

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

Natixis Sustainable Future 2035 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 46.8% of Net Assets			Biotechnology — continued		
Aerospace & Defense — 0.9%			251	Cytokinetics, Inc.(a)	\$ 8,750
203	AAR Corp.(a)	\$ 12,050	97	Gilead Sciences, Inc.	7,618
498	Boeing Co.(a)	93,036	171	Halozyne Therapeutics, Inc.(a)	5,792
39	L3Harris Technologies, Inc.	6,997	75	Incyte Corp.(a)	4,045
35	Lockheed Martin Corp.	15,913	96	Neurocrine Biosciences, Inc.(a)	10,650
83	Moog, Inc., Class A	9,632	63	Regeneron Pharmaceuticals, Inc.(a)	49,133
125	RTX Corp.	10,174	29	United Therapeutics Corp.(a)	6,463
		147,802	11	Vertex Pharmaceuticals, Inc.(a)	3,983
Air Freight & Logistics — 0.4%					158,326
276	Expeditors International of Washington, Inc.	30,153	Broadline Retail — 1.8%		
30	FedEx Corp.	7,203	228	Alibaba Group Holding Ltd., ADR(a)	18,819
162	GXO Logistics, Inc.(a)	8,183	1,849	Amazon.com, Inc.(a)	246,084
81	United Parcel Service, Inc., Class B	11,441	627	eBay, Inc.	24,597
		56,980			289,500
Automobile Components — 0.6%			Building Products — 0.7%		
40	Aptiv PLC(a)	3,488	89	Builders FirstSource, Inc.(a)	9,658
684	BorgWarner, Inc.	25,240	66	Carlisle Cos., Inc.	16,770
561	Dana, Inc.	6,440	96	Carrier Global Corp.	4,575
501	Magna International, Inc.	24,093	416	Fortune Brands Innovations, Inc.	23,213
470	Mobileye Global, Inc., Class A(a)	16,765	34	Lennox International, Inc.	12,598
141	Phinia, Inc.	3,649	578	Masco Corp.	30,108
75	Visteon Corp.(a)	8,635	129	Owens Corning	14,625
		88,310	108	Trex Co., Inc.(a)	6,071
Automobiles — 0.9%					117,618
1,606	General Motors Co.	45,289	Capital Markets — 2.9%		
442	Tesla, Inc.(a)	88,771	904	Bank of New York Mellon Corp.	38,420
78	Thor Industries, Inc.	6,859	41	BlackRock, Inc.	25,104
		140,919	40	Cboe Global Markets, Inc.	6,556
Banks — 2.3%			886	Charles Schwab Corp.	46,108
340	Ameris Bancorp	12,682	67	CME Group, Inc.	14,302
1,395	Banc of California, Inc.	15,638	70	FactSet Research Systems, Inc.	30,232
1,903	Bank of America Corp.	50,125	123	Goldman Sachs Group, Inc.	37,344
940	Citigroup, Inc.	37,121	585	Intercontinental Exchange, Inc.	62,852
129	Citizens Financial Group, Inc.	3,022	277	Janus Henderson Group PLC	6,390
243	East West Bancorp, Inc.	13,030	904	KKR & Co., Inc.	50,082
22	First Citizens BancShares, Inc., Class A	30,376	56	Moody's Corp.	17,248
615	First Financial Bancorp	11,377	91	Morgan Stanley	6,445
1,583	FNB Corp.	16,922	57	MSCI, Inc.	26,878
1,019	Fulton Financial Corp.	13,237	31	Northern Trust Corp.	2,043
345	International Bancshares Corp.	15,121	46	S&P Global, Inc.	16,068
311	JPMorgan Chase & Co.	43,248	433	SEI Investments Co.	23,235
93	PNC Financial Services Group, Inc.	10,646	575	State Street Corp.	37,162
167	Regions Financial Corp.	2,426	30	T. Rowe Price Group, Inc.	2,715
1,086	Truist Financial Corp.	30,799	54	Virtus Investment Partners, Inc.	9,948
161	U.S. Bancorp	5,133			459,132
325	Webster Financial Corp.	12,340	Chemicals — 0.7%		
1,275	Wells Fargo & Co.	50,707	14	Air Products & Chemicals, Inc.	3,954
		373,950	175	Celanese Corp.	20,039
Beverages — 0.7%			446	Corteva, Inc.	21,471
61	Boston Beer Co., Inc., Class A(a)	20,371	47	DuPont de Nemours, Inc.	3,425
206	Coca-Cola Co.	11,637	28	Ecolab, Inc.	4,697
185	Keurig Dr Pepper, Inc.	5,611	150	HB Fuller Co.	9,923
1,424	Monster Beverage Corp.(a)	72,766	107	Innospec, Inc.	10,486
39	PepsiCo, Inc.	6,368	52	Linde PLC	19,872
		116,753	128	Minerals Technologies, Inc.	6,920
Biotechnology — 1.0%			19	Sherwin-Williams Co.	4,526
