

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

Natixis Sustainable Future 2040 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 54.2% of Net Assets			Biotechnology — continued		
Aerospace & Defense — 1.1%			314	Cytokinetics, Inc.(a)	\$ 10,946
254	AAR Corp.(a)	\$ 15,077	118	Gilead Sciences, Inc.	9,268
618	Boeing Co.(a)	115,455	214	Halozyne Therapeutics, Inc.(a)	7,248
49	L3Harris Technologies, Inc.	8,791	89	Incyte Corp.(a)	4,800
43	Lockheed Martin Corp.	19,550	118	Neurocrine Biosciences, Inc.(a)	13,091
102	Moog, Inc., Class A	11,837	80	Regeneron Pharmaceuticals, Inc.(a)	62,391
154	RTX Corp.	12,534	36	United Therapeutics Corp.(a)	8,023
		183,244	14	Vertex Pharmaceuticals, Inc.(a)	5,069
Air Freight & Logistics — 0.4%					197,950
344	Expeditors International of Washington, Inc.	37,582	Broadline Retail — 2.1%		
35	FedEx Corp.	8,403	287	Alibaba Group Holding Ltd., ADR(a)	23,689
198	GXO Logistics, Inc.(a)	10,001	2,270	Amazon.com, Inc.(a)	302,115
99	United Parcel Service, Inc., Class B	13,984	762	eBay, Inc.	29,893
		69,970			355,697
Automobile Components — 0.6%			Building Products — 0.9%		
46	Aptiv PLC(a)	4,011	109	Builders FirstSource, Inc.(a)	11,829
843	BorgWarner, Inc.	31,107	81	Carlisle Cos., Inc.	20,581
686	Dana, Inc.	7,875	116	Carrier Global Corp.	5,529
593	Magna International, Inc.	28,517	513	Fortune Brands Innovations, Inc.	28,625
598	Mobileye Global, Inc., Class A(a)	21,331	42	Lennox International, Inc.	15,563
168	Phinia, Inc.	4,348	713	Masco Corp.	37,140
91	Visteon Corp.(a)	10,477	162	Owens Corning	18,366
		107,666	136	Trex Co., Inc.(a)	7,644
Automobiles — 1.0%					145,277
1,975	General Motors Co.	55,695	Capital Markets — 3.3%		
552	Tesla, Inc.(a)	110,864	1,091	Bank of New York Mellon Corp.	46,368
96	Thor Industries, Inc.	8,441	51	BlackRock, Inc.	31,226
		175,000	49	Cboe Global Markets, Inc.	8,031
Banks — 2.7%			1,084	Charles Schwab Corp.	56,411
416	Ameris Bancorp	15,517	83	CME Group, Inc.	17,717
1,747	Banc of California, Inc.	19,584	87	FactSet Research Systems, Inc.	37,574
2,336	Bank of America Corp.	61,530	151	Goldman Sachs Group, Inc.	45,845
1,128	Citigroup, Inc.	44,545	703	Intercontinental Exchange, Inc.	75,530
161	Citizens Financial Group, Inc.	3,772	347	Janus Henderson Group PLC	8,005
304	East West Bancorp, Inc.	16,300	1,079	KKR & Co., Inc.	59,777
26	First Citizens BancShares, Inc., Class A	35,899	66	Moody's Corp.	20,328
752	First Financial Bancorp	13,912	110	Morgan Stanley	7,790
1,982	FNB Corp.	21,188	72	MSCI, Inc.	33,952
1,277	Fulton Financial Corp.	16,588	36	Northern Trust Corp.	2,373
432	International Bancshares Corp.	18,934	56	S&P Global, Inc.	19,561
381	JPMorgan Chase & Co.	52,982	543	SEI Investments Co.	29,137
114	PNC Financial Services Group, Inc.	13,050	709	State Street Corp.	45,823
192	Regions Financial Corp.	2,790	37	T. Rowe Price Group, Inc.	3,349
1,304	Truist Financial Corp.	36,981	66	Virtus Investment Partners, Inc.	12,159
194	U.S. Bancorp	6,185			560,956
397	Webster Financial Corp.	15,074	Chemicals — 0.8%		
1,561	Wells Fargo & Co.	62,081	17	Air Products & Chemicals, Inc.	4,801
		456,912	215	Celanese Corp.	24,620
Beverages — 0.9%			544	Corteva, Inc.	26,188
76	Boston Beer Co., Inc., Class A(a)	25,380	58	DuPont de Nemours, Inc.	4,227
251	Coca-Cola Co.	14,179	35	Ecolab, Inc.	5,871
213	Keurig Dr Pepper, Inc.	6,460	184	HB Fuller Co.	12,172
1,784	Monster Beverage Corp.(a)	91,162	131	Innospec, Inc.	12,838
48	PepsiCo, Inc.	7,838	64	Linde PLC	24,458
		145,019	160	Minerals Technologies, Inc.	8,650
Biotechnology — 1.2%			23	Sherwin-Williams Co.	5,479
