

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

Natixis Sustainable Future 2020 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 31.1% of Net Assets			Biotechnology — continued		
Aerospace & Defense — 0.6%			42	Cytokinetics, Inc.(a)	\$ 1,464
31	AAR Corp.(a)	\$ 1,840	15	Gilead Sciences, Inc.	1,178
84	Boeing Co.(a)	15,693	26	Halozyne Therapeutics, Inc.(a)	881
7	L3Harris Technologies, Inc.	1,256	13	Incyte Corp.(a)	701
6	Lockheed Martin Corp.	2,728	17	Neurocrine Biosciences, Inc.(a)	1,886
14	Moog, Inc., Class A	1,625	10	Regeneron Pharmaceuticals, Inc.(a)	7,799
21	RTX Corp.	1,709	5	United Therapeutics Corp.(a)	1,114
		24,851	1	Vertex Pharmaceuticals, Inc.(a)	362
Air Freight & Logistics — 0.2%					25,657
45	Expeditors International of Washington, Inc.	4,916	Broadline Retail — 1.2%		
4	FedEx Corp.	960	37	Alibaba Group Holding Ltd., ADR(a)	3,054
29	GXO Logistics, Inc.(a)	1,465	306	Amazon.com, Inc.(a)	40,726
14	United Parcel Service, Inc., Class B	1,978	106	eBay, Inc.	4,158
		9,319			47,938
Automobile Components — 0.4%			Building Products — 0.5%		
7	Aptiv PLC(a)	610	17	Builders FirstSource, Inc.(a)	1,845
116	BorgWarner, Inc.	4,280	11	Carlisle Cos., Inc.	2,795
90	Dana, Inc.	1,033	18	Carrier Global Corp.	858
84	Magna International, Inc.	4,040	70	Fortune Brands Innovations, Inc.	3,906
79	Mobileye Global, Inc., Class A(a)	2,818	6	Lennox International, Inc.	2,223
23	Phinia, Inc.	595	97	Masco Corp.	5,053
12	Visteon Corp.(a)	1,382	22	Owens Corning	2,494
		14,758	17	Trex Co., Inc.(a)	955
Automobiles — 0.6%					20,129
272	General Motors Co.	7,671	Capital Markets — 1.9%		
73	Tesla, Inc.(a)	14,661	150	Bank of New York Mellon Corp.	6,375
12	Thor Industries, Inc.	1,055	7	BlackRock, Inc.	4,286
		23,387	7	Cboe Global Markets, Inc.	1,147
Banks — 1.6%			149	Charles Schwab Corp.	7,754
55	Ameris Bancorp	2,051	10	CME Group, Inc.	2,135
229	Banc of California, Inc.	2,567	11	FactSet Research Systems, Inc.	4,751
312	Bank of America Corp.	8,218	21	Goldman Sachs Group, Inc.	6,376
157	Citigroup, Inc.	6,200	100	Intercontinental Exchange, Inc.	10,744
20	Citizens Financial Group, Inc.	469	44	Janus Henderson Group PLC	1,015
38	East West Bancorp, Inc.	2,038	150	KKR & Co., Inc.	8,310
4	First Citizens BancShares, Inc., Class A	5,523	9	Moody's Corp.	2,772
96	First Financial Bancorp	1,776	16	Morgan Stanley	1,133
283	FNB Corp.	3,025	9	MSCI, Inc.	4,244
161	Fulton Financial Corp.	2,091	5	Northern Trust Corp.	330
56	International Bancshares Corp.	2,454	7	S&P Global, Inc.	2,445
49	JPMorgan Chase & Co.	6,814	72	SEI Investments Co.	3,864
16	PNC Financial Services Group, Inc.	1,832	96	State Street Corp.	6,204
27	Regions Financial Corp.	392	5	T. Rowe Price Group, Inc.	452
180	Truist Financial Corp.	5,105	8	Virtus Investment Partners, Inc.	1,474
29	U.S. Bancorp	925			75,811
50	Webster Financial Corp.	1,898	Chemicals — 0.5%		
213	Wells Fargo & Co.	8,471	2	Air Products & Chemicals, Inc.	565
		61,849	30	Celanese Corp.	3,435
Beverages — 0.5%			74	Corteva, Inc.	3,562
10	Boston Beer Co., Inc., Class A(a)	3,339	8	DuPont de Nemours, Inc.	583
35	Coca-Cola Co.	1,977	5	Ecolab, Inc.	839
33	Keurig Dr Pepper, Inc.	1,001	24	HB Fuller Co.	1,588
236	Monster Beverage Corp.(a)	12,060	17	Innospec, Inc.	1,666
7	PepsiCo, Inc.	1,143	10	Linde PLC	3,821
		19,520	20	Minerals Technologies, Inc.	1,081
Biotechnology — 0.6%			3	Sherwin-Williams Co.	715
11	AbbVie, Inc.	1,553	11	Stepan Co.	823
