

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

Natixis Sustainable Future 2045 Fund

Shares	Description	Value (t)	Shares	Description	Value (t)
Common Stocks — 56.5% of Net Assets					
Aerospace & Defense — 1.1%			Biotechnology — continued		
223	AAR Corp.(a)	\$ 13,237	230	Cytokinetics, Inc.(a)	\$ 8,018
555	Boeing Co.(a)	103,685	107	Gilead Sciences, Inc.	8,404
44	L3Harris Technologies, Inc.	7,894	191	Halozyne Therapeutics, Inc.(a)	6,469
38	Lockheed Martin Corp.	17,276	81	Incyte Corp.(a)	4,368
91	Moog, Inc., Class A	10,561	106	Neurocrine Biosciences, Inc.(a)	11,760
137	RTX Corp.	11,151	69	Regeneron Pharmaceuticals, Inc.(a)	53,812
		163,804	32	United Therapeutics Corp.(a)	7,131
			12	Vertex Pharmaceuticals, Inc.(a)	4,345
Air Freight & Logistics — 0.4%					173,112
307	Expeditors International of Washington, Inc.	33,540	Broadline Retail — 2.2%		
31	FedEx Corp.	7,443	254	Alibaba Group Holding Ltd., ADR(a)	20,965
178	GXO Logistics, Inc.(a)	8,991	2,058	Amazon.com, Inc.(a)	273,899
88	United Parcel Service, Inc., Class B	12,430	673	eBay, Inc.	26,402
		62,404			321,266
Automobile Components — 0.7%			Building Products — 0.9%		
45	Aptiv PLC(a)	3,924	98	Builders FirstSource, Inc.(a)	10,635
768	BorgWarner, Inc.	28,339	72	Carlisle Cos., Inc.	18,295
616	Dana, Inc.	7,072	106	Carrier Global Corp.	5,052
541	Magna International, Inc.	26,017	468	Fortune Brands Innovations, Inc.	26,114
531	Mobileye Global, Inc., Class A(a)	18,941	37	Lennox International, Inc.	13,710
157	Phinia, Inc.	4,063	649	Masco Corp.	33,806
82	Visteon Corp.(a)	9,440	142	Owens Corning	16,099
		97,796	119	Trex Co., Inc.(a)	6,689
Automobiles — 1.1%					130,400
1,796	General Motors Co.	50,647	Capital Markets — 3.5%		
491	Tesla, Inc.(a)	98,613	998	Bank of New York Mellon Corp.	42,415
86	Thor Industries, Inc.	7,562	48	BlackRock, Inc.	29,389
		156,822	45	Cboe Global Markets, Inc.	7,375
Banks — 2.8%			983	Charles Schwab Corp.	51,155
373	Ameris Bancorp	13,913	75	CME Group, Inc.	16,009
1,411	Banc of California, Inc.	15,817	77	FactSet Research Systems, Inc.	33,256
2,107	Bank of America Corp.	55,498	135	Goldman Sachs Group, Inc.	40,987
1,027	Citigroup, Inc.	40,556	643	Intercontinental Exchange, Inc.	69,084
147	Citizens Financial Group, Inc.	3,444	304	Janus Henderson Group PLC	7,013
266	East West Bancorp, Inc.	14,263	989	KKR & Co., Inc.	54,791
24	First Citizens BancShares, Inc., Class A	33,138	60	Moody's Corp.	18,480
675	First Financial Bancorp	12,487	100	Morgan Stanley	7,082
1,736	FNB Corp.	18,558	64	MSCI, Inc.	30,179
1,118	Fulton Financial Corp.	14,523	37	Northern Trust Corp.	2,439
378	International Bancshares Corp.	16,568	48	S&P Global, Inc.	16,767
345	JPMorgan Chase & Co.	47,976	483	SEI Investments Co.	25,918
109	PNC Financial Services Group, Inc.	12,477	651	State Street Corp.	42,074
204	Regions Financial Corp.	2,964	35	T. Rowe Price Group, Inc.	3,168
1,188	Truist Financial Corp.	33,692	59	Virtus Investment Partners, Inc.	10,870
178	U.S. Bancorp	5,675			508,451
356	Webster Financial Corp.	13,517	Chemicals — 0.8%		
1,422	Wells Fargo & Co.	56,553	15	Air Products & Chemicals, Inc.	4,237
		411,619	189	Celanese Corp.	21,642
Beverages — 0.9%			496	Corteva, Inc.	23,877
67	Boston Beer Co., Inc., Class A(a)	22,375	53	DuPont de Nemours, Inc.	3,863
225	Coca-Cola Co.	12,710	32	Ecolab, Inc.	5,368
200	Keurig Dr Pepper, Inc.	6,066	165	HB Fuller Co.	10,915
1,586	Monster Beverage Corp.(a)	81,045	117	Innospec, Inc.	11,466
43	PepsiCo, Inc.	7,021	56	Linde PLC	21,401
		129,217	143	Minerals Technologies, Inc.	7,730
Biotechnology — 1.2%			20	Sherwin-Williams Co.	4,764