76	AbbVie, Inc.	10,730	90	Stepan Co.	6,732
315	Alnylam Pharmaceuticals, Inc.(a)	47,817			136,036
19	Biogen, Inc.(a)	4,513	Commercial Services & Supplies — 0.1%		
361	CRISPR Therapeutics AG(a)	14,054	94	MSA Safety, Inc.	14,841

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electrical Equipment — continued	
186	Vestis Corp.(a)	\$ 2,844	160	Emerson Electric Co.	\$ 14,235
30	Waste Management, Inc.	4,930	75	Hubbell, Inc.	20,257
		22,615	281	nVent Electric PLC	13,525
	Communications Equipment — 0.3%		103	Regal Rexnord Corp.	12,196
224	Ciena Corp.(a)	9,453	27	Rockwell Automation, Inc.	7,096
476	Cisco Systems, Inc.	24,814			92,466
65	F5, Inc.(a)	9,853		Electronic Equipment, Instruments & Components — 0.8%	
24	Motorola Solutions, Inc.	6,683	143	Advanced Energy Industries, Inc.	12,478
		50,803	78	Amphenol Corp., Class A	6,283
	Construction & Engineering — 0.1%		307	Avnet, Inc.	14,223
329	AECOM	25,185	241	Cognex Corp.	8,674
	Construction Materials — 0.2%		60	Corning, Inc.	1,606
34	Martin Marietta Materials, Inc.	13,904	208	Jabil, Inc.	25,542
79	Vulcan Materials Co.	15,523	761	Knowles Corp.(a)	9,885
		29,427	47	Littelfuse, Inc.	10,183
	Consumer Finance — 1.1%		250	TE Connectivity Ltd.	29,463
1,876	Ally Financial, Inc.	45,380	17	Teledyne Technologies, Inc.(a)	6,368
398	American Express Co.	58,120	18	Zebra Technologies Corp., Class A(a)	3,770
710	Capital One Financial Corp.	71,916			128,475
122	Synchrony Financial	3,422		Energy Equipment & Services — 0.2%	
		178,838	403	ChampionX Corp.	12,412
	Consumer Staples Distribution & Retail — 1.0%		885	NOV, Inc.	17,665
185	BJ's Wholesale Club Holdings, Inc.(a)	12,602	118	Schlumberger NV	6,568
43	Casey's General Stores, Inc.	11,692			36,645
37	Costco Wholesale Corp.	20,440		Entertainment — 1.5%	
1,775	Kroger Co.	80,532	75	Electronic Arts, Inc.	9,284
309	Sprouts Farmers Market, Inc.(a)	12,984	250	Netflix, Inc.(a)	102,923
40	Target Corp.	4,432	64	Take-Two Interactive Software, Inc.(a)	8,560
178	Walmart, Inc.	29,087	1,277	Walt Disney Co.(a)	104,190
		171,769	3,539	Warner Bros Discovery, Inc.(a)	35,178
	Containers & Packaging — 0.2%				260,135
40	Ball Corp.	1,926		Financial Services — 1.9%	
189	Crown Holdings, Inc.	15,233	418	Block, Inc.(a)	16,824
312	Sonoco Products Co.	16,165	474	Fiserv, Inc.(a)	53,917
		33,324	309	Global Payments, Inc.	32,822
	Distributors — 0.0%		27	Jack Henry & Associates, Inc.	3,807
45	Genuine Parts Co.	5,799	30	Mastercard, Inc., Class A	11,291
	Diversified Consumer Services — 0.2%		1,255	MGIC Investment Corp.	21,134
111	Grand Canyon Education, Inc.(a)	13,134	517	PayPal Holdings, Inc.(a)	26,781
228	Service Corp. International	12,408	526	Visa, Inc., Class A	123,663
		25,542	295	Voya Financial, Inc.	19,697
	Diversified REITs — 0.1%		65	WEX, Inc.(a)	10,821
739	American Assets Trust, Inc.	13,117			320,757
27	Digital Realty Trust, Inc.	3,358		Food Products — 0.6%	
		16,475	158	Campbell Soup Co.	6,385
	Diversified Telecommunication Services — 0.3%		252	Conagra Brands, Inc.	6,895
1,083	AT&T, Inc.	16,678	175	Darling Ingredients, Inc.(a)	7,751
181	Iridium Communications, Inc.	6,706	129	General Mills, Inc.	8,416
754	Verizon Communications, Inc.	26,488	44	Hershey Co.	8,243
		49,872	251	Hormel Foods Corp.	8,170
	Electric Utilities — 0.3%		124	Ingredion, Inc.	11,604
228	American Electric Power Co., Inc.	17,223	49	J.M. Smucker Co.	5,578
265	Eversource Energy	14,254	175	Kellanova	8,832
148	Exelon Corp.	5,763	167	Kraft Heinz Co.	5,254
169	FirstEnergy Corp.	6,017	118	McCormick & Co., Inc.	7,540
