceNow, Inc.(a)	1,164	6,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	5,962
11	SPS Commerce, Inc.(a)	1,764	7,000	Bank of Nova Scotia, 3.400%, 2/11/2024	6,946
2	Synopsys, Inc.(a)	939	13,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	11,513
2	Tyler Technologies, Inc.(a)	746	9,000	Citigroup, Inc., 4.600%, 3/09/2026	8,626
29	Workday, Inc., Class A(a)	6,140	11,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	10,603
		107,378	13,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	12,860
<b>Specialized REITs — 0.1%</b>			12,000	KeyCorp, MTN, 2.550%, 10/01/2029	8,965
4	American Tower Corp.	713	6,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	5,385
6	Crown Castle, Inc.	558	6,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	5,267
1	Equinix, Inc.	729			
31	VICI Properties, Inc.	865			
20	Weyerhaeuser Co.	574			
		3,439			
<b>Specialty Retail — 0.3%</b>					
5	Asbury Automotive Group, Inc.(a)	957			
11	Boot Barn Holdings, Inc.(a)	765			
10	Dick's Sporting Goods, Inc.	1,069			



Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Banking — continued</b>			<b>Health Care REITs — 0.1%</b>		
\$ 5,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	\$ 4,553	\$ 5,000	Welltower OP LLC, 2.800%, 6/01/2031	\$ 3,915
12,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	11,030	<b>Health Insurance — 0.4%</b>		
13,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	12,511	11,000	Elevance Health, Inc., 4.101%, 3/01/2028	10,275
6,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	5,860	8,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	7,868
5,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	4,900	<b>Healthcare — 0.4%</b>		
7,000	State Street Corp., 2.400%, 1/24/2030	5,701	5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	4,697
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,268	2,000	CVS Health Corp., 4.300%, 3/25/2028	1,874
13,000	Truist Bank, 3.200%, 4/01/2024	12,846	6,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	5,783
14,000	Westpac Banking Corp., 2.350%, 2/19/2025	13,428	5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,633
		164,874	5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,106
<b>Brokerage — 0.4%</b>			<b>Integrated Energy — 0.4%</b>		
11,000	BlackRock, Inc., 2.400%, 4/30/2030	9,025	14,000	Exxon Mobil Corp., 2.992%, 3/19/2025	13,542
15,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	8,715	7,000	Shell International Finance BV, 6.375%, 12/15/2038	7,156
		17,740	<b>Life Insurance — 0.2%</b>		
<b>Building Materials — 0.4%</b>			3,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,916
7,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	5,801	9,000	Manulife Financial Corp., 3.703%, 3/16/2032	7,671
14,000	Owens Corning, 3.950%, 8/15/2029	12,414	<b>Media Entertainment — 0.1%</b>		
		18,215	6,000	Netflix, Inc., 3.625%, 6/15/2025(b)	5,785
<b>Chemicals — 0.0%</b>			<b>Metals &amp; Mining — 0.1%</b>		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,610	7,000	Nucor Corp., 3.125%, 4/01/2032	5,655
<b>Consumer Products — 0.1%</b>			<b>Mortgage Related — 6.0%</b>		
4,000	Procter & Gamble Co., 3.000%, 3/25/2030	3,481	12,860	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	9,447
<b>Diversified Manufacturing — 0.3%</b>			31,843	Federal Home Loan Mortgage Corp., 2.500%, with various maturities in 2052(c)	24,474
12,000	Eaton Corp., 4.150%, 3/15/2033	10,558	29,628	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	23,734
7,000	Emerson Electric Co., 2.000%, 12/21/2028	5,931	27,321	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	22,766
		16,489	46,410	Federal National Mortgage Association, 2.000%, with various maturities in 2051(c)	34,271
<b>Electric — 1.2%</b>			61,222	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	47,229
7,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	6,005	48,556	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	39,372
13,000	Duke Energy Corp., 3.750%, 4/15/2024	12,873	24,084	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	20,253
15,000	Entergy Corp., 0.900%, 9/15/2025	13,651	26,638	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2053(c)	23,046
7,000	Exelon Corp., 4.050%, 4/15/2030	6,183	1,891	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	1,719
11,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	8,572	12,849	Government National Mortgage Association, 3.000%, 6/20/2052	10,596
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,597	6,961	Government National Mortgage Association, 4.000%, 8/20/2053	6,121
2,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	1,387	6,952	Government National Mortgage Association, 5.000%, 7/20/2053	6,472
11,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	10,430	27,463	Government National Mortgage Association, 5.500%, 4/20/2053	26,276
		61,698	<b>Natural Gas — 0.2%</b>		
<b>Environmental — 0.2%</b>			13,000	NiSource, Inc., 0.950%, 8/15/2025	11,878
6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,411	<b>Office REITs — 0.3%</b>		
5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,268	10,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	9,516
		7,679	5,000	Boston Properties LP, 2.750%, 10/01/2026	4,421
<b>Finance Companies — 0.2%</b>			<b>Government Owned - No Guarantee — 0.5%</b>		
6,000	Ares Capital Corp., 3.250%, 7/15/2025	5,626	8,000	Equinor ASA, 3.625%, 4/06/2040	5,927
6,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	5,127	18,000	Federal National Mortgage Association, 6.625%, 11/15/2030	19,519
		10,753			25,446
<b>Food &amp; Beverage — 0.8%</b>					
13,000	Coca-Cola Co., 1.450%, 6/01/2027	11,424			
13,000	General Mills, Inc., 4.000%, 4/17/2025	12,651			
5,000	Mondelez International, Inc., 2.750%, 4/13/2030	4,117			
15,000	PepsiCo, Inc., 2.750%, 3/19/2030	12,776			
		40,968			