63	AbbVie, Inc.	8,894	73	Stepan Co.	5,460
251	Alnylam Pharmaceuticals, Inc.(a)	38,102			110,773
16	Biogen, Inc.(a)	3,801	Commercial Services & Supplies — 0.1%		
285	CRISPR Therapeutics AG(a)	11,095	77	MSA Safety, Inc.	12,157

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electrical Equipment — continued	
152	Vestis Corp.(a)	\$ 2,324	132	Emerson Electric Co.	\$ 11,744
25	Waste Management, Inc.	4,108	60	Hubbell, Inc.	16,206
		18,589	230	nVent Electric PLC	11,070
	Communications Equipment — 0.3%		84	Regal Rexnord Corp.	9,946
183	Ciena Corp.(a)	7,722	22	Rockwell Automation, Inc.	5,782
398	Cisco Systems, Inc.	20,748			75,331
53	F5, Inc.(a)	8,034		Electronic Equipment, Instruments & Components — 0.7%	
19	Motorola Solutions, Inc.	5,291	117	Advanced Energy Industries, Inc.	10,209
		41,795	63	Amphenol Corp., Class A	5,075
	Construction & Engineering — 0.1%		245	Avnet, Inc.	11,351
263	AECOM	20,133	197	Cognex Corp.	7,090
	Construction Materials — 0.2%		60	Corning, Inc.	1,606
27	Martin Marietta Materials, Inc.	11,042	166	Jabil, Inc.	20,385
64	Vulcan Materials Co.	12,575	623	Knowles Corp.(a)	8,093
		23,617	39	Littelfuse, Inc.	8,450
	Consumer Finance — 0.9%		204	TE Connectivity Ltd.	24,041
1,521	Ally Financial, Inc.	36,793	14	Teledyne Technologies, Inc.(a)	5,244
326	American Express Co.	47,606	14	Zebra Technologies Corp., Class A(a)	2,932
591	Capital One Financial Corp.	59,862			104,476
100	Synchrony Financial	2,805		Energy Equipment & Services — 0.2%	
		147,066	329	ChampionX Corp.	10,133
	Consumer Staples Distribution & Retail — 0.9%		706	NOV, Inc.	14,092
151	BJ's Wholesale Club Holdings, Inc.(a)	10,286	100	Schlumberger NV	5,566
35	Casey's General Stores, Inc.	9,517			29,791
29	Costco Wholesale Corp.	16,021		Entertainment — 1.3%	
1,452	Kroger Co.	65,877	62	Electronic Arts, Inc.	7,675
253	Sprouts Farmers Market, Inc.(a)	10,631	199	Netflix, Inc.(a)	81,926
32	Target Corp.	3,545	55	Take-Two Interactive Software, Inc.(a)	7,356
144	Walmart, Inc.	23,531	1,045	Walt Disney Co.(a)	85,262
		139,408	3,002	Warner Bros Discovery, Inc.(a)	29,840
	Containers & Packaging — 0.2%				212,059
37	Ball Corp.	1,782		Financial Services — 1.6%	
154	Crown Holdings, Inc.	12,412	333	Block, Inc.(a)	13,403
249	Sonoco Products Co.	12,901	389	Fiserv, Inc.(a)	44,249
		27,095	251	Global Payments, Inc.	26,661
	Distributors — 0.0%		25	Jack Henry & Associates, Inc.	3,525
36	Genuine Parts Co.	4,639	24	Mastercard, Inc., Class A	9,032
	Diversified Consumer Services — 0.1%		1,002	MGIC Investment Corp.	16,874
91	Grand Canyon Education, Inc.(a)	10,768	415	PayPal Holdings, Inc.(a)	21,497
187	Service Corp. International	10,177	421	Visa, Inc., Class A	98,977
		20,945	236	Voya Financial, Inc.	15,758
	Diversified REITs — 0.1%		53	WEX, Inc.(a)	8,823
604	American Assets Trust, Inc.	10,721			258,799
23	Digital Realty Trust, Inc.	2,860		Food Products — 0.5%	
		13,581	128	Campbell Soup Co.	5,173
	Diversified Telecommunication Services — 0.3%		208	Conagra Brands, Inc.	5,691
893	AT&T, Inc.	13,752	139	Darling Ingredients, Inc.(a)	6,156
145	Iridium Communications, Inc.	5,372	106	General Mills, Inc.	6,915
619	Verizon Communications, Inc.	21,746	35	Hershey Co.	6,557
		40,870	211	Hormel Foods Corp.	6,868
	Electric Utilities — 0.3%		102	Ingredion, Inc.	9,545
191	American Electric Power Co., Inc.	14,428	41	J.M. Smucker Co.	4,667
220	Eversource Energy	11,834	146	Kellanova	7,369
119	Exelon Corp.	4,634	141	Kraft Heinz Co.	4,436
143	FirstEnergy Corp.	5,091	97	McCormick & Co., Inc.	6,198