124	IDACORP, Inc.	11,744	311	Mondelez International, Inc., Class A	20,591
		55,001	43	WK Kellogg Co.(a)	431
	Electrical Equipment — 0.5%				105,690
121	Eaton Corp. PLC	25,157		Gas Utilities — 0.2%	
			100	Atmos Energy Corp.	10,766

Shares	Description	Value (t)	Shares	Description	Value (t)
	Gas Utilities — continued			Hotels, Restaurants & Leisure — continued	
343	New Jersey Resources Corp.	\$ 13,919	137	Marriott Vacations Worldwide Corp.	\$ 12,311
142	ONE Gas, Inc.	8,577	89	McDonald's Corp.	23,333
		<u>33,262</u>	195	Norwegian Cruise Line Holdings Ltd.(a)	2,652
	Ground Transportation — 0.4%		621	Starbucks Corp.	57,281
415	CSX Corp.	12,388	311	Travel & Leisure Co.	10,583
32	J.B. Hunt Transport Services, Inc.	5,500	51	Wingstop, Inc.	9,321
61	Norfolk Southern Corp.	11,638	586	Yum China Holdings, Inc.	30,800
90	Ryder System, Inc.	8,779	242	Yum! Brands, Inc.	29,248
35	Saia, Inc.(a)	12,547			<u>243,514</u>
41	Union Pacific Corp.	8,512		Household Durables — 0.4%	
150	XPO, Inc.(a)	11,371	55	DR Horton, Inc.	5,742
		<u>70,735</u>	304	KB Home	13,437
	Health Care Equipment & Supplies — 1.0%		120	Meritage Homes Corp.	13,683
151	Abbott Laboratories	14,277	165	PulteGroup, Inc.	12,142
16	Align Technology, Inc.(a)	2,953	391	Taylor Morrison Home Corp.(a)	14,983
644	Baxter International, Inc.	20,885			<u>59,987</u>
59	Becton Dickinson & Co.	14,914		Household Products — 0.5%	
16	Cooper Cos., Inc.	4,988	141	Church & Dwight Co., Inc.	12,822
74	Edwards Lifesciences Corp.(a)	4,715	72	Colgate-Palmolive Co.	5,409
36	GE Healthcare Technologies, Inc.	2,397	457	Energizer Holdings, Inc.	14,432
132	Globus Medical, Inc., Class A(a)	6,034	304	Procter & Gamble Co.	45,609
102	Haemonetics Corp.(a)	8,694			<u>78,272</u>
126	Intuitive Surgical, Inc.(a)	33,040		Independent Power & Renewable Electricity Producers — 0.0%	
158	LeMaitre Vascular, Inc.	7,676	435	AES Corp.	6,482
213	Medtronic PLC	15,029		Industrial Conglomerates — 0.3%	
49	Penumbra, Inc.(a)	9,366	49	3M Co.	4,457
39	Shockwave Medical, Inc.(a)	8,044	249	General Electric Co.	27,049
29	Stryker Corp.	7,836	140	Honeywell International, Inc.	25,656
		<u>160,848</u>			<u>57,162</u>
	Health Care Providers & Services — 1.4%			Industrial REITs — 0.2%	
196	Acadia Healthcare Co., Inc.(a)	14,408	91	Prologis, Inc.	9,168
93	Cardinal Health, Inc.	8,463	439	Rexford Industrial Realty, Inc.	18,983
399	Centene Corp.(a)	27,523			<u>28,151</u>
32	Chemed Corp.	18,005		Insurance — 1.8%	
60	Cigna Group	18,552	41	Allstate Corp.	5,253
521	CVS Health Corp.	35,954	954	American International Group, Inc.	58,490
20	Elevance Health, Inc.	9,002	130	Arch Capital Group Ltd.(a)	11,269
123	Encompass Health Corp.	7,695	78	Arthur J Gallagher & Co.	18,368
110	HCA Healthcare, Inc.	24,875	43	Assurant, Inc.	6,403
91	Henry Schein, Inc.(a)	5,913	60	Chubb Ltd.	12,877
10	Humana, Inc.	5,237	219	First American Financial Corp.	11,265
28	Laboratory Corp. of America Holdings	5,593	135	Hanover Insurance Group, Inc.	15,823
15	McKesson Corp.	6,830	136	Hartford Financial Services Group, Inc.	9,989
343	Select Medical Holdings Corp.	7,796	57	Marsh & McLennan Cos., Inc.	10,810
179	Tenet Healthcare Corp.(a)	9,612	101	Prudential Financial, Inc.	9,236
46	UnitedHealth Group, Inc.	24,636	264	Reinsurance Group of America, Inc.	39,460
		<u>230,094</u>	194	Selective Insurance Group, Inc.	20,197
	Health Care REITs — 0.1%		102	Travelers Cos., Inc.	17,079
876	Physicians Realty Trust	9,513	269	Willis Towers Watson PLC	63,455
	Health Care Technology — 0.4%				<u>309,974</u>
1,328	Doximity, Inc., Class A(a)	27,131		Interactive Media & Services — 3.0%	