Principal Amount	Description	Value (t)
	<b>Oil Field Services — 0.1%</b>	
\$ 6,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	\$ 5,466
	<b>Other REITs — 0.1%</b>	
6,000	Prologis LP, 1.250%, 10/15/2030	4,388
	<b>Pharmaceuticals — 0.5%</b>	
14,000	AbbVie, Inc., 3.600%, 5/14/2025	13,544
5,000	Biogen, Inc., 2.250%, 5/01/2030	3,927
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,486
4,000	Merck & Co., Inc., 1.450%, 6/24/2030	3,075
3,000	Viatisr, Inc., 3.850%, 6/22/2040	1,867
		26,899
	<b>Property &amp; Casualty Insurance — 0.2%</b>	
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,470
7,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	5,506
		7,976
	<b>Railroads — 0.2%</b>	
10,000	CSX Corp., 2.600%, 11/01/2026	9,159
	<b>Restaurants — 0.2%</b>	
10,000	Starbucks Corp., 2.250%, 3/12/2030	8,068
	<b>Retail REITs — 0.1%</b>	
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,700
5,000	Spirit Realty LP, 2.700%, 2/15/2032	3,703
		6,403
	<b>Retailers — 0.4%</b>	
5,000	Amazon.com, Inc., 3.875%, 8/22/2037	4,095
15,000	TJX Cos., Inc., 1.150%, 5/15/2028	12,409
3,000	Walmart, Inc., 4.100%, 4/15/2033	2,685
		19,189
	<b>Technology — 1.1%</b>	
14,000	Apple, Inc., 2.500%, 2/09/2025	13,515
4,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	3,334
6,000	Intel Corp., 2.450%, 11/15/2029	5,036
11,000	International Business Machines Corp., 4.000%, 6/20/2042	8,194
6,000	NVIDIA Corp., 2.850%, 4/01/2030	5,128
11,000	Oracle Corp., 2.950%, 5/15/2025	10,528
12,000	QUALCOMM, Inc., 1.650%, 5/20/2032	8,753
		54,488
	<b>Treasuries — 2.1%</b>	
20,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	8,798
12,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	7,606
34,700	U.S. Treasury Bonds, 2.875%, 11/15/2046	23,597
18,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	12,723
17,100	U.S. Treasury Bonds, 3.000%, 2/15/2048	11,804
26,100	U.S. Treasury Bonds, 3.000%, 2/15/2049	17,965
23,000	U.S. Treasury Notes, 0.375%, 11/30/2025	20,897
		103,390
	<b>Utility Other — 0.1%</b>	
4,000	Essential Utilities, Inc., 4.276%, 5/01/2049	2,801