102	IDACORP, Inc.	9,660	252	Mondelez International, Inc., Class A	16,685
		45,647	36	WK Kellogg Co.(a)	361
	Electrical Equipment — 0.5%				86,621
99	Eaton Corp. PLC	20,583		Gas Utilities — 0.2%	
			82	Atmos Energy Corp.	8,828

Shares	Description	Value (t)	Shares	Description	Value (t)
	Gas Utilities — continued			Hotels, Restaurants & Leisure — continued	
281	New Jersey Resources Corp.	\$ 11,403	112	Marriott Vacations Worldwide Corp.	\$ 10,064
116	ONE Gas, Inc.	7,007	71	McDonald's Corp.	18,614
		27,238	178	Norwegian Cruise Line Holdings Ltd.(a)	2,421
	Ground Transportation — 0.4%		501	Starbucks Corp.	46,212
341	CSX Corp.	10,179	254	Travel & Leisure Co.	8,644
25	J.B. Hunt Transport Services, Inc.	4,297	42	Wingstop, Inc.	7,676
50	Norfolk Southern Corp.	9,539	468	Yum China Holdings, Inc.	24,598
73	Ryder System, Inc.	7,120	197	Yum! Brands, Inc.	23,809
29	Saia, Inc.(a)	10,396			196,731
34	Union Pacific Corp.	7,059		Household Durables — 0.3%	
123	XPO, Inc.(a)	9,325	48	DR Horton, Inc.	5,011
		57,915	248	KB Home	10,962
	Health Care Equipment & Supplies — 0.8%		98	Meritage Homes Corp.	11,174
124	Abbott Laboratories	11,724	138	PulteGroup, Inc.	10,156
13	Align Technology, Inc.(a)	2,400	320	Taylor Morrison Home Corp.(a)	12,262
536	Baxter International, Inc.	17,383			49,565
46	Becton Dickinson & Co.	11,628		Household Products — 0.4%	
12	Cooper Cos., Inc.	3,741	116	Church & Dwight Co., Inc.	10,549
59	Edwards Lifesciences Corp.(a)	3,759	59	Colgate-Palmolive Co.	4,432
27	GE HealthCare Technologies, Inc.	1,797	374	Energizer Holdings, Inc.	11,811
108	Globus Medical, Inc., Class A(a)	4,937	247	Procter & Gamble Co.	37,058
82	Haemonetics Corp.(a)	6,989			63,850
101	Intuitive Surgical, Inc.(a)	26,484		Independent Power & Renewable Electricity Producers — 0.0%	
129	LeMaitre Vascular, Inc.	6,267	379	AES Corp.	5,647
175	Medtronic PLC	12,348		Industrial Conglomerates — 0.3%	
40	Penumbra, Inc.(a)	7,646	41	3M Co.	3,729
32	Shockwave Medical, Inc.(a)	6,600	208	General Electric Co.	22,595
23	Stryker Corp.	6,215	113	Honeywell International, Inc.	20,708
		129,918			47,032
	Health Care Providers & Services — 1.2%			Industrial REITs — 0.1%	
156	Acadia Healthcare Co., Inc.(a)	11,468	76	Prologis, Inc.	7,657
79	Cardinal Health, Inc.	7,189	351	Rexford Industrial Realty, Inc.	15,177
329	Centene Corp.(a)	22,694			22,834
25	Chemed Corp.	14,066		Insurance — 1.6%	
48	Cigna Group	14,842	34	Allstate Corp.	4,356
438	CVS Health Corp.	30,226	791	American International Group, Inc.	48,496
16	Elevance Health, Inc.	7,201	107	Arch Capital Group Ltd.(a)	9,275
98	Encompass Health Corp.	6,131	65	Arthur J Gallagher & Co.	15,307
90	HCA Healthcare, Inc.	20,353	36	Assurant, Inc.	5,360
78	Henry Schein, Inc.(a)	5,068	52	Chubb Ltd.	11,160
8	Humana, Inc.	4,190	179	First American Financial Corp.	9,208
21	Laboratory Corp. of America Holdings	4,194	108	Hanover Insurance Group, Inc.	12,659
12	McKesson Corp.	5,464	113	Hartford Financial Services Group, Inc.	8,300
274	Select Medical Holdings Corp.	6,228	49	Marsh & McLennan Cos., Inc.	9,293
147	Tenet Healthcare Corp.(a)	7,894	84	Prudential Financial, Inc.	7,681
37	UnitedHealth Group, Inc.	19,816	215	Reinsurance Group of America, Inc.	32,136
		187,024	155	Selective Insurance Group, Inc.	16,137
	Health Care REITs — 0.1%		83	Travelers Cos., Inc.	13,898
716	Physicians Realty Trust	7,776	219	Willis Towers Watson PLC	51,660
	Health Care Technology — 0.3%				254,926
1,064	Doximity, Inc., Class A(a)	21,738		Interactive Media & Services — 2.6%	