70	AbbVie, Inc.	9,883	81	Stepan Co.	6,059
280	Alnylam Pharmaceuticals, Inc.(a)	42,504			121,322
17	Biogen, Inc.(a)	4,038	Commercial Services & Supplies — 0.1%		
318	CRISPR Therapeutics AG(a)	12,380	84	MSA Safety, Inc.	13,262

Shares	Description	Value (t)	Shares	Description	Value (t)
	Commercial Services & Supplies — continued			Electrical Equipment — continued	
168	Vestis Corp.(a)	\$ 2,569	144	Emerson Electric Co.	\$ 12,812
28	Waste Management, Inc.	4,601	66	Hubbell, Inc.	17,827
		20,432	226	nVent Electric PLC	10,877
	Communications Equipment — 0.3%		92	Regal Rexnord Corp.	10,894
201	Ciena Corp.(a)	8,482	25	Rockwell Automation, Inc.	6,570
435	Cisco Systems, Inc.	22,677			81,226
61	F5, Inc.(a)	9,247		Electronic Equipment, Instruments & Components — 0.8%	
20	Motorola Solutions, Inc.	5,569	129	Advanced Energy Industries, Inc.	11,256
		45,975	71	Amphenol Corp., Class A	5,719
	Construction & Engineering — 0.2%		269	Avnet, Inc.	12,463
284	AECOM	21,740	216	Cognex Corp.	7,774
	Construction Materials — 0.2%		65	Corning, Inc.	1,739
30	Martin Marietta Materials, Inc.	12,268	182	Jabil, Inc.	22,350
72	Vulcan Materials Co.	14,147	683	Knowles Corp.(a)	8,872
		26,415	42	Littelfuse, Inc.	9,100
	Consumer Finance — 1.1%		220	TE Connectivity Ltd.	25,927
1,710	Ally Financial, Inc.	41,365	15	Teledyne Technologies, Inc.(a)	5,619
356	American Express Co.	51,987	16	Zebra Technologies Corp., Class A(a)	3,351
642	Capital One Financial Corp.	65,028			114,170
122	Synchrony Financial	3,422		Energy Equipment & Services — 0.2%	
		161,802	361	ChampionX Corp.	11,119
	Consumer Staples Distribution & Retail — 1.1%		775	NOV, Inc.	15,469
166	BJ's Wholesale Club Holdings, Inc.(a)	11,308	109	Schlumberger NV	6,067
34	Casey's General Stores, Inc.	9,245			32,655
33	Costco Wholesale Corp.	18,231		Entertainment — 1.6%	
1,611	Kroger Co.	73,091	68	Electronic Arts, Inc.	8,418
277	Sprouts Farmers Market, Inc.(a)	11,640	221	Netflix, Inc.(a)	90,983
36	Target Corp.	3,988	58	Take-Two Interactive Software, Inc.(a)	7,758
157	Walmart, Inc.	25,655	1,148	Walt Disney Co.(a)	93,665
		153,158	3,261	Warner Bros Discovery, Inc.(a)	32,414
	Containers & Packaging — 0.2%				233,238
39	Ball Corp.	1,878		Financial Services — 2.0%	
153	Crown Holdings, Inc.	12,332	376	Block, Inc.(a)	15,134
273	Sonoco Products Co.	14,144	433	Fiserv, Inc.(a)	49,254
		28,354	282	Global Payments, Inc.	29,954
	Distributors — 0.0%		26	Jack Henry & Associates, Inc.	3,666
39	Genuine Parts Co.	5,026	26	Mastercard, Inc., Class A	9,785
	Diversified Consumer Services — 0.2%		1,104	MGIC Investment Corp.	18,591
99	Grand Canyon Education, Inc.(a)	11,715	466	PayPal Holdings, Inc.(a)	24,139
205	Service Corp. International	11,156	467	Visa, Inc., Class A	109,792
		22,871	259	Voya Financial, Inc.	17,293
	Diversified REITs — 0.1%		58	WEX, Inc.(a)	9,656
663	American Assets Trust, Inc.	11,768			287,264
25	Digital Realty Trust, Inc.	3,109		Food Products — 0.7%	
		14,877	142	Campbell Soup Co.	5,738
	Diversified Telecommunication Services — 0.3%		227	Conagra Brands, Inc.	6,211
998	AT&T, Inc.	15,369	153	Darling Ingredients, Inc.(a)	6,776
159	Iridium Communications, Inc.	5,891	116	General Mills, Inc.	7,568
683	Verizon Communications, Inc.	23,994	39	Hershey Co.	7,306
		45,254	231	Hormel Foods Corp.	7,519
	Electric Utilities — 0.3%		112	Ingredion, Inc.	10,481
201	American Electric Power Co., Inc.	15,184	45	J.M. Smucker Co.	5,123
247	Eversource Energy	13,286	161	Kellanova	8,126
134	Exelon Corp.	5,218	150	Kraft Heinz Co.	4,719
161	FirstEnergy Corp.	5,732	106	McCormick & Co., Inc.	6,773