Principal Amount	
<b>Short-Term Investments — 2.6%</b>	
\$130,427	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$130,436 on 11/01/2023 collateralized by \$133,600 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$133,490 including accrued interest(d) (Identified Cost \$130,427)
	130,427
Total Investments — 101.1%	
(Identified Cost \$5,575,349)	4,994,119
Other assets less liabilities — (1.1)%	(56,613)
Net Assets — 100.0%	\$4,937,506

- (t) Registered investment companies are required to value portfolio investments using an unadjusted, readily available market quotation. The Fund obtains readily available market quotations from independent pricing services. Fund investments for which readily available market quotations are not available are priced at fair value pursuant to the Fund's Valuation Procedures. The Board of Trustees has approved a valuation designee who is subject to the Board's oversight.

Unadjusted readily available market quotations that are utilized for exchange traded equity securities (including shares of closed-end investment companies and exchange-traded funds) include the last sale price quoted on the exchange where the security is traded most extensively. Shares of open-end investment companies are valued at net asset value ("NAV") per share.

Exchange traded equity securities for which there is no reported sale during the day are fair valued at the closing bid quotation as reported by an independent pricing service. Unlisted equity securities (except unlisted preferred equity securities) are fair valued at the last sale price quoted in the market where they are traded most extensively or, if there is no reported sale during the day, the closing bid quotation as reported by an independent pricing service. If there is no last sale price or closing bid quotation available, unlisted equity securities will be fair valued using evaluated bids furnished by an independent pricing service, if available.

Debt securities and unlisted preferred equity securities are fair valued based on evaluated bids furnished to the Fund by an independent pricing service or bid prices obtained from broker-dealers. Broker-dealer bid prices may be used to fair value debt and unlisted equities where an independent pricing service is unable to price an investment or where an independent pricing service does not provide a reliable price for the investment.

The Fund may also fair value investments in other circumstances such as when extraordinary events occur after the close of a foreign market, but prior to the close of the New York Stock Exchange. This may include situations relating to a single issuer (such as a declaration of bankruptcy or a delisting of the issuer's security from the primary market on which it has traded) as well as events affecting the securities markets in general (such as market disruptions or closings and significant fluctuations in U.S. and/or foreign markets). When fair valuing a Fund's investments, the valuation designee may, among other things, use modeling tools or other processes that may take into account factors such as issuer specific information, or other related market activity and/or information that occurred after the close of the foreign market but before the time the Fund's NAV is calculated. Fair valuation by the Fund's valuation designee may require subjective determinations about the value of the investment, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same investments. In addition, the use of fair value pricing may not always result in adjustments to the prices of investments held by a Fund.

The books and records of the Fund are maintained in U.S. dollars. The values of securities, currencies and other assets and liabilities denominated in currencies other than U.S. dollars, if any, are translated into U.S. dollars based upon foreign exchange rates prevailing at the end of the period.

- (a) Non-income producing security.
- (b) All or a portion of these securities are exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At October 31, 2023, the value of Rule 144A holdings amounted to \$14,504 or 0.3% of net assets.
- (c) The Fund's investment in mortgage related securities of Federal Home Loan Mortgage Corporation and Federal National Mortgage Association are interests in separate pools of mortgages. All separate investments in securities of each issuer which have the same coupon rate have been aggregated for the purpose of presentation in the Portfolio of Investments.
- (d) The Fund may enter into repurchase agreements, under the terms of a Master Repurchase Agreement, under which the Fund acquires securities as collateral and agrees to resell the securities at an agreed upon time and at an agreed upon price. It is the Fund's policy that the market value of the collateral for repurchase agreements be at least equal to 102% of the repurchase price, including interest. Certain repurchase agreements are tri-party arrangements whereby the collateral is held in a segregated account for the benefit of the Fund and on behalf of the counterparty. Repurchase agreements could involve certain risks in the event of default or insolvency of the counterparty, including possible delays or restrictions upon the Fund's ability to dispose of the underlying securities. As of October 31, 2023, the Fund had an investment in a repurchase agreement for which the value of the related collateral exceeded the value of the repurchase agreement.