42	Alnylam Pharmaceuticals, Inc.(a)	6,375			18,678
2	Biogen, Inc.(a)	475	Commercial Services & Supplies — 0.1%		
48	CRISPR Therapeutics AG(a)	1,869	12	MSA Safety, Inc.	1,894

Shares	Description	Value (t)	Shares	Description	Value (t)
Commercial Services & Supplies — continued			Electrical Equipment — continued		
30	Vestis Corp.(a)	\$ 459	23	Emerson Electric Co.	\$ 2,046
5	Waste Management, Inc.	822	10	Hubbell, Inc.	2,701
		3,175	39	nVent Electric PLC	1,877
Communications Equipment — 0.2%			13	Regal Rexnord Corp.	1,539
29	Ciena Corp.(a)	1,224	3	Rockwell Automation, Inc.	789
66	Cisco Systems, Inc.	3,441			12,071
10	F5, Inc.(a)	1,516	Electronic Equipment, Instruments & Components — 0.4%		
3	Motorola Solutions, Inc.	835	18	Advanced Energy Industries, Inc.	1,571
		7,016	11	Amphenol Corp., Class A	886
Construction & Engineering — 0.1%			41	Avnet, Inc.	1,899
46	AECOM	3,521	31	Cognex Corp.	1,116
Construction Materials — 0.1%			11	Corning, Inc.	294
4	Martin Marietta Materials, Inc.	1,636	28	Jabil, Inc.	3,438
10	Vulcan Materials Co.	1,965	120	Knowles Corp.(a)	1,559
		3,601	7	Littelfuse, Inc.	1,517
Consumer Finance — 0.6%			34	TE Connectivity Ltd.	4,007
258	Ally Financial, Inc.	6,241	2	Teledyne Technologies, Inc.(a)	749
54	American Express Co.	7,886	2	Zebra Technologies Corp., Class A(a)	419
97	Capital One Financial Corp.	9,825			17,455
18	Synchrony Financial	505	Energy Equipment & Services — 0.1%		
		24,457	54	ChampionX Corp.	1,663
Consumer Staples Distribution & Retail — 0.6%			118	NOV, Inc.	2,355
24	BJ's Wholesale Club Holdings, Inc.(a)	1,635	16	Schlumberger NV	891
6	Casey's General Stores, Inc.	1,631			4,909
5	Costco Wholesale Corp.	2,762	Entertainment — 0.9%		
242	Kroger Co.	10,980	9	Electronic Arts, Inc.	1,114
41	Sprouts Farmers Market, Inc.(a)	1,723	32	Netflix, Inc.(a)	13,174
6	Target Corp.	665	8	Take-Two Interactive Software, Inc.(a)	1,070
23	Walmart, Inc.	3,758	172	Walt Disney Co.(a)	14,034
		23,154	498	Warner Bros Discovery, Inc.(a)	4,950
Containers & Packaging — 0.1%					34,342
7	Ball Corp.	337	Financial Services — 1.1%		
26	Crown Holdings, Inc.	2,096	55	Block, Inc.(a)	2,214
40	Sonoco Products Co.	2,072	64	Fiserv, Inc.(a)	7,280
		4,505	42	Global Payments, Inc.	4,461
Distributors — 0.0%			4	Jack Henry & Associates, Inc.	564
6	Genuine Parts Co.	773	5	Mastercard, Inc., Class A	1,882
Diversified Consumer Services — 0.1%			159	MGIC Investment Corp.	2,677
15	Grand Canyon Education, Inc.(a)	1,775	71	PayPal Holdings, Inc.(a)	3,678
30	Service Corp. International	1,633	69	Visa, Inc., Class A	16,222
		3,408	43	Voya Financial, Inc.	2,871
Diversified REITs — 0.1%			8	WEX, Inc.(a)	1,332
99	American Assets Trust, Inc.	1,757			43,181
3	Digital Realty Trust, Inc.	373	Food Products — 0.4%		
		2,130	23	Campbell Soup Co.	929
Diversified Telecommunication Services — 0.2%			37	Conagra Brands, Inc.	1,012
149	AT&T, Inc.	2,295	21	Darling Ingredients, Inc.(a)	930
22	Iridium Communications, Inc.	815	19	General Mills, Inc.	1,240
102	Verizon Communications, Inc.	3,583	5	Hershey Co.	937
		6,693	38	Hormel Foods Corp.	1,237
Electric Utilities — 0.2%			16	Ingredion, Inc.	1,497
31	American Electric Power Co., Inc.	2,342	7	J.M. Smucker Co.	797
39	Eversource Energy	2,098	23	Kellanova	1,161
21	Exelon Corp.	818	25	Kraft Heinz Co.	787
26	FirstEnergy Corp.	925	15	McCormick & Co., Inc.	958
16	IDACORP, Inc.	1,515	42	Mondelez International, Inc., Class A	2,781
