

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

### Natixis Sustainable Future 2030 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
<b>Common Stocks — 40.9% of Net Assets</b>			<b>Biotechnology — continued</b>		
<b>Aerospace &amp; Defense — 0.8%</b>			201	Cytokinetics, Inc.(a)	\$ 7,007
165	AAR Corp.(a)	\$ 9,794	77	Gilead Sciences, Inc.	6,048
402	Boeing Co.(a)	75,102	142	Halozyne Therapeutics, Inc.(a)	4,809
32	L3Harris Technologies, Inc.	5,741	61	Incyte Corp.(a)	3,290
27	Lockheed Martin Corp.	12,275	80	Neurocrine Biosciences, Inc.(a)	8,875
69	Moog, Inc., Class A	8,008	51	Regeneron Pharmaceuticals, Inc.(a)	39,774
101	RTX Corp.	8,220	23	United Therapeutics Corp.(a)	5,126
		119,140	9	Vertex Pharmaceuticals, Inc.(a)	3,259
<b>Air Freight &amp; Logistics — 0.3%</b>					128,016
222	Expeditors International of Washington, Inc.	24,254	<b>Broadline Retail — 1.6%</b>		
24	FedEx Corp.	5,762	183	Alibaba Group Holding Ltd., ADR(a)	15,105
134	GXO Logistics, Inc.(a)	6,768	1,498	Amazon.com, Inc.(a)	199,369
66	United Parcel Service, Inc., Class B	9,323	505	eBay, Inc.	19,811
		46,107			234,285
<b>Automobile Components — 0.5%</b>			<b>Building Products — 0.6%</b>		
32	Aptiv PLC(a)	2,791	72	Builders FirstSource, Inc.(a)	7,813
553	BorgWarner, Inc.	20,406	54	Carlisle Cos., Inc.	13,721
465	Dana, Inc.	5,338	81	Carrier Global Corp.	3,860
412	Magna International, Inc.	19,813	337	Fortune Brands Innovations, Inc.	18,805
378	Mobileye Global, Inc., Class A(a)	13,483	28	Lennox International, Inc.	10,375
116	Phinia, Inc.	3,002	468	Masco Corp.	24,378
61	Visteon Corp.(a)	7,023	107	Owens Corning	12,131
		71,856	90	Trex Co., Inc.(a)	5,059
<b>Automobiles — 0.8%</b>					96,142
1,302	General Motors Co.	36,716	<b>Capital Markets — 2.5%</b>		
354	Tesla, Inc.(a)	71,097	745	Bank of New York Mellon Corp.	31,662
65	Thor Industries, Inc.	5,716	34	BlackRock, Inc.	20,818
		113,529	32	Cboe Global Markets, Inc.	5,244
<b>Banks — 2.1%</b>			733	Charles Schwab Corp.	38,145
276	Ameris Bancorp	10,295	54	CME Group, Inc.	11,527
1,133	Banc of California, Inc.	12,701	56	FactSet Research Systems, Inc.	24,186
1,528	Bank of America Corp.	40,248	100	Goldman Sachs Group, Inc.	30,361
769	Citigroup, Inc.	30,368	479	Intercontinental Exchange, Inc.	51,464
108	Citizens Financial Group, Inc.	2,530	229	Janus Henderson Group PLC	5,283
201	East West Bancorp, Inc.	10,778	743	KKR & Co., Inc.	41,162
18	First Citizens BancShares, Inc., Class A	24,853	46	Moody's Corp.	14,168
499	First Financial Bancorp	9,231	73	Morgan Stanley	5,170
1,286	FNB Corp.	13,747	46	MSCI, Inc.	21,691
827	Fulton Financial Corp.	10,743	27	Northern Trust Corp.	1,780
280	International Bancshares Corp.	12,272	36	S&P Global, Inc.	12,575
247	JPMorgan Chase & Co.	34,348	348	SEI Investments Co.	18,674
76	PNC Financial Services Group, Inc.	8,700	468	State Street Corp.	30,247
133	Regions Financial Corp.	1,932	26	T. Rowe Price Group, Inc.	2,353
894	Truist Financial Corp.	25,354	44	Virtus Investment Partners, Inc.	8,106
135	U.S. Bancorp	4,304			374,616
263	Webster Financial Corp.	9,986	<b>Chemicals — 0.6%</b>		
1,049	Wells Fargo & Co.	41,719	11	Air Products & Chemicals, Inc.	3,107
		304,109	141	Celanese Corp.	16,146
<b>Beverages — 0.6%</b>			374	Corteva, Inc.	18,004
48	Boston Beer Co., Inc., Class A(a)	16,030	40	DuPont de Nemours, Inc.	2,915
166	Coca-Cola Co.	9,377	24	Ecolab, Inc.	4,026
146	Keurig Dr Pepper, Inc.	4,428	122	HB Fuller Co.	8,070