161	Veeva Systems, Inc., Class A(a)	31,026	691	Alphabet, Inc., Class A(a)	85,739
		52,764	1,112	Alphabet, Inc., Class C(a)	139,334
	Hotel & Resort REITs — 0.0%		537	Meta Platforms, Inc., Class A(a)	161,782
159	Host Hotels & Resorts, Inc.	2,461	349	Pinterest, Inc., Class A(a)	10,428
	Hotels, Restaurants & Leisure — 1.2%		291	Yelp, Inc.(a)	12,277
305	Aramark	8,214	307	ZoomInfo Technologies, Inc.(a)	3,979
8	Booking Holdings, Inc.(a)	22,317			413,539
3	Chipotle Mexican Grill, Inc.(a)	5,827			
121	Hilton Worldwide Holdings, Inc.	18,335			

Shares	Description	Value (t)	Shares	Description	Value (t)
IT Services — 0.4%			Multi-Utilities — continued		
57	Accenture PLC, Class A	\$ 16,934	49	DTE Energy Co.	\$ 4,722
159	Cognizant Technology Solutions Corp., Class A	10,251	30	WEC Energy Group, Inc.	2,442
104	International Business Machines Corp.	15,042			18,138
458	Shopify, Inc., Class A(a)	21,613	Office REITs — 0.3%		
16	VeriSign, Inc.(a)	3,195	1,261	Brandywine Realty Trust	4,716
		67,035	619	COPT Defense Properties	14,113
Leisure Products — 0.1%			430	Douglas Emmett, Inc.	4,820
542	Mattel, Inc.(a)	10,341	573	Easterly Government Properties, Inc.	6,166
127	YETI Holdings, Inc.(a)	5,400	680	Highwoods Properties, Inc.	12,165
		15,741	465	Kilroy Realty Corp.	13,290
Life Sciences Tools & Services — 0.6%					55,270
35	Agilent Technologies, Inc.	3,618	Oil, Gas & Consumable Fuels — 2.0%		
80	Danaher Corp.	15,362	859	Antero Midstream Corp.	10,600
206	Illumina, Inc.(a)	22,540	230	Antero Resources Corp.(a)	6,771
221	IQVIA Holdings, Inc.(a)	39,963	927	APA Corp.	36,820
57	Repligen Corp.(a)	7,670	76	Chevron Corp.	11,076
18	Thermo Fisher Scientific, Inc.	8,006	395	CNX Resources Corp.(a)	8,579
9	West Pharmaceutical Services, Inc.	2,865	535	ConocoPhillips	63,558
		100,024	411	EOG Resources, Inc.	51,889
Machinery — 0.9%			167	Exxon Mobil Corp.	17,677
78	AGCO Corp.	8,943	39	Hess Corp.	5,632
26	Caterpillar, Inc.	5,877	173	HF Sinclair Corp.	9,581
47	Chart Industries, Inc.(a)	5,463	584	Kinder Morgan, Inc.	9,461
10	Cummins, Inc.	2,163	105	ONEOK, Inc.	6,846
36	Deere & Co.	13,153	268	Ovintiv, Inc.	12,864
65	Dover Corp.	8,447	330	Phillips 66	37,643
100	Fortive Corp.	6,528	300	Range Resources Corp.	10,752
247	Graco, Inc.	18,364	1,137	Southwestern Energy Co.(a)	8,107
21	Illinois Tool Works, Inc.	4,706	41	Valero Energy Corp.	5,207
173	ITT, Inc.	16,149	211	Williams Cos., Inc.	7,258
104	Oshkosh Corp.	9,124			320,321
49	Parker-Hannifin Corp.	18,077	Passenger Airlines — 0.1%		
122	SPX Technologies, Inc.(a)	9,775	169	Alaska Air Group, Inc.(a)	5,346
172	Terex Corp.	7,878	261	Delta Air Lines, Inc.	8,156
151	Toro Co.	12,207			13,502
		146,854	Personal Care Products — 0.0%		
Media — 0.9%			21	Estee Lauder Cos., Inc., Class A	2,706
118	Charter Communications, Inc., Class A(a)	47,531	Pharmaceuticals — 1.1%		
1,055	Comcast Corp., Class A	43,561	154	Bristol-Myers Squibb Co.	7,936
345	Interpublic Group of Cos., Inc.	9,798	30	Eli Lilly & Co.	16,618
233	Liberty Broadband Corp., Class C(a)	19,411	74	Jazz Pharmaceuticals PLC(a)	9,399
188	New York Times Co., Class A	7,578	215	Johnson & Johnson	31,893
149	Omnicom Group, Inc.	11,162	159	Merck & Co., Inc.	16,329
205	Paramount Global, Class B	2,230	175	Novartis AG, ADR	16,376
		141,271	358	Novo Nordisk AS, ADR	34,572
Metals & Mining — 0.3%			170	Perrigo Co. PLC	4,699
465	Alcoa Corp.	11,923	276	Pfizer, Inc.	8,435
586	Cleveland-Cliffs, Inc.(a)	9,833	530	Roche Holding AG, ADR	17,135
171	Commercial Metals Co.	7,232	35	Sandoz Group AG, ADR(a)	904
67	Newmont Corp.	2,510	78	Zoetis, Inc.	12,246