112	IDACORP, Inc.	10,607	281	Mondelez International, Inc., Class A	18,605
		50,027	40	WK Kellogg Co.(a)	401
	Electrical Equipment — 0.6%				95,346
107	Eaton Corp. PLC	22,246		Gas Utilities — 0.2%	
			90	Atmos Energy Corp.	9,689

Shares	Description	Value (t)	Shares	Description	Value (t)
	Gas Utilities — continued			Hotels, Restaurants & Leisure — continued	
308	New Jersey Resources Corp.	\$ 12,499	123	Marriott Vacations Worldwide Corp.	\$ 11,053
128	ONE Gas, Inc.	7,731	79	McDonald's Corp.	20,712
		29,919	194	Norwegian Cruise Line Holdings Ltd.(a)	2,638
	Ground Transportation — 0.4%		555	Starbucks Corp.	51,193
378	CSX Corp.	11,283	279	Travel & Leisure Co.	9,494
29	J.B. Hunt Transport Services, Inc.	4,984	46	Wingstop, Inc.	8,407
55	Norfolk Southern Corp.	10,494	521	Yum China Holdings, Inc.	27,384
82	Ryder System, Inc.	7,998	219	Yum! Brands, Inc.	26,468
31	Saia, Inc.(a)	11,113			216,878
37	Union Pacific Corp.	7,682		Household Durables — 0.4%	
113	XPO, Inc.(a)	8,567	51	DR Horton, Inc.	5,324
		62,121	273	KB Home	12,067
	Health Care Equipment & Supplies — 1.0%		107	Meritage Homes Corp.	12,200
135	Abbott Laboratories	12,764	153	PulteGroup, Inc.	11,259
14	Align Technology, Inc.(a)	2,584	350	Taylor Morrison Home Corp.(a)	13,412
588	Baxter International, Inc.	19,069			54,262
50	Becton Dickinson & Co.	12,639		Household Products — 0.5%	
13	Cooper Cos., Inc.	4,053	127	Church & Dwight Co., Inc.	11,549
67	Edwards Lifesciences Corp.(a)	4,269	65	Colgate-Palmolive Co.	4,883
28	GE Healthcare Technologies, Inc.	1,864	410	Energizer Holdings, Inc.	12,948
123	Globus Medical, Inc., Class A(a)	5,622	269	Procter & Gamble Co.	40,358
90	Haemonetics Corp.(a)	7,671			69,738
113	Intuitive Surgical, Inc.(a)	29,631		Independent Power & Renewable Electricity Producers — 0.0%	
142	LeMaitre Vascular, Inc.	6,898	414	AES Corp.	6,169
189	Medtronic PLC	13,336		Industrial Conglomerates — 0.3%	
44	Penumbra, Inc.(a)	8,411	44	3M Co.	4,002
35	Shockwave Medical, Inc.(a)	7,219	223	General Electric Co.	24,224
25	Stryker Corp.	6,756	122	Honeywell International, Inc.	22,358
		142,786			50,584
	Health Care Providers & Services — 1.4%			Industrial REITs — 0.2%	
171	Acadia Healthcare Co., Inc.(a)	12,570	79	Prologis, Inc.	7,959
89	Cardinal Health, Inc.	8,099	357	Rexford Industrial Realty, Inc.	15,437
367	Centene Corp.(a)	25,316			23,396
28	Chemed Corp.	15,754		Insurance — 1.9%	
51	Cigna Group	15,769	36	Allstate Corp.	4,613
473	CVS Health Corp.	32,642	855	American International Group, Inc.	52,420
18	Elevance Health, Inc.	8,102	118	Arch Capital Group Ltd.(a)	10,228
108	Encompass Health Corp.	6,756	73	Arthur J Gallagher & Co.	17,191
97	HCA Healthcare, Inc.	21,936	38	Assurant, Inc.	5,658
87	Henry Schein, Inc.(a)	5,653	54	Chubb Ltd.	11,589
9	Humana, Inc.	4,713	196	First American Financial Corp.	10,082
24	Laboratory Corp. of America Holdings	4,793	118	Hanover Insurance Group, Inc.	13,831
13	McKesson Corp.	5,920	124	Hartford Financial Services Group, Inc.	9,108
300	Select Medical Holdings Corp.	6,819	50	Marsh & McLennan Cos., Inc.	9,483
161	Tenet Healthcare Corp.(a)	8,646	91	Prudential Financial, Inc.	8,321
41	UnitedHealth Group, Inc.	21,958	233	Reinsurance Group of America, Inc.	34,827
		205,446	170	Selective Insurance Group, Inc.	17,699
	Health Care REITs — 0.1%		91	Travelers Cos., Inc.	15,237
786	Physicians Realty Trust	8,536	241	Willis Towers Watson PLC	56,849
	Health Care Technology — 0.4%				277,136
1,180	Doximity, Inc., Class A(a)	24,107		Interactive Media & Services — 3.1%	
179	Veeva Systems, Inc., Class A(a)	34,495	729	Alphabet, Inc., Class A(a)	90,454