1,141	Monster Beverage Corp.(a)	58,305	87	Innospec, Inc.	8,526
31	PepsiCo, Inc.	5,062	42	Linde PLC	16,051
		93,202	106	Minerals Technologies, Inc.	5,730
<b>Biotechnology — 0.9%</b>			16	Sherwin-Williams Co.	3,811
51	AbbVie, Inc.	7,200	58	Stepan Co.	4,339
202	Alnylam Pharmaceuticals, Inc.(a)	30,664			90,725
13	Biogen, Inc.(a)	3,088	<b>Commercial Services &amp; Supplies — 0.1%</b>		
228	CRISPR Therapeutics AG(a)	8,876	62	MSA Safety, Inc.	9,788

Shares	Description	Value (t)
<b>Commercial Services &amp; Supplies — continued</b>		
124	Vestis Corp.(a)	\$ 1,896
21	Waste Management, Inc.	3,451
		<u>15,135</u>
<b>Communications Equipment — 0.2%</b>		
152	Ciena Corp.(a)	6,414
327	Cisco Systems, Inc.	17,047
44	F5, Inc.(a)	6,670
16	Motorola Solutions, Inc.	4,455
		<u>34,586</u>
<b>Construction &amp; Engineering — 0.1%</b>		
214	AECOM	<u>16,382</u>
<b>Construction Materials — 0.1%</b>		
22	Martin Marietta Materials, Inc.	8,997
53	Vulcan Materials Co.	10,414
		<u>19,411</u>
<b>Consumer Finance — 0.8%</b>		
1,232	Ally Financial, Inc.	29,802
266	American Express Co.	38,844
486	Capital One Financial Corp.	49,227
88	Synchrony Financial	2,468
		<u>120,341</u>
<b>Consumer Staples Distribution &amp; Retail — 0.8%</b>		
125	BJ's Wholesale Club Holdings, Inc.(a)	8,515
28	Casey's General Stores, Inc.	7,613
24	Costco Wholesale Corp.	13,259
1,196	Kroger Co.	54,262
205	Sprouts Farmers Market, Inc.(a)	8,614
25	Target Corp.	2,770
114	Walmart, Inc.	18,629
		<u>113,662</u>
<b>Containers &amp; Packaging — 0.1%</b>		
31	Ball Corp.	1,493
125	Crown Holdings, Inc.	10,075
206	Sonoco Products Co.	10,673
		<u>22,241</u>
<b>Distributors — 0.0%</b>		
29	Genuine Parts Co.	<u>3,737</u>
<b>Diversified Consumer Services — 0.1%</b>		
75	Grand Canyon Education, Inc.(a)	8,875
151	Service Corp. International	8,217
		<u>17,092</u>
<b>Diversified REITs — 0.1%</b>		
490	American Assets Trust, Inc.	8,697
19	Digital Realty Trust, Inc.	2,363
		<u>11,060</u>
<b>Diversified Telecommunication Services — 0.2%</b>		
716	AT&T, Inc.	11,026
120	Iridium Communications, Inc.	4,446
496	Verizon Communications, Inc.	17,425
		<u>32,897</u>
<b>Electric Utilities — 0.3%</b>		
155	American Electric Power Co., Inc.	11,709
182	Eversource Energy	9,790
102	Exelon Corp.	3,972
119	FirstEnergy Corp.	4,236
83	IDACORP, Inc.	7,861
		<u>37,568</u>
<b>Electrical Equipment — 0.4%</b>		
79	Eaton Corp. PLC	16,425

Shares	Description	Value (t)
<b>Electrical Equipment — continued</b>		
107	Emerson Electric Co.	\$ 9,520
49	Hubbell, Inc.	13,235
186	nVent Electric PLC	8,952
70	Regal Rexnord Corp.	8,289
18	Rockwell Automation, Inc.	4,730
		<u>61,151</u>
<b>Electronic Equipment, Instruments &amp; Components — 0.6%</b>		
95	Advanced Energy Industries, Inc.	8,290
50	Amphenol Corp., Class A	4,028
199	Avnet, Inc.	9,220
164	Cognex Corp.	5,902
56	Corning, Inc.	1,499
135	Jabil, Inc.	16,578
516	Knowles Corp.(a)	6,703
32	Littelfuse, Inc.	6,933
164	TE Connectivity Ltd.	19,327
11	Teledyne Technologies, Inc.(a)	4,120
11	Zebra Technologies Corp., Class A(a)	2,304
		<u>84,904</u>
<b>Energy Equipment &amp; Services — 0.2%</b>		
267	ChampionX Corp.	8,224
573	NOV, Inc.	11,437
85	Schlumberger NV	4,731
		<u>24,392</u>
<b>Entertainment — 1.1%</b>		
50	Electronic Arts, Inc.	6,190
160	Netflix, Inc.(a)	65,871
43	Take-Two Interactive Software, Inc.(a)	5,751
836	Walt Disney Co.(a)	68,209
2,463	Warner Bros Discovery, Inc.(a)	24,482
		<u>170,503</u>
<b>Financial Services — 1.4%</b>		