		7,698	5	WK Kellogg Co.(a)	50
Electrical Equipment — 0.3%					14,316
15	Eaton Corp. PLC	3,119	Gas Utilities — 0.1%		
			13	Atmos Energy Corp.	1,399

Shares	Description	Value (t)	Shares	Description	Value (t)
	Gas Utilities — continued			Hotels, Restaurants & Leisure — continued	
43	New Jersey Resources Corp.	\$ 1,745	11	McDonald's Corp.	\$ 2,884
17	ONE Gas, Inc.	1,027	24	Norwegian Cruise Line Holdings Ltd.(a)	326
		4,171	82	Starbucks Corp.	7,564
	Ground Transportation — 0.2%		39	Travel & Leisure Co.	1,327
51	CSX Corp.	1,522	6	Wingstop, Inc.	1,097
5	J.B. Hunt Transport Services, Inc.	859	78	Yum China Holdings, Inc.	4,100
9	Norfolk Southern Corp.	1,717	31	Yum! Brands, Inc.	3,747
12	Ryder System, Inc.	1,171			32,914
5	Saia, Inc.(a)	1,793		Household Durables — 0.2%	
5	Union Pacific Corp.	1,038	8	DR Horton, Inc.	835
21	XPO, Inc.(a)	1,592	39	KB Home	1,724
		9,692	17	Meritage Homes Corp.	1,938
	Health Care Equipment & Supplies — 0.5%		20	PulteGroup, Inc.	1,472
19	Abbott Laboratories	1,796	49	Taylor Morrison Home Corp.(a)	1,878
2	Align Technology, Inc.(a)	369			7,847
89	Baxter International, Inc.	2,886		Household Products — 0.3%	
6	Becton Dickinson & Co.	1,517	19	Church & Dwight Co., Inc.	1,728
2	Cooper Cos., Inc.	624	9	Colgate-Palmolive Co.	676
10	Edwards Lifesciences Corp.(a)	637	58	Energizer Holdings, Inc.	1,832
4	GE HealthCare Technologies, Inc.	266	39	Procter & Gamble Co.	5,851
16	Globus Medical, Inc., Class A(a)	731			10,087
12	Haemonetics Corp.(a)	1,023		Independent Power & Renewable Electricity Producers — 0.0%	
18	Intuitive Surgical, Inc.(a)	4,720	44	AES Corp.	656
20	LeMaitre Vascular, Inc.	972		Industrial Conglomerates — 0.2%	
31	Medtronic PLC	2,187	6	3M Co.	546
6	Penumbra, Inc.(a)	1,147	32	General Electric Co.	3,476
6	Shockwave Medical, Inc.(a)	1,238	17	Honeywell International, Inc.	3,115
3	Stryker Corp.	811			7,137
		20,924		Industrial REITs — 0.1%	
	Health Care Providers & Services — 0.7%		12	Prologis, Inc.	1,209
25	Acadia Healthcare Co., Inc.(a)	1,838	53	Rexford Industrial Realty, Inc.	2,292
11	Cardinal Health, Inc.	1,001			3,501
54	Centene Corp.(a)	3,725		Insurance — 1.0%	
4	Chemed Corp.	2,251	5	Allstate Corp.	641
7	Cigna Group	2,164	132	American International Group, Inc.	8,093
75	CVS Health Corp.	5,176	16	Arch Capital Group Ltd.(a)	1,387
2	Elevance Health, Inc.	900	10	Arthur J Gallagher & Co.	2,355
15	Encompass Health Corp.	938	6	Assurant, Inc.	893
15	HCA Healthcare, Inc.	3,392	9	Chubb Ltd.	1,932
14	Henry Schein, Inc.(a)	910	28	First American Financial Corp.	1,440
1	Humana, Inc.	524	17	Hanover Insurance Group, Inc.	1,992
3	Laboratory Corp. of America Holdings	599	20	Hartford Financial Services Group, Inc.	1,469
2	McKesson Corp.	911	7	Marsh & McLennan Cos., Inc.	1,327
41	Select Medical Holdings Corp.	932	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.	3,213	26	Selective Insurance Group, Inc.	2,707
		29,709	13	Travelers Cos., Inc.	2,177
	Health Care REITs — 0.0%		37	Willis Towers Watson PLC	8,728
114	Physicians Realty Trust	1,238			41,711
	Health Care Technology — 0.2%			Interactive Media & Services — 1.7%	
177	Doximity, Inc., Class A(a)	3,616	128	Alphabet, Inc., Class A(a)	15,882
26	Veeva Systems, Inc., Class A(a)	5,011	171	Alphabet, Inc., Class C(a)	21,426
		8,627	88	Meta Platforms, Inc., Class A(a)	26,512
	Hotel & Resort REITs — 0.0%		58	Pinterest, Inc., Class A(a)	1,733
30	Host Hotels & Resorts, Inc.	464	49	Yelp, Inc.(a)	2,067