202	Veeva Systems, Inc., Class A(a)	38,928	903	Alphabet, Inc., Class A(a)	112,044
		<u>66,059</u>	1,308	Alphabet, Inc., Class C(a)	163,892
	Hotel & Resort REITs — 0.0%		658	Meta Platforms, Inc., Class A(a)	198,236
186	Host Hotels & Resorts, Inc.	2,879	425	Pinterest, Inc., Class A(a)	12,699
	Hotels, Restaurants & Leisure — 1.4%		365	Yelp, Inc.(a)	15,399
373	Aramark	10,045	364	ZoomInfo Technologies, Inc.(a)	4,718
10	Booking Holdings, Inc.(a)	27,896			<u>506,988</u>
4	Chipotle Mexican Grill, Inc.(a)	7,769			
147	Hilton Worldwide Holdings, Inc.	22,275			

Shares	Description	Value (t)	Shares	Description	Value (t)
	IT Services — 0.5%			Multi-Utilities — continued	
71	Accenture PLC, Class A	\$ 21,093	57	DTE Energy Co.	\$ 5,494
193	Cognizant Technology Solutions Corp., Class A	12,443	35	WEC Energy Group, Inc.	2,848
125	International Business Machines Corp.	18,080			21,247
573	Shopify, Inc., Class A(a)	27,040		Office REITs — 0.4%	
19	VeriSign, Inc.(a)	3,794	1,485	Brandywine Realty Trust	5,554
		82,450	775	COPT Defense Properties	17,670
	Leisure Products — 0.1%		526	Douglas Emmett, Inc.	5,896
663	Mattel, Inc.(a)	12,650	718	Easterly Government Properties, Inc.	7,726
155	YETI Holdings, Inc.(a)	6,591	831	Highwoods Properties, Inc.	14,867
		19,241	583	Kilroy Realty Corp.	16,662
	Life Sciences Tools & Services — 0.7%				68,375
42	Agilent Technologies, Inc.	4,341		Oil, Gas & Consumable Fuels — 2.3%	
98	Danaher Corp.	18,818	1,051	Antero Midstream Corp.	12,969
252	Illumina, Inc.(a)	27,574	288	Antero Resources Corp.(a)	8,479
269	IQVIA Holdings, Inc.(a)	48,643	1,129	APA Corp.	44,844
70	Repligen Corp.(a)	9,419	93	Chevron Corp.	13,553
23	Thermo Fisher Scientific, Inc.	10,230	495	CNX Resources Corp.(a)	10,751
10	West Pharmaceutical Services, Inc.	3,183	646	ConocoPhillips	76,745
		122,208	495	EOG Resources, Inc.	62,494
	Machinery — 1.1%		203	Exxon Mobil Corp.	21,488
96	AGCO Corp.	11,007	47	Hess Corp.	6,787
31	Caterpillar, Inc.	7,007	211	HF Sinclair Corp.	11,685
55	Chart Industries, Inc.(a)	6,393	707	Kinder Morgan, Inc.	11,453
14	Cummins, Inc.	3,028	127	ONEOK, Inc.	8,280
46	Deere & Co.	16,807	336	Ovintiv, Inc.	16,128
79	Dover Corp.	10,266	410	Phillips 66	46,769
121	Fortive Corp.	7,899	367	Range Resources Corp.	13,153
309	Graco, Inc.	22,974	1,390	Southwestern Energy Co.(a)	9,911
26	Illinois Tool Works, Inc.	5,827	52	Valero Energy Corp.	6,604
217	ITT, Inc.	20,257	256	Williams Cos., Inc.	8,806
127	Oshkosh Corp.	11,142			390,899
58	Parker-Hannifin Corp.	21,397		Passenger Airlines — 0.1%	
150	SPX Technologies, Inc.(a)	12,018	209	Alaska Air Group, Inc.(a)	6,611
210	Terex Corp.	9,618	312	Delta Air Lines, Inc.	9,750
185	Toro Co.	14,955			16,361
		180,595		Personal Care Products — 0.0%	
	Media — 1.0%		22	Estee Lauder Cos., Inc., Class A	2,835
144	Charter Communications, Inc., Class A(a)	58,003		Pharmaceuticals — 1.3%	
1,249	Comcast Corp., Class A	51,571	184	Bristol-Myers Squibb Co.	9,481
425	Interpublic Group of Cos., Inc.	12,070	37	Eli Lilly & Co.	20,495
284	Liberty Broadband Corp., Class C(a)	23,660	91	Jazz Pharmaceuticals PLC(a)	11,559
230	New York Times Co., Class A	9,272	262	Johnson & Johnson	38,865
176	Omnicom Group, Inc.	13,184	197	Merck & Co., Inc.	20,232
219	Paramount Global, Class B	2,383	222	Novartis AG, ADR	20,775
		170,143	447	Novo Nordisk AS, ADR	43,167
	Metals & Mining — 0.3%		207	Perrigo Co. PLC	5,721
568	Alcoa Corp.	14,563	328	Pfizer, Inc.	10,024
717	Cleveland-Cliffs, Inc.(a)	12,031	666	Roche Holding AG, ADR	21,532