268	Block, Inc.(a)	10,787
326	Fiserv, Inc.(a)	37,082
203	Global Payments, Inc.	21,563
20	Jack Henry & Associates, Inc.	2,820
20	Mastercard, Inc., Class A	7,527
814	MGIC Investment Corp.	13,708
333	PayPal Holdings, Inc.(a)	17,249
338	Visa, Inc., Class A	79,464
195	Voya Financial, Inc.	13,020
44	WEX, Inc.(a)	7,325
		<u>210,545</u>
<b>Food Products — 0.5%</b>		
103	Campbell Soup Co.	4,162
164	Conagra Brands, Inc.	4,487
116	Darling Ingredients, Inc.(a)	5,138
85	General Mills, Inc.	5,545
29	Hershey Co.	5,433
170	Hormel Foods Corp.	5,533
83	Ingredion, Inc.	7,767
32	J.M. Smucker Co.	3,643
116	Kellanova	5,855
115	Kraft Heinz Co.	3,618
78	McCormick & Co., Inc.	4,984
203	Mondelez International, Inc., Class A	13,441
30	WK Kellogg Co.(a)	301
		<u>69,907</u>
<b>Gas Utilities — 0.1%</b>		
67	Atmos Energy Corp.	7,213

Shares	Description	Value (t)	Shares	Description	Value (t)
	<b>Gas Utilities — continued</b>			<b>Hotels, Restaurants &amp; Leisure — continued</b>	
228	New Jersey Resources Corp.	\$ 9,252	91	Marriott Vacations Worldwide Corp.	\$ 8,177
96	ONE Gas, Inc.	5,799	59	McDonald's Corp.	15,468
		22,264	143	Norwegian Cruise Line Holdings Ltd.(a)	1,945
	<b>Ground Transportation — 0.3%</b>		402	Starbucks Corp.	37,081
283	CSX Corp.	8,447	206	Travel & Leisure Co.	7,010
20	J.B. Hunt Transport Services, Inc.	3,437	35	Wingstop, Inc.	6,397
40	Norfolk Southern Corp.	7,632	376	Yum China Holdings, Inc.	19,763
61	Ryder System, Inc.	5,950	158	Yum! Brands, Inc.	19,096
24	Saia, Inc.(a)	8,604			156,935
28	Union Pacific Corp.	5,813		<b>Household Durables — 0.3%</b>	
102	XPO, Inc.(a)	7,733	38	DR Horton, Inc.	3,967
		47,616	201	KB Home	8,884
	<b>Health Care Equipment &amp; Supplies — 0.7%</b>		79	Meritage Homes Corp.	9,008
100	Abbott Laboratories	9,455	113	PulteGroup, Inc.	8,316
10	Align Technology, Inc.(a)	1,846	259	Taylor Morrison Home Corp.(a)	9,925
440	Baxter International, Inc.	14,269			40,100
37	Becton Dickinson & Co.	9,353		<b>Household Products — 0.3%</b>	
11	Cooper Cos., Inc.	3,429	91	Church & Dwight Co., Inc.	8,275
51	Edwards Lifesciences Corp.(a)	3,250	49	Colgate-Palmolive Co.	3,681
24	GE Healthcare Technologies, Inc.	1,598	303	Energizer Holdings, Inc.	9,569
85	Globus Medical, Inc., Class A(a)	3,885	198	Procter & Gamble Co.	29,706
68	Haemonetics Corp.(a)	5,795			51,231
81	Intuitive Surgical, Inc.(a)	21,240		<b>Independent Power &amp; Renewable Electricity Producers — 0.0%</b>	
105	LeMaitre Vascular, Inc.	5,101	299	AES Corp.	4,455
137	Medtronic PLC	9,667		<b>Industrial Conglomerates — 0.3%</b>	
33	Penumbra, Inc.(a)	6,308	34	3M Co.	3,092
25	Shockwave Medical, Inc.(a)	5,156	165	General Electric Co.	17,924
18	Stryker Corp.	4,864	91	Honeywell International, Inc.	16,677
		105,216			37,693
	<b>Health Care Providers &amp; Services — 1.0%</b>			<b>Industrial REITs — 0.1%</b>	
127	Acadia Healthcare Co., Inc.(a)	9,336	58	Prologis, Inc.	5,844
65	Cardinal Health, Inc.	5,915	284	Rexford Industrial Realty, Inc.	12,280
273	Centene Corp.(a)	18,831			18,124
20	Chemed Corp.	11,253		<b>Insurance — 1.4%</b>	
38	Cigna Group	11,750	27	Allstate Corp.	3,460
359	CVS Health Corp.	24,774	650	American International Group, Inc.	39,852
13	Elevance Health, Inc.	5,851	85	Arch Capital Group Ltd.(a)	7,368
77	Encompass Health Corp.	4,817	52	Arthur J Gallagher & Co.	12,245
73	HCA Healthcare, Inc.	16,508	28	Assurant, Inc.	4,169
62	Henry Schein, Inc.(a)	4,029	42	Chubb Ltd.	9,014