	Hotels, Restaurants & Leisure — 0.8%		60	ZoomInfo Technologies, Inc.(a)	778
61	Aramark	1,643			68,398
2	Booking Holdings, Inc.(a)	5,579		IT Services — 0.3%	
20	Hilton Worldwide Holdings, Inc.	3,030	9	Accenture PLC, Class A	2,674
18	Marriott Vacations Worldwide Corp.	1,617			

Shares	Description	Value (t)	Shares	Description	Value (t)
IT Services — continued			Office REITs — 0.2%		
28	Cognizant Technology Solutions Corp., Class A	\$ 1,805	203	Brandywine Realty Trust	\$ 759
18	International Business Machines Corp.	2,604	104	COPT Defense Properties	2,371
76	Shopify, Inc., Class A(a)	3,586	69	Douglas Emmett, Inc.	774
3	VeriSign, Inc.(a)	599	92	Easterly Government Properties, Inc.	990
		11,268	107	Highwoods Properties, Inc.	1,914
Leisure Products — 0.1%			73	Kilroy Realty Corp.	2,086
83	Mattel, Inc.(a)	1,584			8,894
24	YETI Holdings, Inc.(a)	1,020	Oil, Gas & Consumable Fuels — 1.3%		
		2,604	131	Antero Midstream Corp.	1,616
Life Sciences Tools & Services — 0.4%			34	Antero Resources Corp.(a)	1,001
6	Agilent Technologies, Inc.	620	154	APA Corp.	6,117
13	Danaher Corp.	2,496	12	Chevron Corp.	1,749
33	Illumina, Inc.(a)	3,611	62	CNX Resources Corp.(a)	1,347
37	IQVIA Holdings, Inc.(a)	6,691	89	ConocoPhillips	10,573
10	Repligen Corp.(a)	1,346	69	EOG Resources, Inc.	8,711
3	Thermo Fisher Scientific, Inc.	1,334	29	Exxon Mobil Corp.	3,070
1	West Pharmaceutical Services, Inc.	318	6	Hess Corp.	866
		16,416	26	HF Sinclair Corp.	1,440
Machinery — 0.6%			110	Kinder Morgan, Inc.	1,782
13	AGCO Corp.	1,491	19	ONEOK, Inc.	1,239
4	Caterpillar, Inc.	904	45	Ovintiv, Inc.	2,160
7	Chart Industries, Inc.(a)	814	56	Phillips 66	6,388
1	Cummins, Inc.	216	48	Range Resources Corp.	1,720
6	Deere & Co.	2,192	183	Southwestern Energy Co.(a)	1,305
10	Dover Corp.	1,299	6	Valero Energy Corp.	762
18	Fortive Corp.	1,175	38	Williams Cos., Inc.	1,307
42	Graco, Inc.	3,123			53,153
3	Illinois Tool Works, Inc.	672	Passenger Airlines — 0.1%		
28	ITT, Inc.	2,614	39	Alaska Air Group, Inc.(a)	1,234
18	Oshkosh Corp.	1,579	46	Delta Air Lines, Inc.	1,437
8	Parker-Hannifin Corp.	2,951			2,671
19	SPX Technologies, Inc.(a)	1,522	Personal Care Products — 0.0%		
27	Terex Corp.	1,237	3	Estee Lauder Cos., Inc., Class A	387
25	Toro Co.	2,021	Pharmaceuticals — 0.7%		
		23,810	24	Bristol-Myers Squibb Co.	1,237
Media — 0.6%			5	Eli Lilly & Co.	2,770
19	Charter Communications, Inc., Class A(a)	7,653	13	Jazz Pharmaceuticals PLC(a)	1,651
176	Comcast Corp., Class A	7,267	34	Johnson & Johnson	5,044
53	Interpublic Group of Cos., Inc.	1,505	25	Merck & Co., Inc.	2,567
40	Liberty Broadband Corp., Class C(a)	3,333	29	Novartis AG, ADR	2,714
30	New York Times Co., Class A	1,209	60	Novo Nordisk AS, ADR	5,794
25	Omnicom Group, Inc.	1,873	26	Perrigo Co. PLC	719
34	Paramount Global, Class B	370	47	Pfizer, Inc.	1,436
		23,210	89	Roche Holding AG, ADR	2,877
Metals & Mining — 0.2%			5	Sandoz Group AG, ADR(a)	129
78	Alcoa Corp.	2,000	13	Zoetis, Inc.	2,041
86	Cleveland-Cliffs, Inc.(a)	1,443			28,979
28	Commercial Metals Co.	1,184	Professional Services — 0.2%		
9	Newmont Corp.	337	4	Automatic Data Processing, Inc.	873
9	Reliance Steel & Aluminum Co.	2,290	7	Ceridian HCM Holding, Inc.(a)	448
		7,254	18	Equifax, Inc.	3,052
Mortgage Real Estate Investment Trusts (REITs) — 0.0%			16	Exponent, Inc.	1,173
130	Invesco Mortgage Capital, Inc.	888	22	Korn Ferry	1,001
79	KKR Real Estate Finance Trust, Inc.	825	10	Leidos Holdings, Inc.	991