		58,602	1,268	Alphabet, Inc., Class C(a)	158,880
	Hotel & Resort REITs — 0.0%		593	Meta Platforms, Inc., Class A(a)	178,653
189	Host Hotels & Resorts, Inc.	2,926	388	Pinterest, Inc., Class A(a)	11,594
	Hotels, Restaurants & Leisure — 1.5%		319	Yelp, Inc.(a)	13,459
336	Aramark	9,049	339	ZoomInfo Technologies, Inc.(a)	4,393
9	Booking Holdings, Inc.(a)	25,106			457,433
3	Chipotle Mexican Grill, Inc.(a)	5,827			
129	Hilton Worldwide Holdings, Inc.	19,547			

Shares	Description	Value (t)	Shares	Description	Value (t)
	IT Services — 0.5%			Multi-Utilities — continued	
63	Accenture PLC, Class A	\$ 18,717	56	DTE Energy Co.	\$ 5,397
185	Cognizant Technology Solutions Corp., Class A	11,927	36	WEC Energy Group, Inc.	2,930
115	International Business Machines Corp.	16,634			19,828
510	Shopify, Inc., Class A(a)	24,067		Office REITs — 0.4%	
19	VeriSign, Inc.(a)	3,793	1,412	Brandywine Realty Trust	5,281
		75,138	679	COPT Defense Properties	15,481
	Leisure Products — 0.1%		492	Douglas Emmett, Inc.	5,515
594	Mattel, Inc.(a)	11,333	600	Easterly Government Properties, Inc.	6,456
140	YETI Holdings, Inc.(a)	5,953	745	Highwoods Properties, Inc.	13,328
		17,286	513	Kilroy Realty Corp.	14,662
	Life Sciences Tools & Services — 0.8%				60,723
40	Agilent Technologies, Inc.	4,135		Oil, Gas & Consumable Fuels — 2.4%	
86	Danaher Corp.	16,514	943	Antero Midstream Corp.	11,637
230	Illumina, Inc.(a)	25,167	241	Antero Resources Corp.(a)	7,095
246	IQVIA Holdings, Inc.(a)	44,484	1,031	APA Corp.	40,951
63	Repligen Corp.(a)	8,477	84	Chevron Corp.	12,241
20	Thermo Fisher Scientific, Inc.	8,895	435	CNX Resources Corp.(a)	9,448
10	West Pharmaceutical Services, Inc.	3,183	588	ConocoPhillips	69,854
		110,855	450	EOG Resources, Inc.	56,813
	Machinery — 1.1%		186	Exxon Mobil Corp.	19,688
86	AGCO Corp.	9,861	44	Hess Corp.	6,354
28	Caterpillar, Inc.	6,329	189	HF Sinclair Corp.	10,467
43	Chart Industries, Inc.(a)	4,998	648	Kinder Morgan, Inc.	10,498
11	Cummins, Inc.	2,379	115	ONEOK, Inc.	7,498
41	Deere & Co.	14,980	298	Ovintiv, Inc.	14,304
72	Dover Corp.	9,356	369	Phillips 66	42,092
109	Fortive Corp.	7,116	329	Range Resources Corp.	11,791
272	Graco, Inc.	20,223	1,247	Southwestern Energy Co.(a)	8,891
23	Illinois Tool Works, Inc.	5,155	45	Valero Energy Corp.	5,715
190	ITT, Inc.	17,737	231	Williams Cos., Inc.	7,946
114	Oshkosh Corp.	10,001			353,283
55	Parker-Hannifin Corp.	20,290		Passenger Airlines — 0.1%	
134	SPX Technologies, Inc.(a)	10,736	274	Alaska Air Group, Inc.(a)	8,667
189	Terex Corp.	8,656	302	Delta Air Lines, Inc.	9,437
166	Toro Co.	13,419			18,104
		161,236		Personal Care Products — 0.0%	
	Media — 1.1%		22	Estee Lauder Cos., Inc., Class A	2,835
132	Charter Communications, Inc., Class A(a)	53,170		Pharmaceuticals — 1.3%	
1,139	Comcast Corp., Class A	47,029	169	Bristol-Myers Squibb Co.	8,709
381	Interpublic Group of Cos., Inc.	10,821	33	Eli Lilly & Co.	18,280
249	Liberty Broadband Corp., Class C(a)	20,744	82	Jazz Pharmaceuticals PLC(a)	10,416
210	New York Times Co., Class A	8,465	234	Johnson & Johnson	34,711
164	Omnicom Group, Inc.	12,285	178	Merck & Co., Inc.	18,281
217	Paramount Global, Class B	2,361	197	Novartis AG, ADR	18,435
		154,875	399	Novo Nordisk AS, ADR	38,531
	Metals & Mining — 0.3%		194	Perrigo Co. PLC	5,362
458	Alcoa Corp.	11,743	302	Pfizer, Inc.	9,229
643	Cleveland-Cliffs, Inc.(a)	10,790	600	Roche Holding AG, ADR	19,398
188	Commercial Metals Co.	7,950	40	Sandoz Group AG, ADR(a)	1,033
80	Newmont Corp.	2,998	87	Zoetis, Inc.	13,659
59	Reliance Steel & Aluminum Co.	15,008			196,044