7	Humana, Inc.	3,666	145	First American Financial Corp.	7,459
17	Laboratory Corp. of America Holdings	3,395	87	Hanover Insurance Group, Inc.	10,197
10	McKesson Corp.	4,554	89	Hartford Financial Services Group, Inc.	6,537
227	Select Medical Holdings Corp.	5,160	37	Marsh & McLennan Cos., Inc.	7,017
119	Tenet Healthcare Corp.(a)	6,390	70	Prudential Financial, Inc.	6,401
30	UnitedHealth Group, Inc.	16,067	173	Reinsurance Group of America, Inc.	25,858
		152,296	128	Selective Insurance Group, Inc.	13,326
	<b>Health Care REITs — 0.0%</b>		67	Travelers Cos., Inc.	11,218
594	Physicians Realty Trust	6,451	181	Willis Towers Watson PLC	42,696
					206,817
	<b>Health Care Technology — 0.3%</b>			<b>Interactive Media &amp; Services — 2.3%</b>	
850	Doximity, Inc., Class A(a)	17,365	628	Alphabet, Inc., Class A(a)	77,922
129	Veeva Systems, Inc., Class A(a)	24,860	852	Alphabet, Inc., Class C(a)	106,756
		42,225	434	Meta Platforms, Inc., Class A(a)	130,751
	<b>Hotel &amp; Resort REITs — 0.0%</b>		293	Pinterest, Inc., Class A(a)	8,755
146	Host Hotels & Resorts, Inc.	2,260	236	Yelp, Inc.(a)	9,957
	<b>Hotels, Restaurants &amp; Leisure — 1.1%</b>		255	ZoomInfo Technologies, Inc.(a)	3,305
248	Aramark	6,679			337,446
6	Booking Holdings, Inc.(a)	16,737			
2	Chipotle Mexican Grill, Inc.(a)	3,884			
97	Hilton Worldwide Holdings, Inc.	14,698			

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	<b>IT Services — 0.4%</b>			<b>Multi-Utilities — continued</b>	
46	Accenture PLC, Class A	\$ 13,666	39	DTE Energy Co.	\$ 3,759
130	Cognizant Technology Solutions Corp., Class A	8,381	25	WEC Energy Group, Inc.	2,035
84	International Business Machines Corp.	12,150			14,748
367	Shopify, Inc., Class A(a)	17,319		<b>Office REITs — 0.3%</b>	
13	VeriSign, Inc.(a)	2,595	989	Brandywine Realty Trust	3,699
		54,111	513	COPT Defense Properties	11,696
	<b>Leisure Products — 0.1%</b>		337	Douglas Emmett, Inc.	3,778
439	Mattel, Inc.(a)	8,376	475	Easterly Government Properties, Inc.	5,111
103	YETI Holdings, Inc.(a)	4,380	563	Highwoods Properties, Inc.	10,072
		12,756	379	Kilroy Realty Corp.	10,832
	<b>Life Sciences Tools &amp; Services — 0.6%</b>				45,188
29	Agilent Technologies, Inc.	2,998		<b>Oil, Gas &amp; Consumable Fuels — 1.8%</b>	
65	Danaher Corp.	12,481	697	Antero Midstream Corp.	8,601
166	Illumina, Inc.(a)	18,164	191	Antero Resources Corp.(a)	5,623
185	IQVIA Holdings, Inc.(a)	33,453	777	APA Corp.	30,862
47	Repligen Corp.(a)	6,324	62	Chevron Corp.	9,035
15	Thermo Fisher Scientific, Inc.	6,672	322	CNX Resources Corp.(a)	6,994
7	West Pharmaceutical Services, Inc.	2,228	438	ConocoPhillips	52,034
		82,320	335	EOG Resources, Inc.	42,294
	<b>Machinery — 0.8%</b>		134	Exxon Mobil Corp.	14,184
65	AGCO Corp.	7,453	33	Hess Corp.	4,765
22	Caterpillar, Inc.	4,973	140	HF Sinclair Corp.	7,753
38	Chart Industries, Inc.(a)	4,417	461	Kinder Morgan, Inc.	7,468
8	Cummins, Inc.	1,730	84	ONEOK, Inc.	5,477
29	Deere & Co.	10,596	222	Ovintiv, Inc.	10,656
53	Dover Corp.	6,887	270	Phillips 66	30,799
80	Fortive Corp.	5,222	249	Range Resources Corp.	8,924
204	Graco, Inc.	15,167	943	Southwestern Energy Co.(a)	6,724
18	Illinois Tool Works, Inc.	4,034	35	Valero Energy Corp.	4,445
143	ITT, Inc.	13,349	167	Williams Cos., Inc.	5,745
86	Oshkosh Corp.	7,545			262,383
39	Parker-Hannifin Corp.	14,388		<b>Passenger Airlines — 0.1%</b>	
99	SPX Technologies, Inc.(a)	7,932	138	Alaska Air Group, Inc.(a)	4,365
143	Terex Corp.	6,549	216	Delta Air Lines, Inc.	6,750