54	Reliance Steel & Aluminum Co.	13,736			176,542
		45,234	Professional Services — 0.4%		
Mortgage Real Estate Investment Trusts (REITs) — 0.1%			23	Automatic Data Processing, Inc.	5,019
610	Invesco Mortgage Capital, Inc.	4,166	37	Ceridian HCM Holding, Inc.(a)	2,368
494	KKR Real Estate Finance Trust, Inc.	5,158	102	Equifax, Inc.	17,296
		9,324	105	Exponent, Inc.	7,696
Multi-Utilities — 0.1%			141	Korn Ferry	6,418
125	Consolidated Edison, Inc.	10,974	56	Leidos Holdings, Inc.	5,551

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	Professional Services — continued			Specialty Retail — 0.5%	
28	Paychex, Inc.	\$ 3,109	34	Asbury Automotive Group, Inc.(a)	\$ 6,507
57	Paylocity Holding Corp.(a)	10,226	72	Boot Barn Holdings, Inc.(a)	5,004
		57,683	53	Dick's Sporting Goods, Inc.	5,668
	Real Estate Management & Development — 0.3%		54	Five Below, Inc.(a)	9,395
603	CBRE Group, Inc., Class A(a)	41,812	63	Home Depot, Inc.	17,935
71	Jones Lang LaSalle, Inc.(a)	9,082	33	Lithia Motors, Inc.	7,993
		50,894	66	Ross Stores, Inc.	7,654
	Residential REITs — 0.1%		144	TJX Cos., Inc.	12,682
39	AvalonBay Communities, Inc.	6,464	73	Williams-Sonoma, Inc.	10,968
58	Camden Property Trust	4,923			83,806
		11,387		Technology Hardware, Storage & Peripherals — 0.6%	
	Retail REITs — 0.2%		520	Apple, Inc.	88,800
1,021	Brixmor Property Group, Inc.	21,227	208	Hewlett Packard Enterprise Co.	3,199
347	NNN REIT, Inc.	12,607	126	HP, Inc.	3,318
33	Simon Property Group, Inc.	3,626			95,317
		37,460		Textiles, Apparel & Luxury Goods — 0.4%	
	Semiconductors & Semiconductor Equipment — 2.2%		64	Crocs, Inc.(a)	5,717
141	Advanced Micro Devices, Inc.(a)	13,888	28	Deckers Outdoor Corp.(a)	16,718
85	Analog Devices, Inc.	13,373	159	NIKE, Inc., Class B	16,340
453	ARM Holdings PLC, ADR(a)	22,328	98	PVH Corp.	7,286
29	Broadcom, Inc.	24,400	1,738	Under Armour, Inc., Class A(a)	11,905
16	First Solar, Inc.(a)	2,279	976	Under Armour, Inc., Class C(a)	6,276
510	Intel Corp.	18,615			64,242
151	Lattice Semiconductor Corp.(a)	8,397		Trading Companies & Distributors — 0.1%	
78	Micron Technology, Inc.	5,216	71	GATX Corp.	7,425
407	NVIDIA Corp.	165,975	45	Watsco, Inc.	15,700
54	Qorvo, Inc.(a)	4,721			23,125
302	QUALCOMM, Inc.	32,915		Water Utilities — 0.1%	
57	Silicon Laboratories, Inc.(a)	5,254	110	American States Water Co.	8,585
98	Synaptics, Inc.(a)	8,199	29	American Water Works Co., Inc.	3,412
94	Texas Instruments, Inc.	13,349	234	Essential Utilities, Inc.	7,830
60	Universal Display Corp.	8,351			19,827
		347,260		Total Common Stocks (Identified Cost \$7,603,597)	7,474,542
	Software — 4.2%			Principal Amount	
47	Adobe, Inc.(a)	25,007		Bonds and Notes — 12.9%	
42	ANSYS, Inc.(a)	11,687		Apartment REITs — 0.1%	
289	Autodesk, Inc.(a)	57,115	\$ 14,000	Essex Portfolio LP, 3.000%, 1/15/2030	11,426
26	Cadence Design Systems, Inc.(a)	6,236		Automotive — 0.2%	
215	Dynatrace, Inc.(a)	9,613	20,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	18,787
29	Intuit, Inc.	14,354	5,000	Lear Corp., 4.250%, 5/15/2029	4,471
81	Manhattan Associates, Inc.(a)	15,793	12,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	9,730
656	Microsoft Corp.	221,800			32,988
963	Oracle Corp.	99,574		Banking — 1.9%	
17	Palo Alto Networks, Inc.(a)	4,131	25,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	22,590
75	Qualys, Inc.(a)	11,471	13,000	Bank of Nova Scotia, 3.400%, 2/11/2024	12,900
37	Roper Technologies, Inc.	18,077	26,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	23,027