209	Commercial Metals Co.	8,839	44	Sandoz Group AG, ADR(a)	1,136
76	Newmont Corp.	2,848	94	Zoetis, Inc.	14,758
66	Reliance Steel & Aluminum Co.	16,789			217,745
		55,070		Professional Services — 0.4%	
	Mortgage Real Estate Investment Trusts (REITs) — 0.1%		30	Automatic Data Processing, Inc.	6,547
718	Invesco Mortgage Capital, Inc.	4,904	47	Ceridian HCM Holding, Inc.(a)	3,008
619	KKR Real Estate Finance Trust, Inc.	6,462	125	Equifax, Inc.	21,196
		11,366	128	Exponent, Inc.	9,381
	Multi-Utilities — 0.1%		177	Korn Ferry	8,057
147	Consolidated Edison, Inc.	12,905	65	Leidos Holdings, Inc.	6,443

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	Professional Services — continued			Specialty Retail — 0.6%	
36	Paychex, Inc.	\$ 3,998	42	Asbury Automotive Group, Inc.(a)	\$ 8,037
69	Paylocity Holding Corp.(a)	12,379	85	Boot Barn Holdings, Inc.(a)	5,907
		71,009	64	Dick's Sporting Goods, Inc.	6,845
	Real Estate Management & Development — 0.4%		66	Five Below, Inc.(a)	11,483
761	CBRE Group, Inc., Class A(a)	52,768	77	Home Depot, Inc.	21,921
89	Jones Lang LaSalle, Inc.(a)	11,385	41	Lithia Motors, Inc.	9,931
		64,153	81	Ross Stores, Inc.	9,394
	Residential REITs — 0.1%		171	TJX Cos., Inc.	15,060
45	AvalonBay Communities, Inc.	7,458	89	Williams-Sonoma, Inc.	13,371
71	Camden Property Trust	6,027			101,949
		13,485		Technology Hardware, Storage & Peripherals — 0.7%	
	Retail REITs — 0.3%		642	Apple, Inc.	109,634
1,280	Brixmor Property Group, Inc.	26,611	239	Hewlett Packard Enterprise Co.	3,676
425	NNN REIT, Inc.	15,440	156	HP, Inc.	4,108
38	Simon Property Group, Inc.	4,176			117,418
		46,227		Textiles, Apparel & Luxury Goods — 0.5%	
	Semiconductors & Semiconductor Equipment — 2.5%		79	Crocs, Inc.(a)	7,056
171	Advanced Micro Devices, Inc.(a)	16,844	34	Deckers Outdoor Corp.(a)	20,300
103	Analog Devices, Inc.	16,205	196	NIKE, Inc., Class B	20,143
569	ARM Holdings PLC, ADR(a)	28,046	123	PVH Corp.	9,145
36	Broadcom, Inc.	30,289	2,213	Under Armour, Inc., Class A(a)	15,159
20	First Solar, Inc.(a)	2,849	1,222	Under Armour, Inc., Class C(a)	7,858
619	Intel Corp.	22,594			79,661
185	Lattice Semiconductor Corp.(a)	10,288		Trading Companies & Distributors — 0.2%	
92	Micron Technology, Inc.	6,152	87	GATX Corp.	9,098
500	NVIDIA Corp.	203,900	55	Watsco, Inc.	19,189
64	Qorvo, Inc.(a)	5,595			28,287
379	QUALCOMM, Inc.	41,307		Water Utilities — 0.1%	
67	Silicon Laboratories, Inc.(a)	6,176	134	American States Water Co.	10,459
120	Synaptics, Inc.(a)	10,039	34	American Water Works Co., Inc.	4,000
113	Texas Instruments, Inc.	16,047	286	Essential Utilities, Inc.	9,569
74	Universal Display Corp.	10,299			24,028
		426,630		Total Common Stocks (Identified Cost \$9,271,345)	9,182,175
	Software — 4.8%			Principal Amount	
57	Adobe, Inc.(a)	30,328		Bonds and Notes — 8.6%	
51	ANSYS, Inc.(a)	14,191		Apartment REITs — 0.0%	
362	Autodesk, Inc.(a)	71,542	\$ 6,000	Essex Portfolio LP, 3.000%, 1/15/2030	4,897
33	Cadence Design Systems, Inc.(a)	7,915		Automotive — 0.2%	
263	Dynatrace, Inc.(a)	11,759	17,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	15,969
36	Intuit, Inc.	17,818	6,000	Lear Corp., 4.250%, 5/15/2029	5,364
102	Manhattan Associates, Inc.(a)	19,888	10,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	8,109
809	Microsoft Corp.	273,531			29,442
1,200	Oracle Corp.	124,080		Banking — 1.2%	
21	Palo Alto Networks, Inc.(a)	5,104	15,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	13,554
92	Qualys, Inc.(a)	14,071	5,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	4,968
46	Roper Technologies, Inc.	22,474	6,000	Bank of Nova Scotia, 3.400%, 2/11/2024	5,954