125	Toro Co.	10,105			11,115
		120,347		<b>Personal Care Products — 0.0%</b>	
	<b>Media — 0.8%</b>		15	Estee Lauder Cos., Inc., Class A	1,933
95	Charter Communications, Inc., Class A(a)	38,266		<b>Pharmaceuticals — 1.0%</b>	
867	Comcast Corp., Class A	35,799	122	Bristol-Myers Squibb Co.	6,287
290	Interpublic Group of Cos., Inc.	8,236	24	Eli Lilly & Co.	13,294
186	Liberty Broadband Corp., Class C(a)	15,496	60	Jazz Pharmaceuticals PLC(a)	7,621
156	New York Times Co., Class A	6,288	173	Johnson & Johnson	25,663
121	Omnicom Group, Inc.	9,064	128	Merck & Co., Inc.	13,146
165	Paramount Global, Class B	1,795	141	Novartis AG, ADR	13,195
		114,944	287	Novo Nordisk AS, ADR	27,715
	<b>Metals &amp; Mining — 0.3%</b>		133	Perrigo Co. PLC	3,676
385	Alcoa Corp.	9,872	223	Pfizer, Inc.	6,815
486	Cleveland-Cliffs, Inc.(a)	8,155	427	Roche Holding AG, ADR	13,805
139	Commercial Metals Co.	5,878	29	Sandoz Group AG, ADR(a)	749
54	Newmont Corp.	2,023	62	Zoetis, Inc.	9,734
44	Reliance Steel & Aluminum Co.	11,193			141,700
		37,121		<b>Professional Services — 0.3%</b>	
	<b>Mortgage Real Estate Investment Trusts (REITs) — 0.0%</b>		19	Automatic Data Processing, Inc.	4,146
478	Invesco Mortgage Capital, Inc.	3,265	33	Ceridian HCM Holding, Inc.(a)	2,112
388	KKR Real Estate Finance Trust, Inc.	4,050	82	Equifax, Inc.	13,905
		7,315	87	Exponent, Inc.	6,376
	<b>Multi-Utilities — 0.1%</b>		117	Korn Ferry	5,326
102	Consolidated Edison, Inc.	8,954	43	Leidos Holdings, Inc.	4,262

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<b>Professional Services — continued</b>			<b>Specialty Retail — 0.5%</b>		
24	Paychex, Inc.	\$ 2,665	27	Asbury Automotive Group, Inc.(a)	\$ 5,167
46	Paylocity Holding Corp.(a)	8,253	57	Boot Barn Holdings, Inc.(a)	3,962
		47,045	44	Dick's Sporting Goods, Inc.	4,706
<b>Real Estate Management &amp; Development — 0.3%</b>			44	Five Below, Inc.(a)	7,655
500	CBRE Group, Inc., Class A(a)	34,670	51	Home Depot, Inc.	14,519
57	Jones Lang LaSalle, Inc.(a)	7,291	27	Lithia Motors, Inc.	6,540
		41,961	55	Ross Stores, Inc.	6,378
<b>Residential REITs — 0.1%</b>			115	TJX Cos., Inc.	10,128
31	AvalonBay Communities, Inc.	5,138	59	Williams-Sonoma, Inc.	8,864
46	Camden Property Trust	3,904			67,919
		9,042	<b>Technology Hardware, Storage &amp; Peripherals — 0.5%</b>		
<b>Retail REITs — 0.2%</b>			419	Apple, Inc.	71,553
830	Brixmor Property Group, Inc.	17,256	177	Hewlett Packard Enterprise Co.	2,722
288	NNN REIT, Inc.	10,463	99	HP, Inc.	2,607
26	Simon Property Group, Inc.	2,857			76,882
		30,576	<b>Textiles, Apparel &amp; Luxury Goods — 0.3%</b>		
<b>Semiconductors &amp; Semiconductor Equipment — 1.9%</b>			51	Crocs, Inc.(a)	4,555
115	Advanced Micro Devices, Inc.(a)	11,327	22	Deckers Outdoor Corp.(a)	13,135
66	Analog Devices, Inc.	10,384	130	NIKE, Inc., Class B	13,360
362	ARM Holdings PLC, ADR(a)	17,843	82	PVH Corp.	6,097
22	Broadcom, Inc.	18,510	1,400	Under Armour, Inc., Class A(a)	9,590
14	First Solar, Inc.(a)	1,994	809	Under Armour, Inc., Class C(a)	5,202
410	Intel Corp.	14,965			51,939
123	Lattice Semiconductor Corp.(a)	6,840	<b>Trading Companies &amp; Distributors — 0.1%</b>		
64	Micron Technology, Inc.	4,280	59	GATX Corp.	6,170
332	NVIDIA Corp.	135,390	36	Watsco, Inc.	12,560
41	Qorvo, Inc.(a)	3,584			18,730
245	QUALCOMM, Inc.	26,703	<b>Water Utilities — 0.1%</b>		
47	Silicon Laboratories, Inc.(a)	4,332	91	American States Water Co.	7,103