		1,713	5	Paychex, Inc.	555
Multi-Utilities — 0.1%			9	Paylocity Holding Corp.(a)	1,615
19	Consolidated Edison, Inc.	1,668			9,708
7	DTE Energy Co.	675			
6	WEC Energy Group, Inc.	488			
		2,831			

Shares	Description	Value (t)	Shares	Description	Value (t)
Real Estate Management & Development — 0.2%			Specialty Retail — continued		
101	CBRE Group, Inc., Class A(a)	\$ 7,003	10	Five Below, Inc.(a)	\$ 1,740
12	Jones Lang LaSalle, Inc.(a)	1,535	10	Home Depot, Inc.	2,847
		8,538	6	Lithia Motors, Inc.	1,453
Residential REITs — 0.0%			11	Ross Stores, Inc.	1,276
7	AvalonBay Communities, Inc.	1,160	24	TJX Cos., Inc.	2,114
11	Camden Property Trust	934	13	Williams-Sonoma, Inc.	1,953
		2,094			14,472
Retail REITs — 0.2%			Technology Hardware, Storage & Peripherals — 0.4%		
171	Brixmor Property Group, Inc.	3,555	85	Apple, Inc.	14,515
56	NNN REIT, Inc.	2,035	39	Hewlett Packard Enterprise Co.	600
6	Simon Property Group, Inc.	659	22	HP, Inc.	579
		6,249			15,694
Semiconductors & Semiconductor Equipment — 1.5%			Textiles, Apparel & Luxury Goods — 0.3%		
22	Advanced Micro Devices, Inc.(a)	2,167	10	Crocs, Inc.(a)	893
14	Analog Devices, Inc.	2,203	5	Deckers Outdoor Corp.(a)	2,985
75	ARM Holdings PLC, ADR(a)	3,697	26	NIKE, Inc., Class B	2,672
5	Broadcom, Inc.	4,207	15	PVH Corp.	1,115
3	First Solar, Inc.(a)	427	293	Under Armour, Inc., Class A(a)	2,007
86	Intel Corp.	3,139	145	Under Armour, Inc., Class C(a)	933
26	Lattice Semiconductor Corp.(a)	1,446			10,605
15	Micron Technology, Inc.	1,003	Trading Companies & Distributors — 0.1%		
67	NVIDIA Corp.	27,322	11	GATX Corp.	1,151
10	Qorvo, Inc.(a)	874	7	Watsco, Inc.	2,442
51	QUALCOMM, Inc.	5,558			3,593
9	Silicon Laboratories, Inc.(a)	830	Water Utilities — 0.1%		
15	Synaptics, Inc.(a)	1,255	19	American States Water Co.	1,483
16	Texas Instruments, Inc.	2,272	4	American Water Works Co., Inc.	471
10	Universal Display Corp.	1,392	36	Essential Utilities, Inc.	1,204
		57,792			3,158
Software — 2.8%			Total Common Stocks		
8	Adobe, Inc.(a)	4,256	(Identified Cost \$1,270,844)		
6	ANSYS, Inc.(a)	1,670			1,233,337
48	Autodesk, Inc.(a)	9,486	Principal Amount		
5	Cadence Design Systems, Inc.(a)	1,199	Bonds and Notes — 20.1%		
33	Dynatrace, Inc.(a)	1,475	Apartment REITs — 0.1%		
5	Intuit, Inc.	2,475	\$ 5,000	Essex Portfolio LP, 3.000%, 1/15/2030	4,081
14	Manhattan Associates, Inc.(a)	2,730	Automotive — 0.4%		
109	Microsoft Corp.	36,854	7,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	6,576
159	Oracle Corp.	16,441	3,000	Lear Corp., 4.250%, 5/15/2029	2,682
3	Palo Alto Networks, Inc.(a)	729	6,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	4,865
13	Qualys, Inc.(a)	1,988			14,123
6	Roper Technologies, Inc.	2,931	Banking — 2.9%		
80	Salesforce, Inc.(a)	16,066	8,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	7,229
3	ServiceNow, Inc.(a)	1,746	4,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	3,975
11	SPS Commerce, Inc.(a)	1,764		Bank of Nova Scotia, 3.400%, 2/11/2024	3,969
2	Synopsys, Inc.(a)	939	9,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	7,971
2	Tyler Technologies, Inc.(a)	746	7,000	Citigroup, Inc., 4.600%, 3/09/2026	6,709
29	Workday, Inc., Class A(a)	6,140	11,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	10,603
		109,635	7,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	6,925
Specialized REITs — 0.1%			9,000	KeyCorp, MTN, 2.550%, 10/01/2029	6,724