ADR	An American Depositary Receipt is a certificate issued by a custodian bank representing the right to receive securities of the foreign issuer described. The values of ADRs may be significantly influenced by trading on exchanges not located in the United States.
ETF	Exchange-Traded Fund
GMTN	Global Medium Term Note
MTN	Medium Term Note
REITs	Real Estate Investment Trusts

#### Affiliated Fund Transactions

A summary of affiliated fund transactions for each underlying fund held by the Fund for the period ended October 31, 2023, is as follows:

Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of October 31, 2023	Distribution Received <sup>(2)</sup>
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 863,879	\$113,651	\$ 84,404	\$ (5,196)	\$(58,298)	\$ 829,632	90,473	\$29,108
Loomis Sayles Limited Term Government and Agency Fund, Class N	633,755	60,293	78,825	(3,852)	(9,237)	602,134	57,020	18,547



Fund	Beginning Value	Purchase Cost <sup>(1)</sup>	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of October 31, 2023	Distribution Received <sup>(2)</sup>
Mirova Global Green Bond Fund, Class N	\$ 579,164	\$ 44,181	\$ 59,749	\$ (5,427)	\$ (4,734)	\$ 553,435	67,990	\$ —
Mirova International Sustainable Equity Fund, Class N	184,929	26,629	25,092	1,589	(22,800)	165,255	16,217	279
	<u>\$2,261,727</u>	<u>\$244,754</u>	<u>\$248,070</u>	<u>\$(12,886)</u>	<u>\$(95,069)</u>	<u>\$2,150,456</u>	<u>231,700</u>	<u>\$47,934</u>

(1) Purchase cost includes dividend reinvested, if any.

(2) Distributions received includes distributions from net investment income and from capital gains, if any.

#### Fair Value Measurements.

In accordance with accounting standards related to fair value measurements and disclosures, the Fund has categorized the inputs utilized in determining the value of each Fund's assets or liabilities. These inputs are summarized in the three broad levels listed below:

- Level 1 — quoted prices in active markets for identical assets or liabilities;
- Level 2 — prices determined using other significant inputs that are observable either directly, or indirectly through corroboration with observable market data (which could include quoted prices for similar assets or liabilities, interest rates, credit risk, etc.); and
- Level 3 — prices determined using significant unobservable inputs when quoted prices or observable inputs are unavailable such as when there is little or no market activity for an asset or liability (unobservable inputs reflect each Fund's own assumptions in determining the fair value of assets or liabilities and would be based on the best information available).

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

The Fund's pricing policies have been approved by the Board of Trustees. Investments for which market quotations are readily available are categorized in Level 1. Other investments for which an independent pricing service is utilized are categorized in Level 2. Broker-dealer bid prices for which the Fund has knowledge of the inputs used by the broker-dealer are categorized in Level 2. All other investments, including broker-dealer bid prices for which the Fund does not have knowledge of the inputs used by the broker-dealer, as well as investments fair valued by the valuation designee, are categorized in Level 3. All Level 2 and 3 securities are defined as being fair valued.

Under certain conditions and based upon specific facts and circumstances, the Fund's valuation designee may determine that a fair valuation should be made for portfolio investment(s). These valuation designee fair valuations will be based upon a significant amount of Level 3 inputs.

The following is a summary of the inputs used to value the Fund's investments as of October 31, 2023, at value:

#### Asset Valuation Inputs

Description	Level 1	Level 2	Level 3	Total
Common Stocks(a)	\$ 1,243,678	\$ —	\$ —	\$ 1,243,678
Bonds and Notes(a)	—	1,062,931	—	1,062,931
Exchange-Traded Funds	166,254	—	—	166,254
Mutual Funds	240,373	—	—	240,373
Affiliated Mutual Funds	2,150,456	—	—	2,150,456
Short-Term Investments	—	130,427	—	130,427
Total Investments	<u>\$ 3,800,761</u>	<u>\$ 1,193,358</u>	<u>\$ —</u>	<u>\$ 4,994,119</u>

(a) Details of the major categories of the Fund's investments are reflected within the Portfolio of Investments.

#### Asset Allocation Summary at October 31, 2023 (Unaudited)

Fixed Income	61.7%
Equity	36.8
Short-Term Investments	2.6
Total Investments	101.1
Other assets less liabilities	(1.1)
Net Assets	<u>100.0%</u>