81	Synaptics, Inc.(a)	6,776	22	American Water Works Co., Inc.	2,588
76	Texas Instruments, Inc.	10,793	194	Essential Utilities, Inc.	6,491
49	Universal Display Corp.	6,820			16,182
		280,541	Total Common Stocks		
<b>Software — 3.6%</b>			(Identified Cost \$6,188,535)		
37	Adobe, Inc.(a)	19,686			6,064,141
34	ANSYS, Inc.(a)	9,461	<b>Principal Amount</b>		
232	Autodesk, Inc.(a)	45,850	<b>Bonds and Notes — 16.8%</b>		
21	Cadence Design Systems, Inc.(a)	5,037	<b>Apartment REITs — 0.1%</b>		
178	Dynatrace, Inc.(a)	7,958	\$ 14,000	Essex Portfolio LP, 3.000%, 1/15/2030	11,426
23	Intuit, Inc.	11,384	<b>Automotive — 0.3%</b>		
66	Manhattan Associates, Inc.(a)	12,869	24,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	22,544
524	Microsoft Corp.	177,170	10,000	Lear Corp., 4.250%, 5/15/2029	8,941
779	Oracle Corp.	80,548	17,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	13,785
14	Palo Alto Networks, Inc.(a)	3,402			45,270
61	Qualys, Inc.(a)	9,330	<b>Banking — 2.6%</b>		
30	Roper Technologies, Inc.	14,657	36,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	32,530
384	Salesforce, Inc.(a)	77,119	14,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	13,911
13	ServiceNow, Inc.(a)	7,564	13,000	Bank of Nova Scotia, 3.400%, 2/11/2024	12,900
55	SPS Commerce, Inc.(a)	8,819	32,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	28,341
14	Synopsys, Inc.(a)	6,572	23,000	Citigroup, Inc., 4.600%, 3/09/2026	22,044
14	Tyler Technologies, Inc.(a)	5,221	24,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	23,133
141	Workday, Inc., Class A(a)	29,851	25,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	24,730
		532,498	43,000	KeyCorp, MTN, 2.550%, 10/01/2029	32,125
<b>Specialized REITs — 0.1%</b>					
15	American Tower Corp.	2,673			
31	Crown Castle, Inc.	2,882			
6	Equinix, Inc.	4,378			
145	VICI Properties, Inc.	4,046			
87	Weyerhaeuser Co.	2,496			
		16,475			



Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
<b>Banking — continued</b>			<b>Government Owned - No Guarantee — 0.4%</b>		
\$ 11,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	\$ 9,872	\$ 18,000	Equinor ASA, 3.625%, 4/06/2040	\$ 13,336
16,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	14,045	44,000	Federal National Mortgage Association, 6.625%, 11/15/2030	47,712
17,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	15,479			61,048
29,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	26,656	14,000	<b>Health Care REITs — 0.1%</b>	
30,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	28,873		Welltower OP LLC, 2.800%, 6/01/2031	10,962
14,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	13,672	24,000	<b>Health Insurance — 0.3%</b>	
14,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	13,721	19,000	Elevance Health, Inc., 4.101%, 3/01/2028	22,420
18,000	State Street Corp., 2.400%, 1/24/2030	14,660		UnitedHealth Group, Inc., 5.800%, 3/15/2036	18,686
16,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	12,040			41,106
27,000	Truist Bank, 3.200%, 4/01/2024	26,679		<b>Healthcare — 0.4%</b>	
29,000	Westpac Banking Corp., 2.350%, 2/19/2025	27,816	10,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	9,395
		393,227	8,000	CVS Health Corp., 4.300%, 3/25/2028	7,495
	<b>Brokerage — 0.3%</b>		17,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	16,384
32,000	BlackRock, Inc., 2.400%, 4/30/2030	26,255	12,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	11,120