3	American Tower Corp.	534	5,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	4,487
6	Crown Castle, Inc.	558	5,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	4,389
1	Equinix, Inc.	730			
32	VICI Properties, Inc.	893			
18	Weyerhaeuser Co.	516			
		3,231			
Specialty Retail — 0.4%					
6	Asbury Automotive Group, Inc.(a)	1,148			
11	Boot Barn Holdings, Inc.(a)	765			
11	Dick's Sporting Goods, Inc.	1,176			

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
Banking — continued			Health Care REITs — 0.1%		
\$ 4,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	\$ 3,642	\$ 5,000	Welltower OP LLC, 2.800%, 6/01/2031	\$ 3,915
8,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	7,353	Health Insurance — 0.3%		
10,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	9,624	7,000	Elevance Health, Inc., 4.101%, 3/01/2028	6,539
4,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	3,906	7,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	6,884
4,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	3,920	Healthcare — 0.5%		
6,000	State Street Corp., 2.400%, 1/24/2030	4,887	4,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	3,758
6,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	4,515	2,000	CVS Health Corp., 4.300%, 3/25/2028	1,874
8,000	Truist Bank, 3.200%, 4/01/2024	7,905	4,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	3,855
8,000	Westpac Banking Corp., 2.350%, 2/19/2025	7,673	5,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	4,633
		116,406	5,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,106
Brokerage — 0.3%			Integrated Energy — 0.3%		
8,000	BlackRock, Inc., 2.400%, 4/30/2030	6,564	8,000	Exxon Mobil Corp., 2.992%, 3/19/2025	7,738
8,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	4,648	5,000	Shell International Finance BV, 6.375%, 12/15/2038	5,111
		11,212	Life Insurance — 0.2%		
Building Materials — 0.3%			2,000	Athene Holding Ltd., 6.150%, 4/03/2030	1,944
6,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	4,973	7,000	Manulife Financial Corp., 3.703%, 3/16/2032	5,967
8,000	Owens Corning, 3.950%, 8/15/2029	7,093	Media Entertainment — 0.1%		
		12,066	4,000	Netflix, Inc., 3.625%, 6/15/2025(b)	3,856
Chemicals — 0.0%			Metals & Mining — 0.1%		
2,000	LYB International Finance BV, 5.250%, 7/15/2043	1,610	5,000	Nucor Corp., 3.125%, 4/01/2032	4,039
Consumer Products — 0.2%			Mortgage Related — 5.4%		
7,000	Procter & Gamble Co., 3.000%, 3/25/2030	6,092	4,593	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	3,374
Diversified Manufacturing — 0.3%			32,032	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	24,610
9,000	Eaton Corp., 4.150%, 3/15/2033	7,918	22,024	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	17,650
5,000	Emerson Electric Co., 2.000%, 12/21/2028	4,237	16,834	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	14,026
		12,155	930	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	805
Electric — 1.1%			39,173	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2051(c)	28,914
5,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	4,289	28,936	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2051(c)	22,357
7,000	Duke Energy Corp., 3.750%, 4/15/2024	6,931	35,345	Federal National Mortgage Association, 3.000%, with various maturities from 2035 to 2052(c)	28,634
11,000	Entergy Corp., 0.900%, 9/15/2025	10,011	19,947	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	16,746