479	Salesforce, Inc.(a)	96,198	19,000	Citigroup, Inc., 4.600%, 3/09/2026	18,210
16	ServiceNow, Inc.(a)	9,310	21,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	20,241
68	SPS Commerce, Inc.(a)	10,903	21,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	20,774
16	Synopsys, Inc.(a)	7,511	22,000	KeyCorp, MTN, 2.550%, 10/01/2029	16,436
17	Tyler Technologies, Inc.(a)	6,339	12,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	10,769
175	Workday, Inc., Class A(a)	37,049			
		662,168			
	Specialized REITs — 0.1%				
20	American Tower Corp.	3,564			
37	Crown Castle, Inc.	3,440			
7	Equinix, Inc.	5,107			
170	VICI Properties, Inc.	4,743			
98	Weyerhaeuser Co.	2,812			
		19,666			

Principal Amount	Description	Value (t)
Banking — continued		
\$ 13,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	\$ 11,412
11,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	10,016
25,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	22,979
25,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	24,060
12,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	11,719
11,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	10,781
17,000	State Street Corp., 2.400%, 1/24/2030	13,846
16,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	12,040
24,000	Truist Bank, 3.200%, 4/01/2024	23,715
24,000	Westpac Banking Corp., 2.350%, 2/19/2025	23,020
		308,535
Brokerage — 0.2%		
23,000	BlackRock, Inc., 2.400%, 4/30/2030	18,871
27,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	15,687
		34,558
Building Materials — 0.2%		
12,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	9,946
22,000	Owens Corning, 3.950%, 8/15/2029	19,507
		29,453
Chemicals — 0.0%		
4,000	LYB International Finance BV, 5.250%, 7/15/2043	3,219
Consumer Products — 0.0%		
8,000	Procter & Gamble Co., 3.000%, 3/25/2030	6,962
Diversified Manufacturing — 0.2%		
23,000	Eaton Corp., 4.150%, 3/15/2033	20,235
12,000	Emerson Electric Co., 2.000%, 12/21/2028	10,168
		30,403
Electric — 0.7%		
15,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	12,868
21,000	Duke Energy Corp., 3.750%, 4/15/2024	20,794
26,000	Entergy Corp., 0.900%, 9/15/2025	23,662
11,000	Exelon Corp., 4.050%, 4/15/2030	9,717
26,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	20,260
5,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	4,328
5,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	3,468
19,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	18,016
		113,113
Environmental — 0.1%		
15,000	Republic Services, Inc., 1.450%, 2/15/2031	11,028
5,000	Waste Management, Inc., 2.950%, 6/01/2041	3,268
		14,296
Finance Companies — 0.2%		
13,000	Ares Capital Corp., 3.250%, 7/15/2025	12,191
15,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	12,817
		25,008
Food & Beverage — 0.4%		
23,000	Coca-Cola Co., 1.450%, 6/01/2027	20,211
20,000	General Mills, Inc., 4.000%, 4/17/2025	19,463
10,000	Mondelez International, Inc., 2.750%, 4/13/2030	8,235
22,000	PepsiCo, Inc., 2.750%, 3/19/2030	18,738
		66,647

Principal Amount	Description	Value (t)
Government Owned - No Guarantee — 0.3%		
\$ 14,000	Equinor ASA, 3.625%, 4/06/2040	\$ 10,372
35,000	Federal National Mortgage Association, 6.625%, 11/15/2030	37,953
		48,325
Health Care REITs — 0.1%		
11,000	Welltower OP LLC, 2.800%, 6/01/2031	8,613
Health Insurance — 0.2%		
19,000	Elevance Health, Inc., 4.101%, 3/01/2028	17,749
16,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	15,736
		33,485
Healthcare — 0.3%		
8,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	7,516
7,000	CVS Health Corp., 4.300%, 3/25/2028	6,558