31,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	18,012	17,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	13,959
		44,267			58,353
	<b>Building Materials — 0.3%</b>			<b>Integrated Energy — 0.3%</b>	
15,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	12,432	30,000	Exxon Mobil Corp., 2.992%, 3/19/2025	29,019
30,000	Owens Corning, 3.950%, 8/15/2029	26,601	18,000	Shell International Finance BV, 6.375%, 12/15/2038	18,399
		39,033			47,418
	<b>Chemicals — 0.0%</b>			<b>Life Insurance — 0.2%</b>	
6,000	LYB International Finance BV, 5.250%, 7/15/2043	4,828	6,000	Athene Holding Ltd., 6.150%, 4/03/2030	5,832
	<b>Consumer Products — 0.1%</b>		23,000	Manulife Financial Corp., 3.703%, 3/16/2032	19,604
11,000	Procter & Gamble Co., 3.000%, 3/25/2030	9,573			25,436
	<b>Diversified Manufacturing — 0.3%</b>			<b>Media Entertainment — 0.1%</b>	
32,000	Eaton Corp., 4.150%, 3/15/2033	28,153	15,000	Netflix, Inc., 3.625%, 6/15/2025(b)	14,461
15,000	Emerson Electric Co., 2.000%, 12/21/2028	12,710		<b>Metals &amp; Mining — 0.1%</b>	
		40,863	20,000	Nucor Corp., 3.125%, 4/01/2032	16,158
	<b>Electric — 1.0%</b>			<b>Mortgage Related — 4.9%</b>	
15,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	12,868	45,928	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	33,739
25,000	Duke Energy Corp., 3.750%, 4/15/2024	24,755	103,880	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	79,820
38,000	Entergy Corp., 0.900%, 9/15/2025	34,583	75,828	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	60,758
16,000	Exelon Corp., 4.050%, 4/15/2030	14,133	60,524	Federal Home Loan Mortgage Corp., 3.500%, 5/01/2052	50,427
37,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	28,832	5,583	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	4,827
11,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	9,521	120,060	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2052(c)	88,516
5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,468	117,530	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	90,607
28,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	26,550	114,602	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	92,316
		154,710	71,542	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	59,833
	<b>Environmental — 0.1%</b>		56,995	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2053(c)	49,293
16,000	Republic Services, Inc., 1.450%, 2/15/2031	11,764	2,180	Federal National Mortgage Association, 4.500%, with various maturities from 2048 to 2049(c)	1,981
12,000	Waste Management, Inc., 2.950%, 6/01/2041	7,843	27,534	Government National Mortgage Association, 3.000%, 6/20/2052	22,707
		19,607	16,905	Government National Mortgage Association, 4.000%, 8/20/2053	14,866
	<b>Finance Companies — 0.2%</b>		14,898	Government National Mortgage Association, 5.000%, 7/20/2053	13,868
16,000	Ares Capital Corp., 3.250%, 7/15/2025	15,004	69,637	Government National Mortgage Association, 5.500%, 4/20/2053	66,628
16,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	13,671			730,186
		28,675		<b>Natural Gas — 0.2%</b>	
	<b>Food &amp; Beverage — 0.6%</b>		32,000	NiSource, Inc., 0.950%, 8/15/2025	29,237
34,000	Coca-Cola Co., 1.450%, 6/01/2027	29,877			
25,000	General Mills, Inc., 4.000%, 4/17/2025	24,329			
13,000	Mondelez International, Inc., 2.750%, 4/13/2030	10,706			
28,000	PepsiCo, Inc., 2.750%, 3/19/2030	23,848			
		88,760			

Principal Amount	Description	Value (t)