5,000	Exelon Corp., 4.050%, 4/15/2030	4,417	20,318	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2053(c)	17,575
8,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	6,234	1,251	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	1,137
3,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	2,597	9,178	Government National Mortgage Association, 3.000%, 6/20/2052	7,569
4,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	2,774	4,972	Government National Mortgage Association, 4.000%, 8/20/2053	4,372
7,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	6,638	4,966	Government National Mortgage Association, 5.000%, 7/20/2053	4,623
		43,891	20,597	Government National Mortgage Association, 5.500%, 4/20/2053	19,707
Environmental — 0.1%			Natural Gas — 0.2%		
6,000	Republic Services, Inc., 1.450%, 2/15/2031	4,412	9,000	NiSource, Inc., 0.950%, 8/15/2025	8,223
2,000	Waste Management, Inc., 2.950%, 6/01/2041	1,307	Office REITs — 0.3%		
		5,719	8,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	7,613
Finance Companies — 0.2%			5,000	Boston Properties LP, 2.750%, 10/01/2026	4,421
4,000	Ares Capital Corp., 3.250%, 7/15/2025	3,751	Government Owned - No Guarantee — 0.5%		
5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,272	6,000	Equinor ASA, 3.625%, 4/06/2040	4,445
		8,023	13,000	Federal National Mortgage Association, 6.625%, 11/15/2030	14,097
Food & Beverage — 0.6%					18,542
9,000	Coca-Cola Co., 1.450%, 6/01/2027	7,909			
7,000	General Mills, Inc., 4.000%, 4/17/2025	6,812			
3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,470			
8,000	PepsiCo, Inc., 2.750%, 3/19/2030	6,814			
		24,005			

Principal Amount	Description	Value (t)
	Oil Field Services — 0.1%	
\$ 5,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	\$ 4,555
	Other REITs — 0.1%	
5,000	Prologis LP, 1.250%, 10/15/2030	3,657
	Pharmaceuticals — 0.4%	
7,000	AbbVie, Inc., 3.600%, 5/14/2025	6,772
3,000	Biogen, Inc., 2.250%, 5/01/2030	2,356
5,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	4,486
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,306
2,000	Viatis, Inc., 3.850%, 6/22/2040	1,245
		17,165
	Property & Casualty Insurance — 0.1%	
2,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	1,646
5,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	3,933
		5,579
	Railroads — 0.2%	
9,000	CSX Corp., 2.600%, 11/01/2026	8,243
	Restaurants — 0.2%	
9,000	Starbucks Corp., 2.250%, 3/12/2030	7,262
	Retail REITs — 0.1%	
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,700
3,000	Spirit Realty LP, 2.700%, 2/15/2032	2,222
		4,922
	Retailers — 0.4%	
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,457
9,000	TJX Cos., Inc., 1.150%, 5/15/2028	7,446
7,000	Walmart, Inc., 4.100%, 4/15/2033	6,266
		16,169
	Technology — 1.1%	
11,000	Apple, Inc., 2.500%, 2/09/2025	10,619
4,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	3,333
5,000	Intel Corp., 2.450%, 11/15/2029	4,197
9,000	International Business Machines Corp., 4.000%, 6/20/2042	6,704
5,000	NVIDIA Corp., 2.850%, 4/01/2030	4,273
7,000	Oracle Corp., 2.950%, 5/15/2025	6,700
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	6,565
		42,391
	Treasuries — 2.4%	
17,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	7,479
9,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	5,902
11,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	6,972