592	Salesforce, Inc.(a)	118,891	16,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	14,170
20	ServiceNow, Inc.(a)	11,637	14,000	Citigroup, Inc., 4.600%, 3/09/2026	13,418
83	SPS Commerce, Inc.(a)	13,308	14,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	13,494
21	Synopsys, Inc.(a)	9,858	13,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	12,860
21	Tyler Technologies, Inc.(a)	7,831	16,000	KeyCorp, MTN, 2.550%, 10/01/2029	11,953
219	Workday, Inc., Class A(a)	46,365			
		820,591			
	Specialized REITs — 0.1%				
23	American Tower Corp.	4,099			
42	Crown Castle, Inc.	3,905			
9	Equinix, Inc.	6,567			
200	VICI Properties, Inc.	5,580			
125	Weyerhaeuser Co.	3,586			
		23,737			

Principal Amount	Description	Value (t)	Principal Amount	Description	Value (t)
Banking — continued			Government Owned - No Guarantee — 0.2%		
\$ 6,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	\$ 5,385	\$ 10,000	Equinor ASA, 3.625%, 4/06/2040	\$ 7,409
12,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	10,534	24,000	Federal National Mortgage Association, 6.625%, 11/15/2030	26,025
7,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	6,374			33,434
16,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	14,707	8,000	Health Care REITs — 0.0%	
15,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	14,436		Welltower OP LLC, 2.800%, 6/01/2031	6,264
6,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	5,860	16,000	Health Insurance — 0.2%	
8,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	7,841	10,000	Elevance Health, Inc., 4.101%, 3/01/2028	14,946
11,000	State Street Corp., 2.400%, 1/24/2030	8,959		UnitedHealth Group, Inc., 5.800%, 3/15/2036	9,835
7,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	5,267			24,781
16,000	Truist Bank, 3.200%, 4/01/2024	15,810		Healthcare — 0.2%	
19,000	Westpac Banking Corp., 2.350%, 2/19/2025	18,224	5,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	4,697
		203,768	2,000	CVS Health Corp., 4.300%, 3/25/2028	1,874
			8,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	7,710
			11,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	10,193
			6,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	4,927
					29,401
	Brokerage — 0.1%			Integrated Energy — 0.2%	
14,000	BlackRock, Inc., 2.400%, 4/30/2030	11,487	19,000	Exxon Mobil Corp., 2.992%, 3/19/2025	18,379
19,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	11,039	10,000	Shell International Finance BV, 6.375%, 12/15/2038	10,222
		22,526			28,601
	Building Materials — 0.1%			Life Insurance — 0.1%	
9,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	7,459	4,000	Athene Holding Ltd., 6.150%, 4/03/2030	3,888
19,000	Owens Corning, 3.950%, 8/15/2029	16,847	14,000	Manulife Financial Corp., 3.703%, 3/16/2032	11,933
		24,306			15,821
	Chemicals — 0.0%			Media Entertainment — 0.1%	
6,000	LYB International Finance BV, 5.250%, 7/15/2043	4,828	8,000	Netflix, Inc., 3.625%, 6/15/2025(b)	7,713
	Consumer Products — 0.0%			Metals & Mining — 0.0%	
5,000	Procter & Gamble Co., 3.000%, 3/25/2030	4,351	9,000	Nucor Corp., 3.125%, 4/01/2032	7,271
	Diversified Manufacturing — 0.1%			Mortgage Related — 2.3%	
15,000	Eaton Corp., 4.150%, 3/15/2033	13,197	41,335	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	30,365
8,000	Emerson Electric Co., 2.000%, 12/21/2028	6,779	59,400	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	45,645
		19,976	59,770	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	47,886