	<b>Office REITs — 0.3%</b>	
\$ 26,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 24,743
17,000	Boston Properties LP, 2.750%, 10/01/2026	15,031
		39,774
	<b>Oil Field Services — 0.1%</b>	
15,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	13,665
	<b>Other REITs — 0.1%</b>	
16,000	Prologis LP, 1.250%, 10/15/2030	11,702
	<b>Pharmaceuticals — 0.4%</b>	
25,000	AbbVie, Inc., 3.600%, 5/14/2025	24,185
15,000	Biogen, Inc., 2.250%, 5/01/2030	11,781
16,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	14,355
11,000	Merck & Co., Inc., 1.450%, 6/24/2030	8,457
13,000	Viatisr, Inc., 3.850%, 6/22/2040	8,091
		66,869
	<b>Property &amp; Casualty Insurance — 0.1%</b>	
8,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	6,586
17,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	13,372
		19,958
	<b>Railroads — 0.2%</b>	
27,000	CSX Corp., 2.600%, 11/01/2026	24,729
	<b>Restaurants — 0.2%</b>	
31,000	Starbucks Corp., 2.250%, 3/12/2030	25,012
	<b>Retail REITs — 0.1%</b>	
10,000	Realty Income Corp., 3.400%, 1/15/2028	9,001
8,000	Spirit Realty LP, 2.700%, 2/15/2032	5,925
		14,926
	<b>Retailers — 0.3%</b>	
13,000	Amazon.com, Inc., 3.875%, 8/22/2037	10,647
34,000	TJX Cos., Inc., 1.150%, 5/15/2028	28,127
11,000	Walmart, Inc., 4.100%, 4/15/2033	9,847
		48,621
	<b>Technology — 1.0%</b>	
28,000	Apple, Inc., 2.500%, 2/09/2025	27,030
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,411
11,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	9,168
16,000	Intel Corp., 2.450%, 11/15/2029	13,430
27,000	International Business Machines Corp., 4.000%, 6/20/2042	20,111
15,000	NVIDIA Corp., 2.850%, 4/01/2030	12,820
37,000	Oracle Corp., 2.950%, 5/15/2025	35,413
32,000	QUALCOMM, Inc., 1.650%, 5/20/2032	23,342
		142,725
	<b>Treasuries — 0.8%</b>	
47,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	20,676
27,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	17,112
65,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	44,203
39,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	26,921
21,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	14,455
		123,367

- (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 \$34,912 or 0.2% 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	\$ 748,991	\$151,880	\$ 86,289	\$(5,508)	\$ (53,450)	\$ 755,624	82,402	\$26,965
Loomis Sayles Limited Term Government and Agency Fund, Class N	908,094	137,855	116,853	(1,626)	(18,438)	909,032	86,083	28,062



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	\$1,193,966	\$172,535	\$144,023	\$(4,736)	\$ (17,063)	\$1,200,679	147,503	\$ —
Mirova International Sustainable Equity Fund, Class N	856,643	121,733	35,649	2,337	(110,758)	834,306	81,875	1,393
	<u>\$3,707,694</u>	<u>\$584,003</u>	<u>\$382,814</u>	<u>\$(9,533)</u>	<u>\$ (199,709)</u>	<u>\$3,699,641</u>	<u>397,863</u>	<u>\$56,420</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)	\$ 6,064,141	\$ —	\$ —	\$ 6,064,141
Bonds and Notes(a)	—	2,495,954	—	2,495,954
Exchange-Traded Funds	833,145	—	—	833,145
Mutual Funds	1,347,150	—	—	1,347,150
Affiliated Mutual Funds	3,699,641	—	—	3,699,641
Short-Term Investments	—	361,258	—	361,258
Total Investments	<u>\$ 11,944,077</u>	<u>\$ 2,857,212</u>	<u>\$ —</u>	<u>\$ 14,801,289</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)

Equity	61.2%
Fixed Income	36.2
Short-Term Investments	2.5
Total Investments	99.9
Other assets less liabilities	0.1
Net Assets	<u>100.0%</u>