		48,489		Professional Services — 0.4%	
	Mortgage Real Estate Investment Trusts (REITs) — 0.1%		27	Automatic Data Processing, Inc.	5,892
701	Invesco Mortgage Capital, Inc.	4,788	47	Ceridian HCM Holding, Inc.(a)	3,008
542	KKR Real Estate Finance Trust, Inc.	5,658	110	Equifax, Inc.	18,653
		10,446	115	Exponent, Inc.	8,428
	Multi-Utilities — 0.1%		157	Korn Ferry	7,147
131	Consolidated Edison, Inc.	11,501	60	Leidos Holdings, Inc.	5,947

Shares	Description	Value (t)	Shares	Description	Value (t)
Professional Services — continued			Specialty Retail — 0.6%		
32	Paychex, Inc.	\$ 3,554	38	Asbury Automotive Group, Inc.(a)	\$ 7,272
62	Paylocity Holding Corp.(a)	11,123	79	Boot Barn Holdings, Inc.(a)	5,491
		63,752	55	Dick's Sporting Goods, Inc.	5,882
Real Estate Management & Development — 0.4%			59	Five Below, Inc.(a)	10,265
700	CBRE Group, Inc., Class A(a)	48,538	71	Home Depot, Inc.	20,213
78	Jones Lang LaSalle, Inc.(a)	9,978	35	Lithia Motors, Inc.	8,477
		58,516	73	Ross Stores, Inc.	8,466
Residential REITs — 0.1%			158	TJX Cos., Inc.	13,915
42	AvalonBay Communities, Inc.	6,961	80	Williams-Sonoma, Inc.	12,019
64	Camden Property Trust	5,432			92,000
		12,393	Technology Hardware, Storage & Peripherals — 0.7%		
Retail REITs — 0.3%			587	Apple, Inc.	100,242
1,120	Brixmor Property Group, Inc.	23,285	238	Hewlett Packard Enterprise Co.	3,660
381	NNN REIT, Inc.	13,841	139	HP, Inc.	3,660
38	Simon Property Group, Inc.	4,176			107,562
		41,302	Textiles, Apparel & Luxury Goods — 0.5%		
Semiconductors & Semiconductor Equipment — 2.6%			72	Crocs, Inc.(a)	6,431
155	Advanced Micro Devices, Inc.(a)	15,267	30	Deckers Outdoor Corp.(a)	17,912
91	Analog Devices, Inc.	14,317	175	NIKE, Inc., Class B	17,984
503	ARM Holdings PLC, ADR(a)	24,793	108	PVH Corp.	8,030
32	Broadcom, Inc.	26,924	1,955	Under Armour, Inc., Class A(a)	13,392
18	First Solar, Inc.(a)	2,564	1,026	Under Armour, Inc., Class C(a)	6,597
554	Intel Corp.	20,221			70,346
166	Lattice Semiconductor Corp.(a)	9,231	Trading Companies & Distributors — 0.2%		
86	Micron Technology, Inc.	5,751	78	GATX Corp.	8,157
451	NVIDIA Corp.	183,918	49	Watsco, Inc.	17,096
58	Qorvo, Inc.(a)	5,070			25,253
338	QUALCOMM, Inc.	36,839	Water Utilities — 0.2%		
62	Silicon Laboratories, Inc.(a)	5,715	121	American States Water Co.	9,444
107	Synaptics, Inc.(a)	8,952	33	American Water Works Co., Inc.	3,883
103	Texas Instruments, Inc.	14,627	257	Essential Utilities, Inc.	8,599
66	Universal Display Corp.	9,186			21,926
		383,375	Total Common Stocks		
Software — 5.0%			(Identified Cost \$8,412,457)		
52	Adobe, Inc.(a)	27,667			8,245,808
46	ANSYS, Inc.(a)	12,800	Principal Amount		
324	Autodesk, Inc.(a)	64,032	Bonds and Notes — 4.6%		
30	Cadence Design Systems, Inc.(a)	7,196	Apartment REITs — 0.0%		
236	Dynatrace, Inc.(a)	10,552	\$ 2,000	Essex Portfolio LP, 3.000%, 1/15/2030	1,632
33	Intuit, Inc.	16,333	Automotive — 0.1%		
88	Manhattan Associates, Inc.(a)	17,158	8,000	General Motors Financial Co., Inc., 4.350%, 1/17/2027	7,515
732	Microsoft Corp.	247,497	1,000	Lear Corp., 4.250%, 5/15/2029	894
1,073	Oracle Corp.	110,948	5,000	Toyota Motor Credit Corp., MTN, 2.150%, 2/13/2030	4,054
19	Palo Alto Networks, Inc.(a)	4,617			12,463
82	Qualys, Inc.(a)	12,542	Banking — 0.7%		
40	Roper Technologies, Inc.	19,543	9,000	Bank of America Corp., MTN, 3.248%, 10/21/2027	8,133
530	Salesforce, Inc.(a)	106,440	3,000	Bank of New York Mellon Corp., Series 12, 3.650%, 2/04/2024	2,981
17	ServiceNow, Inc.(a)	9,891	3,000	Bank of Nova Scotia, 3.400%, 2/11/2024	2,977