17,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	11,560
23,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	16,257
8,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	5,522
18,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	12,390
33,000	U.S. Treasury Notes, 0.375%, 11/30/2025	29,982
		96,064
	Utility Other — 0.2%	
9,000	Essential Utilities, Inc., 4.276%, 5/01/2049	6,302

Principal Amount	Description	Value (t)
	Wireless — 0.3%	
\$ 11,000	Vodafone Group PLC, 6.150%, 2/27/2037	\$ 10,443
	Wirelines — 0.0%	
3,000	AT&T, Inc., 3.650%, 6/01/2051	1,846
	Total Bonds and Notes (Identified Cost \$935,388)	799,098
	Shares	
	Exchange-Traded Funds — 4.2%	
2,460	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$173,364)	164,648
	Mutual Funds — 5.5%	
4,937	WCM Focused Emerging Markets Fund, Institutional Class	58,995
8,105	WCM Focused International Growth Fund, Institutional Class	160,151
	Total Mutual Funds (Identified Cost \$260,771)	219,146
	Affiliated Mutual Funds — 37.6%	
54,435	Loomis Sayles Inflation Protected Securities Fund, Class N	499,171
39,824	Loomis Sayles Limited Term Government and Agency Fund, Class N	420,539
50,510	Mirova Global Green Bond Fund, Class N	411,149
15,846	Mirova International Sustainable Equity Fund, Class N	161,474
	Total Affiliated Mutual Funds (Identified Cost \$1,694,834)	1,492,333
	Principal Amount	
	Short-Term Investments — 2.9%	
\$115,893	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$115,901 on 11/01/2023 collateralized by \$118,700 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$118,603 including accrued interest(d) (Identified Cost \$115,893)	115,893
	Total Investments — 101.4% (Identified Cost \$4,451,094)	4,024,455
	Other assets less liabilities — (1.4)%	(57,454)
	Net Assets — 100.0%	\$3,967,001

- (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 \$11,676 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 ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of October 31, 2023	Distribution Received ⁽²⁾
Loomis Sayles Inflation Protected Securities Fund, Class N	\$ 488,752	\$108,840	\$ 63,306	\$(11,506)	\$(23,609)	\$ 499,171	54,435	\$16,035
Loomis Sayles Limited Term Government and Agency Fund, Class N	417,500	67,683	56,356	(1,990)	(6,298)	420,539	39,824	11,982

Fund	Beginning Value	Purchase Cost ⁽¹⁾	Sales Proceeds	Realized Gain (Loss)	Change in Unrealized Gain (Loss)	Ending Value	Shares as of October 31, 2023	Distribution Received ⁽²⁾
Mirova Global Green Bond Fund, Class N	\$ 411,402	\$ 60,365	\$ 53,981	\$ (9,152)	\$ 2,515	\$ 411,149	50,510	\$ —
Mirova International Sustainable Equity Fund, Class N	180,108	33,845	31,591	(1,615)	(19,273)	161,474	15,846	257
	<u>\$1,497,762</u>	<u>\$270,733</u>	<u>\$205,234</u>	<u>\$(24,263)</u>	<u>\$(46,665)</u>	<u>\$1,492,333</u>	<u>160,615</u>	<u>\$28,274</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)	\$ 1,233,337	\$ —	\$ —	\$ 1,233,337
Bonds and Notes(a)	—	799,098	—	799,098
Exchange-Traded Funds	164,648	—	—	164,648
Mutual Funds	219,146	—	—	219,146
Affiliated Mutual Funds	1,492,333	—	—	1,492,333
Short-Term Investments	—	115,893	—	115,893
Total Investments	<u>\$ 3,109,464</u>	<u>\$ 914,991</u>	<u>\$ —</u>	<u>\$ 4,024,455</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	53.6%
Equity	44.9
Short-Term Investments	2.9
Total Investments	101.4
Other assets less liabilities	(1.4)
Net Assets	<u>100.0%</u>