	Electric — 0.5%		51,976	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	43,312
8,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	6,863	1,861	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	1,609
11,000	Duke Energy Corp., 3.750%, 4/15/2024	10,892	45,132	Federal National Mortgage Association, 2.000%, with various maturities from 2050 to 2052(c)	33,248
17,000	Entergy Corp., 0.900%, 9/15/2025	15,472	56,336	Federal National Mortgage Association, 2.500%, with various maturities from 2050 to 2052(c)	43,382
12,000	Exelon Corp., 4.050%, 4/15/2030	10,600	42,900	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	34,530
17,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	13,247	20,503	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	17,144
9,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	7,789	32,216	Federal National Mortgage Association, 4.000%, with various maturities from 2049 to 2053(c)	27,854
3,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	2,081	570	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	518
17,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	16,120	22,027	Government National Mortgage Association, 3.000%, 6/20/2052	18,165
		83,064	9,944	Government National Mortgage Association, 4.000%, 8/20/2053	8,745
	Environmental — 0.1%		7,945	Government National Mortgage Association, 5.000%, 7/20/2053	7,397
7,000	Republic Services, Inc., 1.450%, 2/15/2031	5,146	38,251	Government National Mortgage Association, 5.500%, 4/20/2053	36,598
8,000	Waste Management, Inc., 2.950%, 6/01/2041	5,229			396,398
		10,375		Natural Gas — 0.1%	
	Finance Companies — 0.1%		21,000	NiSource, Inc., 0.950%, 8/15/2025	19,187
8,000	Ares Capital Corp., 3.250%, 7/15/2025	7,502			
9,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	7,690			
		15,192			
	Food & Beverage — 0.3%				
16,000	Coca-Cola Co., 1.450%, 6/01/2027	14,060			
14,000	General Mills, Inc., 4.000%, 4/17/2025	13,625			
6,000	Mondelez International, Inc., 2.750%, 4/13/2030	4,941			
16,000	PepsiCo, Inc., 2.750%, 3/19/2030	13,627			
		46,253			

Principal Amount	Description	Value (t)
Office REITs — 0.2%		
\$ 17,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 16,178
11,000	Boston Properties LP, 2.750%, 10/01/2026	9,726
		<u>25,904</u>
Oil Field Services — 0.0%		
8,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	7,288
Other REITs — 0.0%		
7,000	Prologis LP, 1.250%, 10/15/2030	5,120
Pharmaceuticals — 0.2%		
15,000	AbbVie, Inc., 3.600%, 5/14/2025	14,511
6,000	Biogen, Inc., 2.250%, 5/01/2030	4,712
8,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	7,178
5,000	Merck & Co., Inc., 1.450%, 6/24/2030	3,844
5,000	Viatis, Inc., 3.850%, 6/22/2040	3,112
		<u>33,357</u>
Property & Casualty Insurance — 0.1%		
4,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	3,293
9,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	7,079
		<u>10,372</u>
Railroads — 0.1%		
17,000	CSX Corp., 2.600%, 11/01/2026	15,570
Restaurants — 0.1%		
18,000	Starbucks Corp., 2.250%, 3/12/2030	14,523
Retail REITs — 0.0%		
6,000	Realty Income Corp., 3.400%, 1/15/2028	5,401
2,000	Spirit Realty LP, 2.700%, 2/15/2032	1,481
		<u>6,882</u>
Retailers — 0.2%		
7,000	Amazon.com, Inc., 3.875%, 8/22/2037	5,733
20,000	TJX Cos., Inc., 1.150%, 5/15/2028	16,545
6,000	Walmart, Inc., 4.100%, 4/15/2033	5,371
		<u>27,649</u>
Technology — 0.4%		
14,000	Apple, Inc., 2.500%, 2/09/2025	13,515
2,000	Broadcom, Inc., 3.137%, 11/15/2035(b)	1,411
9,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	7,501
8,000	Intel Corp., 2.450%, 11/15/2029	6,715