74	SPS Commerce, Inc.(a)	11,865	8,000	Canadian Imperial Bank of Commerce, 1.250%, 6/22/2026	7,085
18	Synopsys, Inc.(a)	8,450	7,000	Citigroup, Inc., 4.600%, 3/09/2026	6,709
18	Tyler Technologies, Inc.(a)	6,712	6,000	Goldman Sachs Group, Inc., 3.750%, 5/22/2025	5,783
195	Workday, Inc., Class A(a)	41,284	7,000	JPMorgan Chase & Co., (fixed rate to 3/01/2024, variable rate thereafter), 3.220%, 3/01/2025	6,925
		735,527	7,000	KeyCorp, MTN, 2.550%, 10/01/2029	5,230
Specialized REITs — 0.2%					
20	American Tower Corp.	3,564			
41	Crown Castle, Inc.	3,812			
9	Equinix, Inc.	6,567			
196	VICI Properties, Inc.	5,468			
116	Weyerhaeuser Co.	3,328			
		22,739			

Principal Amount	Description	Value (t)
Banking — continued		
\$ 3,000	Macquarie Group Ltd., (fixed rate to 11/28/2027, variable rate thereafter), 3.763%, 11/28/2028(b)	\$ 2,692
4,000	Morgan Stanley, GMTN, (fixed rate to 7/20/2026, variable rate thereafter), 1.512%, 7/20/2027	3,511
3,000	Morgan Stanley, GMTN, (fixed rate to 1/23/2029, variable rate thereafter), 4.431%, 1/23/2030	2,732
7,000	PNC Financial Services Group, Inc., 2.600%, 7/23/2026	6,434
8,000	PNC Financial Services Group, Inc., (fixed rate to 1/26/2026, variable rate thereafter), 4.758%, 1/26/2027	7,699
5,000	Royal Bank of Canada, GMTN, 2.550%, 7/16/2024	4,883
3,000	Santander Holdings USA, Inc., 3.500%, 6/07/2024	2,940
6,000	State Street Corp., 2.400%, 1/24/2030	4,887
5,000	Toronto-Dominion Bank, GMTN, 2.450%, 1/12/2032	3,763
9,000	Truist Bank, 3.200%, 4/01/2024	8,893
9,000	Westpac Banking Corp., 2.350%, 2/19/2025	8,632
		102,889
Brokerage — 0.1%		
8,000	BlackRock, Inc., 2.400%, 4/30/2030	6,564
10,000	Intercontinental Exchange, Inc., 3.000%, 6/15/2050	5,810
		12,374
Building Materials — 0.1%		
4,000	Fortune Brands Innovations, Inc., 4.000%, 3/25/2032	3,315
7,000	Owens Corning, 3.950%, 8/15/2029	6,207
		9,522
Chemicals — 0.0%		
1,000	LYB International Finance BV, 5.250%, 7/15/2043	805
Consumer Products — 0.0%		
2,000	Procter & Gamble Co., 3.000%, 3/25/2030	1,741
Diversified Manufacturing — 0.1%		
8,000	Eaton Corp., 4.150%, 3/15/2033	7,039
4,000	Emerson Electric Co., 2.000%, 12/21/2028	3,389
		10,428
Electric — 0.2%		
5,000	DTE Electric Co., Series A, 1.900%, 4/01/2028	4,289
6,000	Duke Energy Corp., 3.750%, 4/15/2024	5,941
8,000	Entergy Corp., 0.900%, 9/15/2025	7,281
5,000	Exelon Corp., 4.050%, 4/15/2030	4,417
7,000	NextEra Energy Capital Holdings, Inc., 2.250%, 6/01/2030	5,455
2,000	Pacific Gas & Electric Co., 4.550%, 7/01/2030	1,731
1,000	Southern California Edison Co., Series C, 4.125%, 3/01/2048	693
6,000	Virginia Electric & Power Co., Series A, 3.150%, 1/15/2026	5,689
		35,496
Environmental — 0.0%		
5,000	Republic Services, Inc., 1.450%, 2/15/2031	3,676
1,000	Waste Management, Inc., 2.950%, 6/01/2041	654
		4,330
Finance Companies — 0.1%		
5,000	Ares Capital Corp., 3.250%, 7/15/2025	4,689
5,000	Oaktree Specialty Lending Corp., 2.700%, 1/15/2027	4,272
		8,961
Food & Beverage — 0.2%		
8,000	Coca-Cola Co., 1.450%, 6/01/2027	7,030
7,000	General Mills, Inc., 4.000%, 4/17/2025	6,812
3,000	Mondelez International, Inc., 2.750%, 4/13/2030	2,471
9,000	PepsiCo, Inc., 2.750%, 3/19/2030	7,665
		23,978

Principal Amount	Description	Value (t)
Government Owned - No Guarantee — 0.1%		
\$ 5,000	Equinor ASA, 3.625%, 4/06/2040	\$ 3,704
13,000	Federal National Mortgage Association, 6.625%, 11/15/2030	14,097
		17,801
Health Care REITs — 0.0%		
2,000	Welltower OP LLC, 2.800%, 6/01/2031	1,566
Health Insurance — 0.1%		
8,000	Elevance Health, Inc., 4.101%, 3/01/2028	7,473
6,000	UnitedHealth Group, Inc., 5.800%, 3/15/2036	5,901