11,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	10,601
14,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	12,973
12,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	9,854
		47,502
Integrated Energy — 0.2%		
22,000	Exxon Mobil Corp., 2.992%, 3/19/2025	21,281
17,000	Shell International Finance BV, 6.375%, 12/15/2038	17,377
		38,658
Life Insurance — 0.1%		
4,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,888
18,000	Manulife Financial Corp., 3.703%, 3/16/2032	15,343
		19,231
Media Entertainment — 0.1%		
10,000	Netflix, Inc., 3.625%, 6/15/2025(b)	9,641
Metals & Mining — 0.1%		
13,000	Nucor Corp., 3.125%, 4/01/2032	10,502
Mortgage Related — 3.8%		
22,964	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	16,870
77,044	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	59,199
73,175	Federal Home Loan Mortgage Corp., 3.000%, with various maturities in 2052(c)	58,625
63,158	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	52,625
3,722	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	3,218
89,845	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2052(c)	66,235
102,776	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	79,149
86,134	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	69,345
66,045	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	55,177
49,301	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2053(c)	42,635
1,222	Federal National Mortgage Association, 4.500%, 5/01/2049	1,111
22,945	Government National Mortgage Association, 3.000%, 6/20/2052	18,922
12,927	Government National Mortgage Association, 4.000%, 8/20/2053	11,368
11,918	Government National Mortgage Association, 5.000%, 7/20/2053	11,095
54,925	Government National Mortgage Association, 5.500%, 4/20/2053	52,551
		598,125
Natural Gas — 0.1%		
23,000	NiSource, Inc., 0.950%, 8/15/2025	21,014

Principal Amount	Description	Value (t)
Office REITs — 0.2%		
\$ 23,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 21,888
11,000	Boston Properties LP, 2.750%, 10/01/2026	9,726
		<u>31,614</u>
Oil Field Services — 0.1%		
12,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	10,932
Other REITs — 0.1%		
15,000	Prologis LP, 1.250%, 10/15/2030	10,971
Pharmaceuticals — 0.3%		
19,000	AbbVie, Inc., 3.600%, 5/14/2025	18,381
11,000	Biogen, Inc., 2.250%, 5/01/2030	8,639
11,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	9,869
9,000	Merck & Co., Inc., 1.450%, 6/24/2030	6,919
7,000	Viatis, Inc., 3.850%, 6/22/2040	4,357
		<u>48,165</u>
Property & Casualty Insurance — 0.1%		
6,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	4,939
13,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	10,226
		<u>15,165</u>
Railroads — 0.1%		
20,000	CSX Corp., 2.600%, 11/01/2026	18,318
Restaurants — 0.1%		
21,000	Starbucks Corp., 2.250%, 3/12/2030	16,943
Retail REITs — 0.1%		
6,000	Realty Income Corp., 3.400%, 1/15/2028	5,401
7,000	Spirit Realty LP, 2.700%, 2/15/2032	5,184
		<u>10,585</u>
Retailers — 0.2%		
9,000	Amazon.com, Inc., 3.875%, 8/22/2037	7,371
27,000	TJX Cos., Inc., 1.150%, 5/15/2028	22,336
7,000	Walmart, Inc., 4.100%, 4/15/2033	6,266
		<u>35,973</u>
Technology — 0.6%		
20,000	Apple, Inc., 2.500%, 2/09/2025	19,307
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,411
12,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	10,001
11,000	Intel Corp., 2.450%, 11/15/2029	9,233
19,000	International Business Machines Corp., 4.000%, 6/20/2042	14,152
12,000	NVIDIA Corp., 2.850%, 4/01/2030	10,256
18,000	Oracle Corp., 2.950%, 5/15/2025	17,228