16,000	International Business Machines Corp., 4.000%, 6/20/2042	11,918
10,000	NVIDIA Corp., 2.850%, 4/01/2030	8,547
15,000	Oracle Corp., 2.950%, 5/15/2025	14,356
15,000	QUALCOMM, Inc., 1.650%, 5/20/2032	10,941
		<u>74,904</u>
Treasuries — 1.0%		
32,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	14,078
15,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	9,507
39,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	26,522
42,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	29,687
19,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	13,115
29,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	19,961
64,000	U.S. Treasury Notes, 0.375%, 11/30/2025	58,147
		<u>171,017</u>

Principal Amount	Description	Value (t)
Utility Other — 0.1%		
\$ 13,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 9,103
Wireless — 0.1%		
13,000	Vodafone Group PLC, 6.150%, 2/27/2037	12,342
Wirelines — 0.0%		
7,000	AT&T, Inc., 3.650%, 6/01/2051	4,308
	Total Bonds and Notes (Identified Cost \$1,647,038)	<u>1,456,188</u>
Shares		
Exchange-Traded Funds — 7.2%		
18,126	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,320,546)	1,213,173
Mutual Funds — 11.2%		
57,622	WCM Focused Emerging Markets Fund, Institutional Class	688,586
61,129	WCM Focused International Growth Fund, Institutional Class	1,207,896
	Total Mutual Funds (Identified Cost \$2,341,956)	<u>1,896,482</u>
Affiliated Mutual Funds — 18.0%		
67,798	Loomis Sayles Inflation Protected Securities Fund, Class N	621,704
47,564	Loomis Sayles Limited Term Government and Agency Fund, Class N	502,271
88,489	Mirova Global Green Bond Fund, Class N	720,305
118,380	Mirova International Sustainable Equity Fund, Class N	1,206,292
	Total Affiliated Mutual Funds (Identified Cost \$3,546,966)	<u>3,050,572</u>
Principal Amount		
Short-Term Investments — 4.1%		
\$692,722	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$692,770 on 11/01/2023 collateralized by \$707,600 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$707,020 including accrued interest(d) (Identified Cost \$692,722)	692,722
	Total Investments — 103.3% (Identified Cost \$18,820,573)	17,491,312
	Other assets less liabilities — (3.3)%	(551,789)
	Net Assets — 100.0%	<u>\$16,939,523</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 \$22,010 or 0.1% 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	\$ 536,055	\$175,782	\$ 45,216	\$(4,710)	\$ (40,207)	\$ 621,704	67,798	\$20,325
Loomis Sayles Limited Term Government and Agency Fund, Class N	421,960	135,333	44,962	(1,012)	(9,048)	502,271	47,564	14,081

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	\$ 615,246	\$174,208	\$ 57,740	\$(4,600)	\$ (6,809)	\$ 720,305	88,489	\$ —
Mirova International Sustainable Equity Fund, Class N	1,086,659	307,802	37,223	2,485	(153,431)	1,206,292	118,380	1,789
	<u>\$2,659,920</u>	<u>\$793,125</u>	<u>\$185,141</u>	<u>\$(7,837)</u>	<u>\$(209,495)</u>	<u>\$3,050,572</u>	<u>322,231</u>	<u>\$36,195</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)	\$ 9,182,175	\$ —	\$ —	\$ 9,182,175
Bonds and Notes(a)	—	1,456,188	—	1,456,188
Exchange-Traded Funds	1,213,173	—	—	1,213,173
Mutual Funds	1,896,482	—	—	1,896,482
Affiliated Mutual Funds	3,050,572	—	—	3,050,572
Short-Term Investments	—	692,722	—	692,722
Total Investments	<u>\$ 15,342,402</u>	<u>\$ 2,148,910</u>	<u>\$ —</u>	<u>\$ 17,491,312</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	79.7%
Fixed Income	19.5
Short-Term Investments	4.1
Total Investments	103.3
Other assets less liabilities	(3.3)
Net Assets	<u>100.0%</u>