		13,374
Healthcare — 0.1%		
2,000	CHRISTUS Health, Series C, 4.341%, 7/01/2028	1,879
2,000	CVS Health Corp., 4.300%, 3/25/2028	1,874
5,000	DH Europe Finance II SARL, 2.200%, 11/15/2024	4,819
3,000	Kaiser Foundation Hospitals, 3.150%, 5/01/2027	2,780
3,000	Quest Diagnostics, Inc., 2.950%, 6/30/2030	2,463
		13,815
Integrated Energy — 0.1%		
9,000	Exxon Mobil Corp., 2.992%, 3/19/2025	8,706
6,000	Shell International Finance BV, 6.375%, 12/15/2038	6,133
		14,839
Life Insurance — 0.1%		
3,000	Athene Holding Ltd., 6.150%, 4/03/2030	2,916
6,000	Manulife Financial Corp., 3.703%, 3/16/2032	5,114
		8,030
Media Entertainment — 0.0%		
4,000	Netflix, Inc., 3.625%, 6/15/2025(b)	3,856
Metals & Mining — 0.0%		
5,000	Nucor Corp., 3.125%, 4/01/2032	4,039
Mortgage Related — 1.3%		
15,615	Federal Home Loan Mortgage Corp., 2.000%, 3/01/2052	11,471
26,330	Federal Home Loan Mortgage Corp., 2.500%, with various maturities from 2051 to 2052(c)	20,232
29,553	Federal Home Loan Mortgage Corp., 3.000%, with various maturities from 2049 to 2052(c)	23,679
19,729	Federal Home Loan Mortgage Corp., 3.500%, with various maturities in 2052(c)	16,441
931	Federal Home Loan Mortgage Corp., 4.000%, 7/01/2052	805
19,856	Federal National Mortgage Association, 2.000%, with various maturities in 2051(c)	14,654
28,929	Federal National Mortgage Association, 2.500%, with various maturities from 2051 to 2052(c)	22,290
23,887	Federal National Mortgage Association, 3.000%, with various maturities from 2034 to 2052(c)	19,240
13,347	Federal National Mortgage Association, 3.500%, with various maturities from 2049 to 2052(c)	11,162
17,763	Federal National Mortgage Association, 4.000%, with various maturities from 2050 to 2053(c)	15,358
417	Federal National Mortgage Association, 4.500%, with various maturities in 2049(c)	379
9,178	Government National Mortgage Association, 3.000%, 6/20/2052	7,569
4,972	Government National Mortgage Association, 4.000%, 8/20/2053	4,372
3,973	Government National Mortgage Association, 5.000%, 7/20/2053	3,698
17,654	Government National Mortgage Association, 5.500%, 4/20/2053	16,892
		188,242
Natural Gas — 0.1%		
8,000	NiSource, Inc., 0.950%, 8/15/2025	7,309

Principal Amount	Description	Value (t)
Office REITs — 0.1%		
\$ 7,000	Alexandria Real Estate Equities, Inc., 3.800%, 4/15/2026	\$ 6,661
3,000	Boston Properties LP, 2.750%, 10/01/2026	2,653
		<u>9,314</u>
Oil Field Services — 0.0%		
4,000	Baker Hughes Holdings LLC/Baker Hughes Co-Obligor, Inc., 3.337%, 12/15/2027	3,644
Other REITs — 0.0%		
5,000	Prologis LP, 1.250%, 10/15/2030	3,657
Pharmaceuticals — 0.1%		
7,000	AbbVie, Inc., 3.600%, 5/14/2025	6,772
4,000	Biogen, Inc., 2.250%, 5/01/2030	3,141
3,000	Bristol-Myers Squibb Co., 3.400%, 7/26/2029	2,691
3,000	Merck & Co., Inc., 1.450%, 6/24/2030	2,307
2,000	Viatis, Inc., 3.850%, 6/22/2040	1,245
		<u>16,156</u>
Property & Casualty Insurance — 0.0%		
3,000	Fidelity National Financial, Inc., 3.400%, 6/15/2030	2,470
4,000	Marsh & McLennan Cos., Inc., 2.250%, 11/15/2030	3,146
		<u>5,616</u>
Railroads — 0.1%		
8,000	CSX Corp., 2.600%, 11/01/2026	7,327
Restaurants — 0.0%		
7,000	Starbucks Corp., 2.250%, 3/12/2030	5,648
Retail REITs — 0.0%		
3,000	Realty Income Corp., 3.400%, 1/15/2028	2,700
1,000	Spirit Realty LP, 2.700%, 2/15/2032	741
		<u>3,441</u>
Retailers — 0.1%		
3,000	Amazon.com, Inc., 3.875%, 8/22/2037	2,457
10,000	TJX Cos., Inc., 1.150%, 5/15/2028	8,273
2,000	Walmart, Inc., 4.100%, 4/15/2033	1,790
		<u>12,520</u>
Technology — 0.3%		
6,000	Apple, Inc., 2.500%, 2/09/2025	5,792
4,000	Broadcom, Inc., 4.926%, 5/15/2037(b)	3,334