24,000	QUALCOMM, Inc., 1.650%, 5/20/2032	17,507
		<u>99,095</u>
Treasuries — 1.4%		
36,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	15,837
23,000	U.S. Treasury Bonds, 2.250%, 5/15/2041	15,082
18,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	11,408
53,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	36,042
30,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	21,205
29,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	20,018
26,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	17,897
85,000	U.S. Treasury Notes, 0.375%, 11/30/2025	77,227
		<u>214,716</u>

Principal Amount	Description	Value (t)
Utility Other — 0.0%		
\$ 10,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 7,002
Wireless — 0.1%		
18,000	Vodafone Group PLC, 6.150%, 2/27/2037	17,088
Wirelines — 0.0%		
10,000	AT&T, Inc., 3.650%, 6/01/2051	6,155
	Total Bonds and Notes (Identified Cost \$2,375,166)	<u>2,054,426</u>
Shares		
Exchange-Traded Funds — 6.5%		
15,492	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,143,036)	1,036,880
Mutual Funds — 10.0%		
47,394	WCM Focused Emerging Markets Fund, Institutional Class	566,357
51,867	WCM Focused International Growth Fund, Institutional Class	1,024,898
	Total Mutual Funds (Identified Cost \$2,020,972)	<u>1,591,255</u>
Affiliated Mutual Funds — 21.8%		
80,909	Loomis Sayles Inflation Protected Securities Fund, Class N	741,933
73,341	Loomis Sayles Limited Term Government and Agency Fund, Class N	774,486
114,987	Mirova Global Green Bond Fund, Class N	935,994
100,758	Mirova International Sustainable Equity Fund, Class N	1,026,724
	Total Affiliated Mutual Funds (Identified Cost \$4,104,856)	<u>3,479,137</u>
Principal Amount		
Short-Term Investments — 2.8%		
\$450,216	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$450,247 on 11/01/2023 collateralized by \$459,800 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$459,423 including accrued interest(d) (Identified Cost \$450,216)	450,216
	Total Investments — 100.8% (Identified Cost \$17,697,843)	16,086,456
	Other assets less liabilities — (0.8)%	(121,962)
	Net Assets — 100.0%	<u>\$15,964,494</u>

- (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 \$31,822 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 ⁽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	\$ 751,572	\$127,624	\$ 81,444	\$ (7,591)	\$ (48,228)	\$ 741,933	80,909	\$25,734
Loomis Sayles Limited Term Government and Agency Fund, Class N	767,746	117,089	93,875	(2,408)	(14,066)	774,486	73,341	23,202

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	\$ 918,382	\$150,080	\$116,883	\$ (8,879)	\$ (6,706)	\$ 935,994	114,987	\$ —
Mirova International Sustainable Equity Fund, Class N	1,098,293	167,723	110,876	6,296	(134,712)	1,026,724	100,758	1,710
	<u>\$3,535,993</u>	<u>\$562,516</u>	<u>\$403,078</u>	<u>\$ (12,582)</u>	<u>\$ (203,712)</u>	<u>\$3,479,137</u>	<u>369,995</u>	<u>\$50,646</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)	\$ 7,474,542	\$ —	\$ —	\$ 7,474,542
Bonds and Notes(a)	—	2,054,426	—	2,054,426
Exchange-Traded Funds	1,036,880	—	—	1,036,880
Mutual Funds	1,591,255	—	—	1,591,255
Affiliated Mutual Funds	3,479,137	—	—	3,479,137
Short-Term Investments	—	450,216	—	450,216
Total Investments	<u>\$ 13,581,814</u>	<u>\$ 2,504,642</u>	<u>\$ —</u>	<u>\$ 16,086,456</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	69.7%
Fixed Income	28.3
Short-Term Investments	2.8
Total Investments	100.8
Other assets less liabilities	(0.8)
Net Assets	<u>100.0%</u>