5,000	Intel Corp., 2.450%, 11/15/2029	4,197
8,000	International Business Machines Corp., 4.000%, 6/20/2042	5,959
5,000	NVIDIA Corp., 2.850%, 4/01/2030	4,273
6,000	Oracle Corp., 2.950%, 5/15/2025	5,743
9,000	QUALCOMM, Inc., 1.650%, 5/20/2032	6,565
		<u>35,863</u>
Treasuries — 0.4%		
12,000	U.S. Treasury Bonds, 1.250%, 5/15/2050	5,279
7,000	U.S. Treasury Bonds, 2.500%, 5/15/2046	4,436
9,000	U.S. Treasury Bonds, 2.875%, 11/15/2046	6,120
18,000	U.S. Treasury Bonds, 3.000%, 5/15/2045	12,723
13,000	U.S. Treasury Bonds, 3.000%, 2/15/2048	8,974
9,000	U.S. Treasury Bonds, 3.000%, 2/15/2049	6,195
21,000	U.S. Treasury Notes, 0.375%, 11/30/2025	19,080
		<u>62,807</u>

Principal Amount	Description	Value (t)
Utility Other — 0.0%		
\$ 5,000	Essential Utilities, Inc., 4.276%, 5/01/2049	\$ 3,501
Wireless — 0.0%		
6,000	Vodafone Group PLC, 6.150%, 2/27/2037	5,696
Wirelines — 0.0%		
6,000	AT&T, Inc., 3.650%, 6/01/2051	3,693
	Total Bonds and Notes (Identified Cost \$770,198)	<u>676,373</u>
Shares		
Exchange-Traded Funds — 8.1%		
17,583	iShares® ESG Aware MSCI EAFE ETF (Identified Cost \$1,317,347)	1,176,830
Mutual Funds — 13.0%		
60,644	WCM Focused Emerging Markets Fund, Institutional Class	724,696
59,446	WCM Focused International Growth Fund, Institutional Class	1,174,662
	Total Mutual Funds (Identified Cost \$2,427,606)	<u>1,899,358</u>
Affiliated Mutual Funds — 15.9%		
41,156	Loomis Sayles Inflation Protected Securities Fund, Class N	377,404
24,163	Loomis Sayles Limited Term Government and Agency Fund, Class N	255,155
64,069	Mirova Global Green Bond Fund, Class N	521,522
115,283	Mirova International Sustainable Equity Fund, Class N	1,174,731
	Total Affiliated Mutual Funds (Identified Cost \$2,816,341)	<u>2,328,812</u>
Principal Amount		
Short-Term Investments — 3.5%		
\$506,239	Tri-Party Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/2023 at 2.500% to be repurchased at \$506,274 on 11/01/2023 collateralized by \$517,200 U.S. Treasury Note, 5.000% due 10/31/2025 valued at \$516,776 including accrued interest(d) (Identified Cost \$506,239)	506,239
	Total Investments — 101.6% (Identified Cost \$16,250,188)	14,833,420
	Other assets less liabilities — (1.6)%	(227,205)
	Net Assets — 100.0%	<u>\$14,606,215</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 \$9,882 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	\$ 356,319	\$135,726	\$ 85,286	\$ (8,901)	\$ (20,454)	\$ 377,404	41,156	\$13,479
Loomis Sayles Limited Term Government and Agency Fund, Class N	236,576	86,479	62,371	(2,720)	(2,809)	255,155	24,163	7,830

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	\$ 499,659	\$152,352	\$121,739	\$ (9,176)	\$ 426	\$ 521,522	64,069	\$ —
Mirova International Sustainable Equity Fund, Class N	1,160,627	340,836	178,612	11,989	(160,109)	1,174,731	115,283	1,927
	<u>\$2,253,181</u>	<u>\$715,393</u>	<u>\$448,008</u>	<u>\$ (8,808)</u>	<u>\$ (182,946)</u>	<u>\$2,328,812</u>	<u>244,671</u>	<u>\$23,236</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)	\$ 8,245,808	\$ —	\$ —	\$ 8,245,808
Bonds and Notes(a)	—	676,373	—	676,373
Exchange-Traded Funds	1,176,830	—	—	1,176,830
Mutual Funds	1,899,358	—	—	1,899,358
Affiliated Mutual Funds	2,328,812	—	—	2,328,812
Short-Term Investments	—	506,239	—	506,239
Total Investments	<u>\$ 13,650,808</u>	<u>\$ 1,182,612</u>	<u>\$ —</u>	<u>\$ 14,833,420</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	85.6%
Fixed Income	12.5
Short-Term Investments	3.5
Total Investments	101.6
Other assets less liabilities	(1.6)
Net Assets	<u>100.0%</u>